

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Month To Date Accruals

Contract Currency	Total Equity Mark To Market	Total Dividend Accrued	Total Interest Accrued	Total Unsettled P&L	Total Unsettled Fee	Total Unsettled Financing	Total Mark to Market (Contract)	FX (Contract to Base)	Total Mark to Market (Base)	Long/Short	Current Notional (Base)	Gross Current Notional (Base)	Base CCY
AUD	0.00	24,391.21	21,500.44	136,567.31	0.00	200.21	182,458.96	0.618930	112,929.32	LONG	104,371,630.13	104,371,630.13	USD
HKD	0.00	(185,282.40)	(211,463.65)	620,099.60	0.00	(27,810.81)	223,353.54	0.128721	28,750.25	SHORT	(106,488,378.34)	106,488,378.34	USD
JPY	0.00	(1,043,286.09)	(2,392,463.29)	(79,944,303.00)	0.00	(606,499.12)	(83,380,052.38)	0.006357	(530,019.72)				
NZD	0.00	(6,793.76)	5,125.02	22,257.01	0.00	410.88	20,588.28	0.559310	11,515.23	GRAND TOTAL	(2,116,748.21)	210,860,008.47	
SGD	0.00	(2,785.50)	(1,600.65)	34,692.94	0.00	327.46	30,306.80	0.732413	22,197.09				
USD	50,662.24	(14,304.10)	(539,067.11)	2,125,784.32	0.00	(131,287.41)	1,623,075.36	1.000000	1,623,075.36				
GRAND TOTAL									1,268,447.53				

Exposure Summary

Position & Valuation

Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553																
AUD																
Long																
AMP LIMITED (AUD) CMN ORDINARY FULLY PAID	SDB3260963694	AMP.AX AU000000AMP6	10/14/2024 10/12/2034	0 0	AUD 1.000000	1.585000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (32.04)	100.00 0.00	2,405.13 (32.04)	0.00 0.00	2,373.09 1,468.78
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID	SDB3263242780	ANZ.AX AU000000ANZ3	11/28/2024 11/29/2034	45,506 54,317	AUD 1.000000	28.540000 28.540000	0.00 0.00	1,298,741.24 1,298,741.24	0.00	4.337606 25.000000	ACT/365 2	0.00 (8,855.07)	100.00 0.00	(177,407.09) (5,976.78)	0.00 0.00	(186,262.16) (115,283.24)
ASX LIMITED CMN ORDINARY FULLY PAID	SDB3264983876	ASX.AX AU000000ASX7	01/03/2025 01/04/2035	133 0	AUD 1.000000	65.080000 65.080000	0.00 0.00	8,655.64 8,655.64	0.00	0.000000 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	(20.93) 0.00	0.00 0.00	(20.93) (12.95)
ASX LIMITED CMN ORDINARY FULLY PAID	SDB3263372417	ASX.AX AU000000ASX7	12/02/2024 11/30/2034	0 0	AUD 1.000000	65.080000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (10.03)	100.00 0.00	398.73 (10.03)	0.00 0.00	388.70 240.58
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3264649694	CBA.AX AU000000CBA7	12/27/2024 12/29/2034	7,246 5,659	AUD 1.000000	153.250000 153.250000	0.00 0.00	1,110,449.50 1,110,449.50	0.00	4.337606 25.000000	ACT/365 2	0.00 (526.62)	100.00 0.00	(3,275.00) (152.17)	0.00 0.00	(3,801.62) (2,352.94)
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID	SDB3264178780	CPU.AX AU000000CPU5	12/16/2024 12/14/2034	0 0	AUD 1.000000	33.950000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (5.26)	100.00 0.00	612.18 (5.26)	0.00 0.00	606.91 375.64
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3264390164	FMG.AX AU000000FMG4	12/19/2024 12/20/2034	2,945 1,650	AUD 1.000000	18.250000 18.250000	0.00 0.00	53,746.25 53,746.25	0.00	4.337606 25.000000	ACT/365 2	0.00 (182.34)	100.00 0.00	1,673.85 (153.81)	0.00 0.00	1,491.50 923.13
GOODMAN GROUP STAPLED SECURITIES US PROHIBITED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3263589440	GMG.AX AU000000GMG2	12/05/2024 12/06/2034	0 0	AUD 1.000000	35.640000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (154.84)	100.00 0.00	5,082.56 (154.84)	0.00 0.00	4,927.73 3,049.92
GOODMAN GROUP STAPLED SECURITIES US PROHIBITED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3264390147	GMG.AX AU000000GMG2	12/19/2024 12/20/2034	4,075 3,622	AUD 1.000000	35.640000 35.640000	0.00 0.00	145,233.00 145,233.00	0.00	4.337606 25.000000	ACT/365 2	0.00 (220.20)	100.00 543.30	(4,331.79) (12.18)	0.00 0.00	(4,008.70) (2,481.10)
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.	SDB3262115591	MQG.AX AU000000MQG1	11/06/2024 11/08/2034	1,938 1,535	AUD 1.000000	221.650000 221.650000	0.00 0.00	429,557.70 429,557.70	0.00	4.337606 25.000000	ACT/365 2	0.00 (1,187.56)	100.00 8,720.40	(7,203.88) (286.35)	8,720.40 0.00	328.96 203.61

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066831553 (Cont.)																
AUD (Cont.)																
Long (Cont.)																
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID	SDB3260121550	MPL.AX AU000000MPL3	09/24/2024 09/22/2034	26,030 25,760	AUD 1.000000	3.790000 3.790000	0.00 0.00	98,653.70 98,653.70	0.00	4.337606 25.000000	ACT/365 2	0.00 (483.98)	100.00 0.00	(1,284.72) (131.75)	0.00 0.00	(1,768.70) (1,094.70)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3260121552	MGR.AX AU000000MGR9	09/24/2024 09/22/2034	306,459 298,501	AUD 1.000000	1.875000 1.875000	0.00 0.00	574,610.63 574,610.63	0.00	4.337606 25.000000	ACT/365 2	0.00 (1,692.58)	100.00 13,432.55	(58,103.02) 0.00	0.00 0.00	(46,363.05) (28,695.49)
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID	SDB3264120656	NAB.AX AU000000NAB4	12/13/2024 12/13/2034	0 0	AUD 1.000000	37.100000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (801.17)	100.00 0.00	8,701.09 (801.17)	0.00 0.00	7,899.92 4,889.50
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID	SDB3263985602	NAB.AX AU000000NAB4	12/11/2024 12/13/2034	0 0	AUD 1.000000	37.100000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (2.81)	100.00 0.00	(501.89) (2.81)	0.00 0.00	(504.70) (312.37)
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3261588078	NWL.AX AU000000NWL7	10/25/2024 10/25/2034	42,212 41,940	AUD 1.000000	28.750000 28.750000	0.00 0.00	1,213,595.00 1,213,595.00	0.00	4.337606 25.000000	ACT/365 2	0.00 (4,284.20)	100.00 0.00	(71,797.67) 0.00	0.00 0.00	(76,081.86) (47,089.35)
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3263645019	NST.AX AU000000NST8	12/06/2024 12/06/2034	0 0	AUD 1.000000	15.440000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (55.59)	100.00 0.00	3,839.86 (55.59)	0.00 0.00	3,784.27 2,342.20
PREMIER INVESTMENTS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260427148	PMV.AX AU000000PMV2	09/30/2024 09/28/2034	0 0	AUD 1.000000	32.130000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (13.53)	100.00 0.00	613.17 (13.53)	0.00 0.00	599.64 371.13
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID	SDB3260588352	PME.AX AU000000PME8	10/02/2024 10/04/2034	0 0	AUD 1.000000	250.120000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (64.35)	100.00 0.00	5,397.55 (64.35)	0.00 0.00	5,333.21 3,300.88
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID	SDB3264120680	PME.AX AU000000PME8	12/13/2024 12/13/2034	261 322	AUD 1.000000	250.120000 250.120000	0.00 0.00	65,281.32 65,281.32	0.00	4.337606 25.000000	ACT/365 2	0.00 (130.47)	100.00 0.00	(420.95) (37.52)	0.00 0.00	(551.42) (341.29)
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID	SDB3263426655	QAN.AX AU000000QAN2	12/03/2024 12/01/2034	0 0	AUD 1.000000	8.970000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (3.33)	100.00 0.00	387.82 (3.33)	0.00 0.00	384.50 237.98
QBE INSURANCE GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264178778	QBE.AX AU000000QBE9	12/16/2024 12/14/2034	0 0	AUD 1.000000	19.200000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (122.70)	100.00 0.00	435.24 (122.70)	0.00 0.00	312.54 193.44
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264120655	REA.AX AU000000REA9	12/13/2024 12/13/2034	352 396	AUD 1.000000	233.310000 233.310000	0.00 0.00	82,125.12 82,125.12	0.00	4.337606 25.000000	ACT/365 2	0.00 (201.18)	100.00 0.00	(2,893.35) (37.46)	0.00 0.00	(3,094.53) (1,915.30)
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID	SDB3261285283	STO.AX AU000000STO6	10/21/2024 10/19/2034	128,934 142,947	AUD 1.000000	6.680000 6.680000	0.00 0.00	861,279.12 861,279.12	0.00	4.337606 25.000000	ACT/365 2	0.00 (4,877.11)	100.00 0.00	(422.05) (1,970.69)	0.00 0.00	(5,299.15) (3,279.80)
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID	SDB3264178822	SUN.AX AU000000SUN6	12/16/2024 12/14/2034	0 0	AUD 1.000000	19.010000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (8.32)	100.00 0.00	374.58 (8.32)	0.00 0.00	366.26 226.69
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID	SDB3260121474	TNE.AX AU000000TNE8	09/24/2024 09/22/2034	37,528 36,805	AUD 1.000000	31.310000 31.310000	0.00 0.00	1,175,001.68 1,175,001.68	0.00	4.337606 25.000000	ACT/365 2	0.00 (2,912.36)	100.00 1,694.96	27,215.81 0.00	1,694.96 0.00	25,998.41 16,091.20
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID	SDB3264453037	TLS.AX AU000000TLS2	12/20/2024 12/20/2034	0 0	AUD 1.000000	4.010000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (59.58)	100.00 0.00	(38.65) (59.58)	0.00 0.00	(98.23) (60.80)
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID	SDB3263040718	TLS.AX AU000000TLS2	11/25/2024 11/23/2034	0 0	AUD 1.000000	4.010000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (27.91)	100.00 0.00	918.18 (27.91)	0.00 0.00	890.27 551.02
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3263308425	WBC.AX AU000000WBC1	11/29/2024 11/29/2034	0 0	AUD 1.000000	32.320000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (20.15)	100.00 0.00	713.78 (20.15)	0.00 0.00	693.63 429.31
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3263985575	WBC.AX AU000000WBC1	12/11/2024 12/13/2034	0 0	AUD 1.000000	32.320000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (1,017.98)	100.00 0.00	12,276.70 (1,017.98)	0.00 0.00	11,258.72 6,968.36
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3264178788	WTC.AX AU000000WTC3	12/16/2024 12/14/2034	0 0	AUD 1.000000	121.060000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (168.41)	100.00 0.00	(3,189.25) (168.41)	0.00 0.00	(3,357.67) (2,078.16)

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066831553 (Cont.)																
