

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 22, 2025  
Run Date: Jan 22, 2025 09:32 PM EST

Equity Synthetic Interest Settlement AR=302314.6

GLOBAL  
SECURITIES  
SERVICES



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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 |
|---------------|------|-------------|-------------|------------------------|--------------------------|----------------------|-----|--------------------|--------------|------------------|--------------------------|------------------|---------------|--------------|-----------------|--------------|
|---------------|------|-------------|-------------|------------------------|--------------------------|----------------------|-----|--------------------|--------------|------------------|--------------------------|------------------|---------------|--------------|-----------------|--------------|

Interest Settlement Summary

| Settlement CCY | Payment Date | Benchmark Financing | Spread Financing | MTM Financing | Total Financing |
|----------------|--------------|---------------------|------------------|---------------|-----------------|
|----------------|--------------|---------------------|------------------|---------------|-----------------|

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