AUD (Cont.)																
Long (Cont.)																
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3263185960	WTC.AX AU000000WTC3	11/27/2024 11/29/2034	0 0	AUD 1.000000	121.060000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (31.84)	100.00 0.00	1,733.20 (31.84)	0.00 0.00	1,701.36 1,053.02
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID	SDB3264054686	WDS.AX AU0000224040	12/12/2024 12/13/2034	0 0	AUD 1.000000	24.600000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 25.000000	ACT/365 0	0.00 (2.55)	100.00 0.00	(142.76) (2.55)	0.00 0.00	(145.30) (89.93)
TOTAL Long							0.00	7,116,929.89	0.00			0.00		(258,253.59)	10,415.36	(262,018.42)
							0.00	7,116,929.89	0.00			(28,156.04)	24,391.21	(11,361.09)	0.00	(162,171.06)
Short																
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID	SDB3260962041	AGL.AX AU000000AGL7	10/14/2024 10/12/2034	(59,351) (56,445)	AUD 1.000000	11.290000 11.290000	0.00 0.00	(670,072.79) (670,072.79)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 989.36	100.00 0.00	(23,718.45) 0.00	0.00 0.00	(22,729.09) (14,067.71)
AMPOL LTD CMN ORDINARY FULLY PAID	SDB3260458813	ALD.AX AU0000088338	10/01/2024 09/29/2034	(22,446) (21,170)	AUD 1.000000	28.190000 28.190000	0.00 0.00	(632,752.74) (632,752.74)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 2,351.06	100.00 0.00	32,322.21 375.21	0.00 0.00	34,673.27 21,460.33
ANSELL LIMITED CMN ORDINARY FULLY PAID	SDB3260427214	ANN.AX AU000000ANN9	09/30/2024 09/28/2034	(26,196) (24,256)	AUD 1.000000	33.820000 33.820000	0.00 0.00	(885,948.72) (885,948.72)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 2,321.68	100.00 0.00	(16,615.96) 0.00	0.00 0.00	(14,294.28) (8,847.16)
APPEN LIMITED CMN ORDINARY FULLY PAID	SDB3264983893	APX.AX AU000000APX3	01/03/2025 01/04/2035	(4,055) 0	AUD 1.000000	2.640000 2.640000	0.00 0.00	(10,705.20) (10,705.20)	0.00	0.000000 (550.000000)	ACT/365 0	0.00 0.00	100.00 0.00	269.63 0.00	0.00 0.00	269.63 166.88
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264983885	ALL.AX AU000000ALL7	01/03/2025 01/04/2035	(521) 0	AUD 1.000000	68.360000 68.360000	0.00 0.00	(35,615.56) (35,615.56)	0.00	0.000000 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	33.89 0.00	0.00 0.00	33.89 20.98
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID	SDB3260964901	BGL.AX AU0000019374	10/14/2024 10/12/2034	(20,322) (20,829)	AUD 1.000000	1.125000 1.125000	0.00 0.00	(22,862.25) (22,862.25)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 135.20	100.00 0.00	6,889.42 70.02	0.00 0.00	7,024.62 4,347.75
BLUESCOPE STEEL LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3262322932	BSL.AX AU000000BSL0	11/11/2024 11/09/2034	0 0	AUD 1.000000	18.690000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 445.67	100.00 0.00	22,340.15 445.67	0.00 0.00	22,785.82 14,102.83
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260644174	BRG.AX AU000000BRG2	10/08/2024 10/06/2034	(27,116) (27,116)	AUD 1.000000	35.380000 35.380000	0.00 0.00	(959,364.08) (959,364.08)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 2,898.55	100.00 0.00	(41,462.73) 56.48	0.00 0.00	(38,564.18) (23,868.53)
CAR GROUP LTD CMN ORDINARY FULLY PAID	SDB3262115554	CAR.AX AU000000CAR3	11/06/2024 11/08/2034	0 0	AUD 1.000000	36.030000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 55.89	100.00 0.00	863.52 55.89	0.00 0.00	919.41 569.05
CHAMPION IRON LIMITED CMN ORDINARY FULLY PAID	SDB3263530601	CIA.AX AU000000CIA2	12/04/2024 12/06/2034	0 0	AUD 1.000000	5.750000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 1	0.00 126.59	100.00 0.00	1,890.49 126.59	0.00 0.00	2,017.08 1,248.43
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID	SDB3262258007	CU6.AX AU0000165375	11/08/2024 11/08/2034	(4,762) (4,593)	AUD 1.000000	4.170000 4.170000	0.00 0.00	(19,857.54) (19,857.54)	0.00	4.337606 (445.612800)	ACT/365 2	0.00 (1.58)	100.00 0.00	8,547.46 (0.75)	0.00 0.00	8,545.88 5,289.30
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	SDB3264649698	COH.AX AU000000COH5	12/27/2024 12/29/2034	(296) (104)	AUD 1.000000	289.880000 289.880000	0.00 0.00	(85,804.48) (85,804.48)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 16.60	100.00 0.00	601.46 0.00	0.00 0.00	618.07 382.54
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	SDB3263308428	COH.AX AU000000COH5	11/29/2024 11/29/2034	0 0	AUD 1.000000	289.880000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 11.05	100.00 0.00	(123.64) 11.05	0.00 0.00	(112.59) (69.69)
COLES GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264649710	COL.AX AU0000030678	12/27/2024 12/29/2034	0 0	AUD 1.000000	18.890000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 1	0.00 56.39	100.00 0.00	(1,049.17) 56.39	0.00 0.00	(992.78) (614.46)
COLES GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3263868392	COL.AX AU0000030678	12/10/2024 12/08/2034	0 0	AUD 1.000000	18.890000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 34.77	100.00 0.00	308.23 34.77	0.00 0.00	342.99 212.29

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
AUD (Cont.)																
Short (Cont.)																
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3264054645	CBA.AX AU000000CBA7	12/12/2024 12/13/2034	0 0	AUD 1.000000	153.250000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 452.50	100.00 0.00	32,451.92 452.50	0.00 0.00	32,904.42 20,365.53
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3263185972	CSL.AX AU000000CSL8	11/27/2024 11/29/2034	(2,715) (2,624)	AUD 1.000000	281.580000 281.580000	0.00 0.00	(764,489.70) (764,489.70)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 3,473.35	100.00 0.00	(7,040.79) 1,994.16	0.00 0.00	(3,567.44) (2,207.99)
DE GREY MINING LTD CMN ORDINARY FULLY PAID	SDB3262936512	DEG.AX AU000000DEG6	11/21/2024 11/22/2034	(27,952) (27,952)	AUD 1.000000	1.765000 1.765000	0.00 0.00	(49,335.28) (49,335.28)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 158.68	100.00 0.00	1,121.60 36.60	0.00 0.00	1,280.28 792.40
DRONESHIELD LTD CMN ORDINARY FULLY PAID	SDB3262115436	DRO.AX AU000000DRO2	11/06/2024 11/08/2034	(202,875) (182,466)	AUD 1.000000	0.765000 0.765000	0.00 0.00	(155,199.38) (155,199.38)	0.00	4.337606 (1,533.805300)	ACT/365 2	0.00 (542.65)	100.00 0.00	(12,642.51) 0.00	0.00 0.00	(13,185.17) (8,160.70)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	EDV.AX AU0000154833	12/24/2024 12/22/2034	(54,410) (44,706)	AUD 1.000000	4.200000 4.200000	0.00 0.00	(228,522.00) (228,522.00)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 148.06	100.00 0.00	(701.64) 2.12	0.00 0.00	(553.58) (342.63)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3263308392	EDV.AX AU0000154833	11/29/2024 11/29/2034	0 0	AUD 1.000000	4.200000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 101.83	100.00 0.00	1,734.49 101.83	0.00 0.00	1,836.32 1,136.55
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3263350523	FMG.AX AU000000FMG4	12/04/2024 12/06/2034	0 0	AUD 1.000000	18.250000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 29.62	100.00 0.00	(1,894.46) 29.62	0.00 0.00	(1,864.84) (1,154.20)
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3260427109	GMD.AX AU000000GMD9	09/30/2024 09/28/2034	(118,055) (116,970)	AUD 1.000000	2.470000 2.470000	0.00 0.00	(291,595.85) (291,595.85)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 945.39	100.00 0.00	8,256.64 4.05	0.00 0.00	9,202.03 5,695.41
ILUKA RESOURCES LIMITED N/C FR WESTRALIAN SANDS LTD ORDINARY FULLY PAID	SDB3262800242	ILU.AX AU000000ILU1	11/19/2024 11/17/2034	0 0	AUD 1.000000	5.050000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 1	0.00 93.00	100.00 0.00	3,642.25 93.00	0.00 0.00	3,735.25 2,311.86
KAROO ENERGY LTD CMN ORDINARY FULLY PAID	SDB3260760873	KAR.AX AU000000KAR6	10/10/2024 10/11/2034	0 0	AUD 1.000000	1.390000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 136.92	100.00 0.00	(1,969.08) 136.92	0.00 0.00	(1,832.17) (1,133.98)
LENLEASE CORPORATION LIMITED ORDINARY FULLY PAID FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3260121546	LLC.AX AU000000LLC3	09/24/2024 09/22/2034	0 0	AUD 1.000000	6.230000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 828.67	100.00 0.00	40,660.25 828.67	0.00 0.00	41,488.92 25,678.73
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3263707259	LYC.AX AU000000LYC6	12/09/2024 12/07/2034	(10,440) (10,440)	AUD 1.000000	6.430000 6.430000	0.00 0.00	(67,129.20) (67,129.20)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 193.74	100.00 0.00	7,040.52 40.87	0.00 0.00	7,234.26 4,477.50
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID	SDB3262055937	MIN.AX AU000000MIN4	11/05/2024 11/03/2034	(7,066) (7,120)	AUD 1.000000	34.250000 34.250000	0.00 0.00	(242,010.50) (242,010.50)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 1,172.57	100.00 0.00	6,600.24 504.33	0.00 0.00	7,772.81 4,810.82
NEXTDC LIMITED CMN ORDINARY FULLY PAID	SDB3263530573	NXT.AX AU000000NXT8	12/04/2024 12/06/2034	(4,816) (1,426)	AUD 1.000000	15.070000 15.070000	0.00 0.00	(72,577.12) (72,577.12)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 107.15	100.00 0.00	3,654.67 56.73	0.00 0.00	3,761.82 2,328.31
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264120670	NST.AX AU000000NST8	12/13/2024 12/13/2034	0 0	AUD 1.000000	15.440000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 15.08	100.00 0.00	1,179.89 15.08	0.00 0.00	1,194.97 739.60
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00	SDB3262115576	ORG.AX AU000000ORG5	11/06/2024 11/08/2034	(59,297) (57,387)	AUD 1.000000	10.900000 10.900000	0.00 0.00	(646,337.30) (646,337.30)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 849.37	100.00 0.00	(3,886.15) 146.68	0.00 0.00	(3,036.78) (1,879.55)
ORORA LIMITED CMN ORDINARY FULLY PAID	SDB3260458766	ORA.AX AU000000ORA8	10/01/2024 09/29/2034	(312,515) (311,441)	AUD 1.000000	2.460000 2.460000	0.00 0.00	(768,786.90) (768,786.90)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 2,292.68	100.00 0.00	(10,277.89) 0.82	0.00 0.00	(7,985.21) (4,942.29)
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID	SDB3263242794	PDN.AX AU000000PDN8	11/28/2024 11/29/2034	0 0	AUD 1.000000	7.560000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 33.13	100.00 0.00	(587.29) 33.13	0.00 0.00	(554.16) (342.99)
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID	SDB3264390195	PDN.AX AU000000PDN8	12/19/2024 12/20/2034	(3,950) (4,412)	AUD 1.000000	7.560000 7.560000	0.00 0.00	(29,862.00) (29,862.00)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 48.60	100.00 0.00	311.70 24.81	0.00 0.00	360.30 223.00
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3264983884	PLS.AX AU000000PLS0	01/03/2025 01/04/2035	(7,529) 0	AUD 1.000000	2.190000 2.190000	0.00 0.00	(16,488.51) (16,488.51)	0.00	0.000000 (50.000000)	ACT/365 0	0.00 0.00	100.00 0.00	57.23 0.00	0.00 0.00	57.23 35.42

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
AUD (Cont.)																
Short (Cont.)																
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID	SDB3263185995	RHC.AX AU000000RHC8	11/27/2024 11/29/2034	0 (880)	AUD 1.000000	34.540000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 2	0.00 1,031.42	100.00 0.00	58,212.21 1,037.93	0.00 0.00	59,243.63 36,667.66
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3263530598	RIO.AX AU000000RIO1	12/04/2024 12/06/2034	0 0	AUD 1.000000	117.460000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 580.75	100.00 0.00	20,536.28 580.75	0.00 0.00	21,117.03 13,069.96
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260188363	SFR.AX AU000000SFR8	09/25/2024 09/27/2034	(41,595) (41,595)	AUD 1.000000	9.280000 9.280000	0.00 0.00	(386,001.60) (386,001.60)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 1,389.50	100.00 0.00	46,510.95 39.91	0.00 0.00	47,900.45 29,647.03
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3263308416	SCG.AX AU000000SCG8	11/29/2024 11/29/2034	0 0	AUD 1.000000	3.430000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 11.29	100.00 0.00	(36.68) 11.29	0.00 0.00	(25.39) (15.72)
SEEK LIMITED CMN ORDINARY FULLY PAID	SDB3262800261	SEK.AX AU000000SEK6	11/19/2024 11/17/2034	0 0	AUD 1.000000	22.570000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 108.25	100.00 0.00	1,415.68 108.25	0.00 0.00	1,523.94 943.21
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3261985914	SIG.AX AU000000SIG5	11/04/2024 11/02/2034	(30,557) (30,557)	AUD 1.000000	2.620000 2.620000	0.00 0.00	(80,059.34) (80,059.34)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 474.37	100.00 0.00	14,612.23 190.74	0.00 0.00	15,086.60 9,337.55
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3260588436	SHL.AX AU000000SHL7	10/02/2024 10/04/2034	(21,070) (24,561)	AUD 1.000000	27.010000 27.010000	0.00 0.00	(569,100.70) (569,100.70)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 3,291.17	100.00 0.00	51,787.89 1,357.65	0.00 0.00	55,079.06 34,090.08
SOUTH32 LIMITED CMN ORDINARY FULLY PAID	SDB3260961933	S32.AX AU000000S320	10/14/2024 10/12/2034	0 0	AUD 1.000000	3.400000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 203.15	100.00 0.00	16,958.53 203.15	0.00 0.00	17,161.68 10,621.88
TELEX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID	SDB3260121453	TLX.AX AU000000TLX2	09/24/2024 09/22/2034	(34,605) (34,605)	AUD 1.000000	24.610000 24.610000	0.00 0.00	(851,629.05) (851,629.05)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 2,697.28	100.00 0.00	4,412.06 0.00	0.00 0.00	7,109.34 4,400.18
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3264583146	TCL.AX AU000000TCL6	12/24/2024 12/22/2034	0 0	AUD 1.000000	13.390000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 1	0.00 17.88	100.00 0.00	(714.42) 17.88	0.00 0.00	(696.53) (431.10)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260427219	TWE.AX AU000000TWE9	09/30/2024 09/28/2034	(204,835) (199,628)	AUD 1.000000	11.330000 11.330000	0.00 0.00	(2,320,780.55) (2,320,780.55)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 6,357.70	100.00 0.00	23,116.15 53.73	0.00 0.00	29,473.85 18,242.25
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260188369	VEA.AX AU0000016875	09/25/2024 09/27/2034	(500,361) (498,465)	AUD 1.000000	2.630000 2.630000	0.00 0.00	(1,315,949.43) (1,315,949.43)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 3,978.21	100.00 0.00	(7,498.08) 19.81	0.00 0.00	(3,519.87) (2,178.55)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260961921	WEB.AX AU000000WEB7	10/14/2024 10/12/2034	(11,183) (16,090)	AUD 1.000000	4.590000 4.590000	0.00 0.00	(51,329.97) (51,329.97)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 548.41	100.00 0.00	20,620.60 363.07	0.00 0.00	21,169.01 13,102.13
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID	SDB3260121548	WHC.AX AU000000WHC8	09/24/2024 09/22/2034	0 0	AUD 1.000000	6.200000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 1	0.00 819.77	100.00 0.00	26,687.62 819.77	0.00 0.00	27,507.39 17,025.15
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3263985574	WTC.AX AU000000WTC3	12/11/2024 12/13/2034	0 0	AUD 1.000000	121.060000 0.000000	0.00 0.00	0.00 0.00	0.00	4.337606 (25.000000)	ACT/365 0	0.00 9.88	100.00 0.00	2,814.79 9.88	0.00 0.00	2,824.67 1,748.27
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262936508	WOW.AX AU000000WOW2	11/21/2024 11/22/2034	(89,592) (95,630)	AUD 1.000000	30.490000 30.490000	0.00 0.00	(2,731,660.08) (2,731,660.08)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 6,337.66	100.00 0.00	(15,810.31) 944.94	0.00 0.00	(9,472.65) (5,862.91)
WORLEY LTD ORD CMN ORDINARY FULLY PAID	SDB3264583145	WOR.AX AU000000WOR2	12/24/2024 12/22/2034	(7,779) (7,949)	AUD 1.000000	13.700000 13.700000	0.00 0.00	(106,572.30) (106,572.30)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 87.01	100.00 0.00	(2,630.08) 7.89	0.00 0.00	(2,543.07) (1,573.98)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
AUD (Cont.)																
Short (Cont.)																
ZIP CO LIMITED CMN ORDINARY FULLY PAID	SDB3260121497	ZIPAX AU0000218307	09/24/2024 09/22/2034	(178,593) (158,239)	AUD 1.000000	2.960000 2.960000	0.00 0.00	(528,635.28) (528,635.28)	0.00	4.337606 (25.000000)	ACT/365 2	0.00 1,733.89	100.00 0.00	75,017.35 61.44	0.00 0.00	76,751.24 47,503.65
TOTAL Short							0.00	(15,597,035.39)	0.00			0.00		394,820.90	0.00	444,477.38
TOTAL AUD							0.00	(15,597,035.39)	0.00			49,656.48	0.00	11,561.30	0.00	275,100.38
TOTAL AUD							0.00	(8,480,105.50)	0.00			0.00		136,567.31	10,415.36	182,458.96
TOTAL AUD							0.00	(8,480,105.50)	0.00			21,500.44	24,391.21	200.21	0.00	112,929.32
HKD																
Long																
AIA GROUP LIMITED CMN	SDB3263868388	1299.HK HK0000069689	12/10/2024 12/08/2034	168,800 168,800	HKD 1.000000	56.300000 56.300000	0.00 0.00	9,503,440.00 9,503,440.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (25,693.57)	100.00 0.00	(262,147.98) (3,552.69)	0.00 0.00	(287,841.55) (37,051.20)
ALIBABA GROUP HOLDING LIMITED CMN	SDB3260661445	9988.HK KYG017191142	10/09/2024 10/11/2034	30,800 54,800	HKD 1.000000	82.400000 82.400000	4,512,780.00 4,457,917.32	2,537,920.00 2,537,920.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (8,733.58)	100.00 0.00	74,832.65 (6,567.33)	0.00 0.00	66,099.07 8,508.33
BAIDU, INC. CMN	SDB3260644160	9888.HK KYG070341048	10/08/2024 10/06/2034	0 0	HKD 1.000000	82.700000 0.000000	0.00 0.00	0.00 30.000000	0.00	5.188260 30.000000	ACT/365 0	0.00 (20.20)	100.00 0.00	898.94 (20.20)	0.00 0.00	878.74 113.11
BANK OF COMMUNICATIONS - HK BR CLASS H	SDB3263426653	3328.HK CNE100000205	12/03/2024 12/01/2034	0 0	HKD 1.000000	6.390000 0.000000	0.00 0.00	0.00 30.000000	0.00	5.188260 30.000000	ACT/365 0	0.00 (790.68)	90.00 0.00	28,679.00 (790.68)	0.00 0.00	27,888.33 3,589.81
BOC HONG KONG (HOLDINGS) LTD CMN	SDB3263242791	2388.HK HK2388011192	11/28/2024 11/29/2034	169,000 53,500	HKD 1.000000	24.950000 24.950000	1,334,825.00 1,315,047.64	4,216,550.00 4,216,550.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (26,170.32)	100.00 0.00	523,498.56 (23,048.75)	0.00 0.00	497,328.24 64,016.51
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A	SDB3263644993	3998.HK KYG126521064	12/06/2024 12/06/2034	536,000 536,000	HKD 1.000000	3.880000 3.880000	2,160,080.00 2,158,522.52	2,079,680.00 2,079,680.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (6,049.39)	100.00 31,920.00	(78,842.52) 0.00	0.00 0.00	(52,971.92) (6,818.59)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H	SDB3262612818	1359.HK CNE100001QS1	11/14/2024 11/15/2034	110,000 114,000	HKD 1.000000	1.270000 1.270000	0.00 139,700.00	139,700.00 139,700.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (507.39)	90.00 0.00	1,006.72 (18.56)	0.00 0.00	499.32 64.27
CHINA FEIHE LIMITED CMN	SDB3260661420	6186.HK KYG2121Q1055	10/09/2024 10/11/2034	254,000 256,000	HKD 1.000000	5.450000 5.450000	1,377,280.00 1,466,880.00	1,384,300.00 1,384,300.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (5,384.78)	100.00 0.00	(71,807.14) (42.16)	0.00 0.00	(77,191.93) (9,936.21)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H	SDB3260661404	6881.HK CNE100001NT6	10/09/2024 10/11/2034	18,500 18,500	HKD 1.000000	7.090000 7.090000	0.00 131,165.00	131,165.00 131,165.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (461.09)	90.00 1,497.88	740.00 0.00	0.00 0.00	1,776.79 228.71
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H	SDB3260615760	3908.HK CNE100002359	10/04/2024 10/05/2034	400 8,400	HKD 1.000000	12.820000 12.820000	110,880.00 113,736.00	5,128.00 5,128.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (991.34)	90.00 4,592.34	11,538.35 (972.31)	4,592.34 0.00	15,139.35 1,948.75
CHINA LIFE INSURANCE CO LTD CMN CLASS H	SDB3260123712	2628.HK CNE1000002L3	09/24/2024 09/22/2034	206,000 206,000	HKD 1.000000	14.680000 14.680000	3,028,200.00 3,032,320.00	3,024,080.00 3,024,080.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (12,108.08)	90.00 49,456.01	78,948.86 (960.53)	49,456.01 0.00	116,296.79 14,969.82
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S	SDB3260661429	0772.HK KYG2121R1039	10/09/2024 10/11/2034	200 200	HKD 1.000000	25.200000 25.200000	0.00 0.00	5,040.00 5,040.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (19.96)	100.00 0.00	(620.00) 0.00	0.00 0.00	(639.96) (82.38)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H	SDB3260661461	0916.HK CNE100000HD4	10/09/2024 10/11/2034	1,000 1,000	HKD 1.000000	6.440000 6.440000	6,580.00 6,410.00	6,440.00 6,440.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (862.97)	90.00 0.00	45,079.20 (839.37)	0.00 0.00	44,216.22 5,691.55
CHINA MENGNIU DAIRY CO CMN	SDB3262612820	2319.HK KYG210961051	11/14/2024 11/15/2034	17,000 3,000	HKD 1.000000	17.560000 17.560000	0.00 0.00	298,520.00 298,520.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (945.72)	100.00 0.00	35,389.17 (814.12)	0.00 0.00	34,443.45 4,433.59

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
HKD (Cont.)																
Long (Cont.)																
CHINA MERCHANTS BANK CO LTD CMN CLASS H	SDB3263116861	3968.HK CNE1000002M1	11/26/2024 11/24/2034	0 0	HKD 1.000000	40.000000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 30.000000	ACT/365 0	0.00 (359.29)	90.00 0.00	28,759.58 (359.29)	0.00 0.00	28,400.29 3,655.71
CHINA MERCHANTS PORT HOLDINGS CMN	SDB3260123311	0144.HK HK0144000764	09/24/2024 09/22/2034	508,000 508,000	HKD 1.000000	13.840000 13.840000	6,858,000.00 6,420,203.18	7,030,720.00 7,030,720.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (17,643.96)	100.00 0.00	610,516.82 0.00	0.00 0.00	592,872.86 76,315.09
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H	SDB3260123565	2601.HK CNE1000009Q7	09/24/2024 09/22/2034	200 200	HKD 1.000000	25.200000 25.200000	0.00 0.00	5,040.00 5,040.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (1,124.34)	90.00 0.00	62,141.15 (1,107.06)	0.00 0.00	61,016.81 7,854.14
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H	SDB3260458822	0788.HK CNE100003688	10/02/2024 10/03/2034	1,338,000 1,338,000	HKD 1.000000	1.120000 1.120000	1,525,320.00 1,364,760.00	1,498,560.00 1,498,560.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (5,048.94)	90.00 0.00	133,664.97 (17.42)	0.00 0.00	128,616.03 16,555.56
CHINA VANKE CO LTD. CMN CLASS H	SDB3260615759	2202.HK CNE100001SR9	10/04/2024 10/05/2034	900 900	HKD 1.000000	5.290000 5.290000	0.00 0.00	4,761.00 4,761.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (20.34)	90.00 0.00	(1,017.00) 0.00	0.00 0.00	(1,037.34) (133.53)
CITIC SECURITIES CO., LTD CMN CLASS H	SDB3260588291	6030.HK CNE1000016V2	10/03/2024 10/05/2034	39,000 39,000	HKD 1.000000	21.350000 21.350000	846,300.00 859,950.00	832,650.00 832,650.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (3,215.23)	90.00 9,902.09	(23,635.85) (56.97)	9,902.09 0.00	(16,948.99) (2,181.69)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN	SDB3264054651	1038.HK BMG2178K1009	12/12/2024 12/13/2034	3,000 3,000	HKD 1.000000	57.750000 57.750000	170,850.00 161,419.27	173,250.00 173,250.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (396.70)	100.00 0.00	11,830.73 0.00	0.00 0.00	11,434.03 1,471.80
CRRG CORPORATION LIMITED CMN CLASS H	SDB3260123324	1766.HK CNE100000BG0	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	5.010000 5.010000	4,820.00 4,550.00	5,010.00 5,010.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (1,220.99)	90.00 0.00	17,536.26 (1,204.25)	0.00 0.00	16,315.27 2,100.12
GANFENG LITHIUM CO., LTD. CMN	SDB3260661440	1772.HK CNE1000031W9	10/09/2024 10/11/2034	0 0	HKD 1.000000	20.100000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 30.000000	ACT/365 0	0.00 (163.29)	90.00 0.00	(15,449.74) (163.29)	0.00 0.00	(15,613.03) (2,009.72)
GEELY AUTOMOBILE HOLDINGS LTD CMN	SDB3264857843	0175.HK KYG3777B1032	12/31/2024 12/29/2034	200,000 78,000	HKD 1.000000	14.820000 14.820000	1,169,842.02 1,169,842.02	2,964,000.00 2,964,000.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (342.19)	100.00 0.00	5,420.15 0.00	0.00 0.00	5,077.96 653.64
GUOTAI JUNAN SECURITIES CO. LTD CMN	SDB3263426696	2611.HK CNE100002FK9	12/03/2024 12/01/2034	4,000 4,000	HKD 1.000000	11.160000 11.160000	0.00 0.00	44,640.00 44,640.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (162.97)	90.00 0.00	(1,520.00) 0.00	0.00 0.00	(1,682.97) (216.63)
HANG LUNG PROPERTIES LIMITED CMN	SDB3262322915	0101.HK HK0101000591	11/11/2024 11/09/2034	84,000 84,000	HKD 1.000000	6.230000 6.230000	0.00 0.00	523,320.00 523,320.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (1,738.67)	100.00 0.00	(6,302.15) 0.00	0.00 0.00	(8,040.82) (1,035.02)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS H	SDB3260661444	3347.HK CNE1000040M1	10/09/2024 10/11/2034	0 0	HKD 1.000000	30.800000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 30.000000	ACT/365 0	0.00 (14.39)	90.00 0.00	517.79 (14.39)	0.00 0.00	503.40 64.80
HANSOH PHARMACEUTICAL GROUP COMPANY LIMITED CMN	SDB3260661458	3692.HK KYG549581067	10/09/2024 10/11/2034	0 0	HKD 1.000000	17.280000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 30.000000	ACT/365 0	0.00 (61.34)	100.00 0.00	(2,744.11) (61.34)	0.00 0.00	(2,805.45) (361.12)
HONG KONG EXCHANGES & CLEAR CMN	SDB3260962350	0388.HK HK0388045442	10/15/2024 10/12/2034	0 0	HKD 1.000000	294.800000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 30.000000	ACT/365 0	0.00 (3,218.30)	100.00 0.00	274,473.57 (3,218.30)	0.00 0.00	271,255.28 34,916.21
HONG KONG EXCHANGES & CLEAR CMN	SDB3264921637	0388.HK HK0388045442	01/02/2025 01/04/2035	3,900 0	HKD 1.000000	294.800000 294.800000	0.00 0.00	1,149,720.00 1,149,720.00	0.00	3.567104 30.000000	ACT/365 0	0.00 0.00	100.00 0.00	(1,922.23) 0.00	0.00 0.00	(1,922.23) (247.43)
J&T GLOBAL EXPRESS LIMITED CMN	SDB3260128032	1519.HK KYG4990A1040	09/24/2024 09/22/2034	1,400 1,400	HKD 1.000000	6.130000 6.130000	0.00 0.00	8,582.00 8,582.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (35.15)	100.00 0.00	121.95 (6.22)	0.00 0.00	86.79 11.17
JD LOGISTICS, INC. CMN	SDB3260123022	2618.HK KYG5074S1012	09/24/2024 09/22/2034	100 100	HKD 1.000000	12.800000 12.800000	1,310.00 1,390.00	1,280.00 1,280.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (5.11)	100.00 0.00	(110.00) 0.00	0.00 0.00	(115.11) (14.82)
JD.COM, INC. CMN	SDB3260121522	9618.HK KYG8208B1014	09/24/2024 09/22/2034	150 150	HKD 1.000000	136.000000 136.000000	20,385.00 21,570.00	20,400.00 20,400.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (79.20)	100.00 0.00	(1,170.00) 0.00	0.00 0.00	(1,249.20) (160.80)
JIANGXI COPPER INDUSTRY CO-H CMN CLASS H	SDB3260661450	0358.HK CNE1000003K3	10/09/2024 10/11/2034	0 0	HKD 1.000000	12.460000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 30.000000	ACT/365 0	0.00 (29.16)	90.00 0.00	2,734.29 (29.16)	0.00 0.00	2,705.12 348.21

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
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Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
HKD (Cont.)																
Long (Cont.)																
JIJIAOJIU INTERNATIONAL HOLDINGS LIMITED CMN	SDB3260123223	9922.HK KYG5141L1059	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	3.430000 3.430000	0.00 0.00	3,430.00 3,430.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (84.37)	90.00 0.00	13,207.48 (72.51)	0.00 0.00	13,123.11 1,689.22
KINGSOFT CORPORATION LTD CMN	SDB3260854913	3888.HK KYG5264Y1089	10/14/2024 10/11/2034	188,800 188,800	HKD 1.000000	33.650000 33.650000	6,494,720.00 6,086,934.09	6,353,120.00 6,353,120.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (17,618.36)	100.00 0.00	266,185.91 0.00	0.00 0.00	248,567.55 31,995.82
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS	SDB3263589476	0135.HK BMG5320C1082	12/05/2024 12/06/2034	8,000 8,000	HKD 1.000000	8.400000 8.400000	66,080.00 60,099.78	67,200.00 67,200.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (208.70)	100.00 0.00	7,100.22 0.00	0.00 0.00	6,891.52 887.08
LENOVO GROUP LIMITED CMN	SDB3260123233	0992.HK HK0992009065	09/24/2024 09/22/2034	0 0	HKD 1.000000	10.080000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 30.000000	ACT/365 0	0.00 (21.29)	100.00 680.00	1,660.35 (21.29)	680.00 0.00	2,319.06 298.51
MINISO GROUP HOLDING LIMITED CMN	SDB3260122923	9896.HK KYG6180F1081	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	47.050000 47.050000	46,900.00 38,700.00	47,050.00 47,050.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (143.88)	100.00 0.00	8,350.00 0.00	0.00 0.00	8,206.12 1,056.30
NETEASE, INC. CMN	SDB3260123320	9999.HK KYG6427A1022	09/24/2024 09/22/2034	300 300	HKD 1.000000	138.400000 138.400000	0.00 0.00	41,520.00 41,520.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (657.86)	100.00 9,684.26	73,363.11 (514.82)	9,684.26 0.00	82,389.51 10,605.25
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H	SDB3260123148	1336.HK CNE100001922	09/24/2024 09/22/2034	83,800 93,800	HKD 1.000000	23.600000 23.600000	2,241,820.00 2,232,440.00	1,977,680.00 1,977,680.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (9,150.59)	90.00 0.00	28,052.93 (1,817.88)	0.00 0.00	18,902.34 2,433.13
ORIENT OVERSEAS INTL LTD CMN	SDB3260458717	0316.HK BMG677491539	10/02/2024 10/03/2034	34,000 34,000	HKD 1.000000	115.100000 115.100000	3,903,200.00 3,379,600.00	3,913,400.00 3,913,400.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (12,443.82)	100.00 0.00	533,800.00 0.00	0.00 0.00	521,356.18 67,109.40
PEOPLE'S INSURANCE COMPANY (GR'UOP) OF CHINA LTD CMN CLASS H	SDB3260123405	1339.HK CNE100001MK7	09/24/2024 09/22/2034	1,122,000 1,150,000	HKD 1.000000	3.870000 3.870000	0.00 0.00	4,342,140.00 4,342,140.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (15,101.68)	90.00 70,677.62	183,464.09 (409.40)	0.00 0.00	239,040.03 30,769.43
PETROCHINA CO LTD CMN CLASS H	SDB3260661470	0857.HK CNE100003W8	10/09/2024 10/11/2034	0 0	HKD 1.000000	6.110000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 30.000000	ACT/365 0	0.00 (1,083.24)	90.00 0.00	77,378.45 (1,083.24)	0.00 0.00	76,295.21 9,820.78
PHARMARON BEIJING CO LTD CMN	SDB3261724260	3759.HK CNE100003PG4	10/29/2024 10/27/2034	100 4,100	HKD 1.000000	14.100000 14.100000	0.00 0.00	1,410.00 1,410.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (193.82)	90.00 0.00	2,951.73 (197.13)	0.00 0.00	2,757.91 355.00
PICC PPTY & CASUALTY CO LTD CMN CLASS H	SDB3260123494	2328.HK CNE100000593	09/24/2024 09/22/2034	116,000 116,000	HKD 1.000000	12.260000 12.260000	1,417,520.00 1,366,236.68	1,422,160.00 1,422,160.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (4,990.58)	90.00 16,340.18	55,923.32 0.00	16,340.18 0.00	67,272.92 8,659.43
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H	SDB3260123584	2318.HK CNE1000003X6	09/24/2024 09/22/2034	1,500 1,500	HKD 1.000000	46.050000 46.050000	69,525.00 67,200.00	69,075.00 69,075.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (1,022.71)	90.00 0.00	75,045.65 (775.42)	0.00 0.00	74,022.94 9,528.29
POWER ASSETS HOLDINGS LTD CMN	SDB3264328835	0006.HK HK0006000050	12/18/2024 12/20/2034	35,000 35,000	HKD 1.000000	54.200000 54.200000	1,879,500.00 1,787,969.83	1,897,000.00 1,897,000.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (3,292.92)	100.00 0.00	109,030.17 0.00	0.00 0.00	105,737.25 13,610.59
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN	SDB3261985891	1308.HK KYG8187G1055	11/04/2024 11/02/2034	291,000 291,000	HKD 1.000000	20.700000 20.700000	5,994,600.00 5,884,474.67	6,023,700.00 6,023,700.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (16,628.41)	100.00 0.00	139,225.33 0.00	0.00 0.00	122,596.92 15,780.78
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A	SDB3264178791	0016.HK HK0016000132	12/16/2024 12/14/2034	18,500 18,500	HKD 1.000000	74.650000 74.650000	1,376,400.00 1,368,671.46	1,381,025.00 1,381,025.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (2,296.56)	100.00 0.00	12,353.54 0.00	0.00 0.00	10,056.98 1,294.54
SUNNY OPTICAL TECH GROUP CO LT*D CMN	SDB3260123458	2382.HK KYG8586D1097	09/24/2024 09/22/2034	0 0	HKD 1.000000	68.850000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 30.000000	ACT/365 0	0.00 (104.19)	100.00 0.00	3,255.13 (104.19)	0.00 0.00	3,150.94 405.59
TECHTRONIC INDUSTRIES CO LTD CMN	SDB3264178807	0669.HK HK0669013440	12/16/2024 12/14/2034	93,000 93,000	HKD 1.000000	102.500000 102.500000	0.00 0.00	9,532,500.00 9,532,500.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (17,787.37)	100.00 0.00	(321,829.16) (143.67)	0.00 0.00	(339,616.53) (43,715.72)
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN	SDB3260123354	0322.HK KYG8878S1030	09/24/2024 09/22/2034	136,000 160,000	HKD 1.000000	10.120000 10.120000	0.00 0.00	1,376,320.00 1,376,320.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (5,849.57)	100.00 0.00	62,591.59 (1,197.56)	0.00 0.00	56,742.03 7,303.88
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN	SDB3263185983	6110.HK KYG8924B1041	11/27/2024 11/29/2034	66,000 66,000	HKD 1.000000	2.980000 2.980000	190,080.00 174,332.01	196,680.00 196,680.00	0.00	5.188260 30.000000	ACT/365 2	0.00 (334.75)	100.00 6,028.00	21,563.75 (1.56)	6,028.00 0.00	27,257.00 3,508.54

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
HKD (Cont.)																
Long (Cont.)																
		0288.HK	12/11/2024	1,041,500	HKD	6.010000	6,217,755.00	6,259,415.00		5.188260	ACT/365	0.00	100.00	(64,698.70)	0.00	(72,874.09)
WH GROUP LIMITED CMN	SDB3263985608	KYG960071028	12/13/2034	1,041,500	1.000000	6.010000	6,324,113.70	6,259,415.00	0.00	30.000000	2	(8,175.39)	0.00	0.00	0.00	(9,380.41)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN	SDB3261230611	1997.HK	10/18/2024	34,000	HKD	19.860000	683,400.00	675,240.00		5.188260	ACT/365	0.00	100.00	(13,457.78)	0.00	(14,995.11)
		KYG9593A1040	10/18/2034	34,000	1.000000	19.860000	688,697.78	675,240.00	0.00	30.000000	2	(1,537.33)	0.00	0.00	0.00	(1,930.18)
		2359.HK	09/24/2024	500	HKD	56.500000	0.00	28,250.00		5.188260	ACT/365	0.00	90.00	30,685.47	0.00	30,235.69
WUXI APPTTEC CO., LTD. CMN CLASS H	SDB3260123453	CNE100003F19	09/22/2034	2,500	1.000000	56.500000	0.00	28,250.00	0.00	30.000000	2	(449.78)	0.00	(380.10)	0.00	3,891.96
		2269.HK	10/23/2024	0	HKD	17.560000	0.00	0.00		5.188260	ACT/365	0.00	100.00	17,827.55	0.00	17,779.66
WUXI BIOLOGICS (CAYMAN) INC. CMN	SDB3261439335	KYG970081173	10/25/2034	0	1.000000	0.000000	0.00	0.00	0.00	30.000000	0	(47.88)	0.00	(47.88)	0.00	2,288.61
		1585.HK	10/09/2024	0	HKD	12.940000	0.00	0.00		5.188260	ACT/365	0.00	100.00	7,142.35	0.00	7,023.36
YADEA GROUP HOLDINGS LTD. CMN	SDB3260661424	KYG9830F1063	10/11/2034	0	1.000000	0.000000	0.00	0.00	0.00	30.000000	0	(118.99)	0.00	(118.99)	0.00	904.05
		0551.HK	12/13/2024	15,500	HKD	17.400000	0.00	269,700.00		5.188260	ACT/365	0.00	100.00	(2,003.27)	0.00	(2,637.38)
YUE YUEN INDUSTRIAL HLDG CMN	SDB3264120667	BMG988031446	12/13/2034	15,500	1.000000	17.400000	0.00	269,700.00	0.00	30.000000	2	(634.10)	0.00	0.00	0.00	(339.49)
		0763.HK	10/09/2024	400	HKD	24.350000	209,160.00	9,740.00		5.188260	ACT/365	0.00	90.00	120,895.92	0.00	119,428.24
ZTE CORPORATION CMN CLASS H	SDB3260661403	CNE1000004Y2	10/11/2034	8,400	1.000000	24.350000	158,928.00	9,740.00	0.00	30.000000	2	(1,467.68)	0.00	(1,441.40)	0.00	15,372.90
		2057.HK	09/24/2024	1,350	HKD	151.300000	207,225.00	204,255.00		5.188260	ACT/365	0.00	100.00	56,182.54	0.00	52,527.03
ZTO EXPRESS (CAYMAN) INC. CMN	SDB3260121476	KYG9897K1058	09/22/2034	1,350	1.000000	151.300000	199,125.00	204,255.00	0.00	30.000000	2	(3,655.51)	0.00	(2,923.16)	0.00	6,761.32
TOTAL Long							54,125,337.02	83,685,906.00				0.00		2,986,287.64	96,682.88	2,938,346.06
							52,372,040.95	83,685,906.00	0.00			(248,719.98)	200,778.39	(55,114.60)	0.00	378,226.36
Short																
		9926.HK	09/24/2024	(14,000)	HKD	60.700000	(712,800.00)	(849,800.00)		5.188260	ACT/365	0.00	100.00	119,675.95	0.00	121,580.40
AKESO INC CMN	SDB3260123710	KYG0146B1032	09/22/2034	(12,000)	1.000000	60.700000	(849,470.73)	(849,800.00)	0.00	(125.000000)	2	1,904.45	0.00	0.00	0.00	15,649.93
		0241.HK	09/24/2024	0	HKD	3.320000	0.00	0.00		5.188260	ACT/365	0.00	100.00	7,770.84	0.00	8,436.21
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN	SDB3260128031	BMG0171K1018	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(104.629600)	0	665.36	0.00	665.36	0.00	1,085.92
		1060.HK	12/30/2024	(890,000)	HKD	0.475000	(88,200.00)	(422,750.00)		5.188260	ACT/365	0.00	100.00	5,781.94	0.00	5,813.84
ALIBABA PICTURES GROUP LIMITED CMN	SDB3264716710	BMG0171W1055	12/29/2034	(180,000)	1.000000	0.475000	(87,670.66)	(422,750.00)	0.00	(30.000000)	2	31.90	0.00	0.00	0.00	748.36
		2020.HK	12/12/2024	0	HKD	77.850000	0.00	0.00		5.188260	ACT/365	0.00	100.00	12,379.86	0.00	12,570.19
ANTA SPORTS PRODUCTS LIMITED CMN	SDB3264054718	KYG040111059	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	190.33	0.00	190.33	0.00	1,618.05
		9888.HK	12/18/2024	(5,850)	HKD	82.700000	(497,250.00)	(483,795.00)		5.188260	ACT/365	0.00	100.00	24,490.73	0.00	25,383.53
BAIDU, INC. CMN	SDB3264328906	KYG070341048	12/20/2034	(5,850)	1.000000	82.700000	(508,285.73)	(483,795.00)	0.00	(30.000000)	2	892.79	0.00	0.00	0.00	3,267.39
		3328.HK	01/03/2025	(52,000)	HKD	6.390000	0.00	(332,280.00)		0.000000	ACT/365	0.00	100.00	1,546.72	0.00	1,546.72
BANK OF COMMUNICATIONS - HK BR CLASS H	SDB3264983861	CNE10000205	01/04/2035	0	1.000000	6.390000	0.00	(332,280.00)	0.00	(30.000000)	0	0.00	0.00	0.00	0.00	199.09
		1114.HK	10/03/2024	0	HKD	3.820000	0.00	0.00		5.188260	ACT/365	0.00	100.00	(174,233.44)	0.00	(172,689.04)
BRILLIANCE CHINA AUTOMOTIVE CMN	SDB3260588443	BMG1368B1028	10/05/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	1	1,544.40	0.00	1,544.40	0.00	(22,228.68)
		6185.HK	12/17/2024	0	HKD	31.500000	0.00	0.00		5.188260	ACT/365	0.00	100.00	14,300.52	0.00	12,583.02
CANSINO BIOLOGICS INC. CMN	SDB3264255538	CNE100003F01	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(1,675.000000)	0	(1,717.50)	0.00	(1,717.50)	0.00	1,619.70
		1164.HK	10/16/2024	0	HKD	1.630000	0.00	0.00		5.188260	ACT/365	0.00	100.00	41,624.20	0.00	42,353.97
CGN MINING CO LTD CMN	SDB3261097684	KYG2029E1052	10/18/2034	0	1.000000	0.000000	0.00	0.00	0.00	(150.000000)	0	729.78	0.00	729.78	0.00	5,451.84

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
HKD (Cont.)																
Short (Cont.)																
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H	SDB3264921656	0998.HK CNE1000001Q4	01/02/2025 01/04/2035	(189,000) 0	HKD 1.000000	5.370000 5.370000	0.00 0.00	(1,014,930.00) (1,014,930.00)	0.00	3.567104 (30.000000)	ACT/365 0	0.00 0.00	100.00 0.00	1,245.68 0.00	0.00 0.00	1,245.68 160.35
CHINA EVERBRIGHT ENVIRONMENT GROUP LTD CHINA EVERBRIGHT INTL LTD	SDB3260123587	0257.HK HK0257001336	09/24/2024 09/22/2034	0 0	HKD 1.000000	3.870000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 (30.000000)	ACT/365 0	0.00 152.06	100.00 0.00	(19,877.73) 152.06	0.00 0.00	(19,725.67) (2,539.10)
CHINA HONGQIAO GROUP LIMITED CMN	SDB3260661448	1378.HK KYG211501005	10/09/2024 10/11/2034	(43,500) (43,500)	HKD 1.000000	11.760000 11.760000	(500,250.00) (493,290.00)	(511,560.00) (511,560.00)	0.00	5.188260 (30.000000)	ACT/365 2	0.00 1,572.08	100.00 (25,665.00)	(18,270.00) 0.00	(25,665.00) 0.00	(42,362.92) (5,452.99)
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H	SDB3264328893	1988.HK CNE100000HF9	12/18/2024 12/20/2034	(458,000) (150,000)	HKD 1.000000	3.440000 3.440000	(499,500.00) (473,239.48)	(1,575,520.00) (1,575,520.00)	0.00	5.188260 (30.000000)	ACT/365 2	0.00 727.58	100.00 0.00	(46,033.36) 0.00	0.00 0.00	(45,305.78) (5,831.80)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H	SDB3260661432	2883.HK CNE1000002P4	10/09/2024 10/11/2034	(56,000) (56,000)	HKD 1.000000	7.040000 7.040000	(381,920.00) (376,880.00)	(394,240.00) (394,240.00)	0.00	5.188260 (30.000000)	ACT/365 2	0.00 1,204.61	100.00 0.00	(17,360.00) 0.00	0.00 0.00	(16,155.39) (2,079.54)
CHINA POWER INTL DEV LTD CMN	SDB3260128036	2380.HK HK2380027329	09/24/2024 09/22/2034	0 (455,000)	HKD 1.000000	3.170000 0.000000	(1,387,750.00) (1,346,800.00)	0.00 0.00	0.00	5.188260 (30.000000)	ACT/365 2	0.00 6,519.20	100.00 0.00	(78,207.40) 6,523.75	0.00 0.00	(71,688.20) (9,227.77)
CHINA RAILWAY GROUP LIMITED CMN CLASS H	SDB3264983890	0390.HK CNE1000007Z2	01/03/2025 01/04/2035	(28,000) 0	HKD 1.000000	3.960000 3.960000	0.00 0.00	(110,880.00) (110,880.00)	0.00	0.000000 (30.000000)	ACT/365 0	0.00 0.00	100.00 0.00	(51.13) 0.00	0.00 0.00	(51.13) (6.58)
CHINA RES PWR HLDGS CO LTD CMN	SDB3260427191	0836.HK HK0836012952	09/30/2024 09/29/2034	0 0	HKD 1.000000	18.880000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 (30.000000)	ACT/365 1	0.00 1,055.60	100.00 0.00	(27,644.21) 1,055.60	0.00 0.00	(26,588.61) (3,422.51)
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN	SDB3260128028	0291.HK HK0291001490	09/24/2024 09/22/2034	(1,000) (1,000)	HKD 1.000000	25.250000 25.250000	0.00 0.00	(25,250.00) (25,250.00)	0.00	5.188260 (30.000000)	ACT/365 2	0.00 80.04	100.00 0.00	950.00 0.00	0.00 0.00	1,030.04 132.59
CHINA RESOURCES LAND LIMITED CMN	SDB3262115571	1109.HK KYG2108Y1052	11/06/2024 11/08/2034	(1,500) (1,500)	HKD 1.000000	22.550000 22.550000	0.00 0.00	(33,825.00) (33,825.00)	0.00	5.188260 (30.000000)	ACT/365 2	0.00 148.75	100.00 0.00	3,393.76 65.54	0.00 0.00	3,542.51 456.00
CHINA RUYI HOLDINGS LTD CMN	SDB3260123560	0136.HK BMG4404N1149	09/24/2024 09/22/2034	(3,044,000) (3,380,000)	HKD 1.000000	2.450000 2.450000	0.00 0.00	(7,457,800.00) (7,457,800.00)	0.00	5.188260 (398.994000)	ACT/365 2	0.00 (2,909.55)	100.00 0.00	(1,501,633.26) (520.26)	0.00 0.00	(1,504,542.82) (193,666.01)
CHINA SHENHUA ENERGY CO LTD CMN CLASS H	SDB3264328845	1088.HK CNE1000002R0	12/18/2024 12/20/2034	0 0	HKD 1.000000	33.600000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 (30.000000)	ACT/365 0	0.00 145.90	100.00 0.00	10,634.89 145.90	0.00 0.00	10,780.78 1,387.71
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H	SDB3264983874	0956.HK CNE100000TW9	01/03/2025 01/04/2035	(12,000) 0	HKD 1.000000	3.680000 3.680000	0.00 0.00	(44,160.00) (44,160.00)	0.00	0.000000 (30.000000)	ACT/365 0	0.00 0.00	100.00 0.00	(123.23) 0.00	0.00 0.00	(123.23) (15.86)
CHINA TOBACCO INTERNATIONAL (HK) COMPANY LIMITED CMN	SDB3262258014	6055.HK HK0000503208	11/08/2024 11/08/2034	0 (8,000)	HKD 1.000000	23.750000 0.000000	(189,600.00) (194,400.00)	0.00 0.00	0.00	5.188260 (475.000000)	ACT/365 2	0.00 (1,109.72)	100.00 0.00	(7,651.59) (1,134.39)	0.00 0.00	(8,761.30) (1,127.76)
CHINA TRADITIONAL CHINESE MEDICINE CO LTD CMN	SDB3262867385	0570.HK HK0000056256	11/20/2024 11/22/2034	0 0	HKD 1.000000	2.310000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 (250.000000)	ACT/365 0	0.00 128.22	100.00 0.00	(8,654.49) 128.22	0.00 0.00	(8,526.27) (1,097.51)
CITIC LTD CMN	SDB3260427206	0267.HK HK0267001375	09/30/2024 09/29/2034	(317,000) (317,000)	HKD 1.000000	9.210000 9.210000	(2,900,550.00) (2,735,710.00)	(2,919,570.00) (2,919,570.00)	0.00	5.188260 (30.000000)	ACT/365 2	0.00 8,720.12	100.00 0.00	(183,860.00) 0.00	0.00 0.00	(175,139.88) (22,544.15)
CLP HOLDINGS LIMITED CMN	SDB3260856864	0002.HK HK0002007356	10/14/2024 10/11/2034	0 0	HKD 1.000000	65.300000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 (30.000000)	ACT/365 0	0.00 2,914.84	100.00 (61,425.00)	(1,714.67) 2,914.84	(61,425.00) 0.00	(60,224.83) (7,752.19)
CONCH CEMENT CO LTD CMN CLASS H	SDB3264983891	0914.HK CNE1000001W2	01/03/2025 01/04/2035	(4,000) 0	HKD 1.000000	19.880000 19.880000	0.00 0.00	(79,520.00) (79,520.00)	0.00	0.000000 (30.000000)	ACT/365 0	0.00 0.00	100.00 0.00	(525.17) 0.00	0.00 0.00	(525.17) (67.60)
CONCH CEMENT CO LTD CMN CLASS H	SDB3264328889	0914.HK CNE1000001W2	12/18/2024 12/20/2034	0 0	HKD 1.000000	19.880000 0.000000	0.00 0.00	0.00 0.00	0.00	5.188260 (30.000000)	ACT/365 0	0.00 39.65	100.00 0.00	1,752.14 39.65	0.00 0.00	1,791.79 230.64
COWELL E HOLDINGS INC CMN	SDB3260661410	1415.HK KYG248141163	10/09/2024 10/11/2034	(24,000) (24,000)	HKD 1.000000	28.300000 28.300000	(674,400.00) (603,600.00)	(679,200.00) (679,200.00)	0.00	5.188260 (1,500.000000)	ACT/365 2	0.00 (5,892.82)	100.00 0.00	(75,600.00) 0.00	0.00 0.00	(81,492.82) (10,489.82)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
HKD (Cont.)																
Short (Cont.)																
		0189.HK	12/31/2024	(50,000)	HKD	8.120000	0.00	(406,000.00)		5.188260	ACT/365	0.00	100.00	(2,192.32)	0.00	(2,183.70)
DONGYUE GROUP LTD CMN	SDB3264857819	KYG2816P1072	12/29/2034	(8,000)	1.000000	8.120000	0.00	(406,000.00)	0.00	(30.000000)	2	8.62	0.00	0.00	0.00	(281.09)
		1952.HK	12/06/2024	(14,000)	HKD	48.400000	0.00	(677,600.00)		5.188260	ACT/365	0.00	100.00	(9,424.87)	0.00	(10,318.30)
EVEREST MEDICINES LIMITED CMN	SDB3263644984	KYG3224E1061	12/06/2034	(6,000)	1.000000	48.400000	0.00	(677,600.00)	0.00	(1,200.000000)	2	(893.42)	0.00	0.00	0.00	(1,328.18)
		6865.HK	12/31/2024	(6,000)	HKD	10.920000	(22,665.08)	(65,520.00)		5.188260	ACT/365	0.00	100.00	1,607.72	0.00	1,604.85
FLAT GLASS GROUP CO., LTD. CMN	SDB3264857820	CNE100002375	12/29/2034	(2,000)	1.000000	10.920000	(22,665.08)	(65,520.00)	0.00	(1,500.000000)	2	(2.87)	0.00	0.00	0.00	206.58
		0027.HK	12/04/2024	0	HKD	33.000000	0.00	0.00		5.188260	ACT/365	0.00	100.00	37,105.79	0.00	39,195.36
GALAXY ENTERTAINMENT GROUP LTD CMN	SDB3263530533	HK0027032686	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	2,089.57	0.00	2,089.57	0.00	5,045.26
		1772.HK	12/31/2024	(6,000)	HKD	20.100000	0.00	(120,600.00)		5.188260	ACT/365	0.00	100.00	1,280.37	0.00	1,277.22
GANFENG LITHIUM CO., LTD. CMN	SDB3264857810	CNE1000031W9	12/29/2034	(2,000)	1.000000	20.100000	0.00	(120,600.00)	0.00	(800.000000)	2	(3.15)	0.00	0.00	0.00	164.40
		3800.HK	10/09/2024	0	HKD	1.080000	0.00	0.00		5.188260	ACT/365	0.00	100.00	241,129.32	0.00	243,407.17
GCL TECHNOLOGY HOLDINGS LTD CMN	SDB3260661435	KYG3774X1088	10/11/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	2,277.85	0.00	2,277.85	0.00	31,331.57
		0175.HK	12/13/2024	0	HKD	14.820000	0.00	0.00		5.188260	ACT/365	0.00	100.00	4,519.66	0.00	4,573.21
GEELY AUTOMOBILE HOLDINGS LTD CMN	SDB3264120650	KYG3777B1032	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	53.55	0.00	53.55	0.00	588.67
		2367.HK	10/09/2024	(8,400)	HKD	49.900000	(422,100.00)	(419,160.00)		5.188260	ACT/365	0.00	100.00	840.00	0.00	2,180.54
GIANT BIOGENE HOLDING CO., LTD CMN	SDB3260661409	KYG3887G1091	10/11/2034	(8,400)	1.000000	49.900000	(420,000.00)	(419,160.00)	0.00	(30.000000)	2	1,340.54	0.00	0.00	0.00	280.68
		0270.HK	09/24/2024	0	HKD	6.710000	0.00	0.00		5.188260	ACT/365	0.00	100.00	(167,405.38)	0.00	(166,129.13)
GUANGDONG INVESTMENT LTD CMN	SDB3260128029	HK0270001396	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	1,276.25	0.00	1,276.25	0.00	(21,384.28)
		6862.HK	12/16/2024	(20,000)	HKD	15.900000	0.00	(318,000.00)		5.188260	ACT/365	0.00	100.00	24,273.99	0.00	24,783.36
HAIDILAO INTERNATIONAL HOLDING LTD CMN	SDB3264178799	KYG4290A1013	12/14/2034	(20,000)	1.000000	15.900000	0.00	(318,000.00)	0.00	(30.000000)	2	509.37	0.00	0.00	0.00	3,190.13
		0012.HK	10/14/2024	0	HKD	23.600000	0.00	0.00		5.188260	ACT/365	0.00	100.00	(11,952.63)	0.00	(11,835.89)
HENDERSON LAND DEVLPMNT (ORD) CMN	SDB3260854801	HK0012000102	10/11/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	116.74	0.00	116.74	0.00	(1,523.53)
		1044.HK	12/31/2024	(24,000)	HKD	22.450000	(89,803.37)	(538,800.00)		5.188260	ACT/365	0.00	100.00	530.16	0.00	554.95
HENGAN INTL GROUP CO LTD CMN	SDB3264857814	KYG4402L1510	12/29/2034	(4,000)	1.000000	22.450000	(89,803.37)	(538,800.00)	0.00	(30.000000)	2	24.79	0.00	0.00	0.00	71.43
		0921.HK	10/09/2024	(4,000)	HKD	24.550000	0.00	(98,200.00)		5.188260	ACT/365	0.00	100.00	(10,400.00)	0.00	(10,133.64)
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H	SDB3260661417	CNE100000353	10/11/2034	(4,000)	1.000000	24.550000	0.00	(98,200.00)	0.00	(30.000000)	2	266.36	0.00	0.00	0.00	(1,304.41)
		1347.HK	12/12/2024	(18,000)	HKD	21.650000	(44,600.00)	(389,700.00)		5.188260	ACT/365	0.00	100.00	11,204.02	0.00	11,280.46
HUA HONG SEMICONDUCTOR LIMITED CMN	SDB3264054707	HK0000218211	12/13/2034	(2,000)	1.000000	21.650000	(43,770.66)	(389,700.00)	0.00	(150.000000)	2	76.44	0.00	0.00	0.00	1,452.03
		1071.HK	12/12/2024	(68,000)	HKD	4.000000	0.00	(272,000.00)		5.188260	ACT/365	0.00	100.00	(6,449.02)	0.00	(6,407.41)
HUADIAN POWER INTL CORP LTD CMN CLASS H	SDB3264054714	CNE1000003D8	12/13/2034	(32,000)	1.000000	4.000000	0.00	(272,000.00)	0.00	(360.937500)	2	41.62	0.00	0.00	0.00	(824.77)
		0902.HK	12/18/2024	(64,000)	HKD	4.280000	0.00	(273,920.00)		5.188260	ACT/365	0.00	100.00	1,883.24	0.00	2,216.78
HUANENG POWER INTL INC CMN CLASS H	SDB3264328840	CNE1000006Z4	12/20/2034	(48,000)	1.000000	4.280000	0.00	(273,920.00)	0.00	(30.000000)	2	333.54	0.00	0.00	0.00	285.35
		0902.HK	12/12/2024	0	HKD	4.280000	0.00	0.00		5.188260	ACT/365	0.00	100.00	(165.58)	0.00	(162.25)
HUANENG POWER INTL INC CMN CLASS H	SDB3264054659	CNE1000006Z4	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	3.33	0.00	3.33	0.00	(20.89)
		1398.HK	12/30/2024	(374,000)	HKD	5.210000	(1,929,840.00)	(1,948,540.00)		5.188260	ACT/365	0.00	100.00	(26,911.13)	0.00	(26,077.78)
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H	SDB3264716688	CNE1000003G1	12/29/2034	(374,000)	1.000000	5.210000	(1,921,628.87)	(1,948,540.00)	0.00	(30.000000)	2	833.36	0.00	0.00	0.00	(3,356.75)
		1801.HK	11/29/2024	(34,000)	HKD	36.600000	0.00	(1,244,400.00)		5.188260	ACT/365	0.00	100.00	16,914.79	0.00	18,102.46
INNOVENT BIOLOGICS INC CMN	SDB3263308443	KYG4818G1010	11/29/2034	(14,000)	1.000000	36.600000	0.00	(1,244,400.00)	0.00	(30.000000)	2	1,187.66	0.00	0.00	0.00	2,330.16
		6618.HK	11/12/2024	(36,150)	HKD	28.100000	(1,037,505.00)	(1,015,815.00)		5.188260	ACT/365	0.00	100.00	43,465.03	0.00	46,214.66
JD HEALTH INTERNATIONAL INC. CMN	SDB3262441810	KYG5074A1004	11/10/2034	(36,150)	1.000000	28.100000	(1,059,280.03)	(1,015,815.00)	0.00	(30.000000)	2	2,749.63	0.00	0.00	0.00	5,948.79

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Fund: ALL
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
HKD (Cont.)																
Short (Cont.)																
		3896.HK	12/09/2024	(74,000)	HKD	5.960000	0.00	(441,040.00)		5.188260	ACT/365	0.00	100.00	(32,566.73)	0.00	(32,940.79)
KINGSOFT CLOUD HOLDINGS LTD CMN	SDB3263707272	KYG5264S1012	12/07/2034	(30,000)	1.000000	5.960000	0.00	(441,040.00)	0.00	(950.000000)	2	(374.06)	0.00	0.00	0.00	(4,240.17)
		9901.HK	12/09/2024	(12,000)	HKD	48.950000	0.00	(587,400.00)		5.188260	ACT/365	0.00	100.00	(2,656.39)	0.00	(1,430.71)
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN	SDB3263707301	KYG6470A1168	12/07/2034	(10,000)	1.000000	48.950000	0.00	(587,400.00)	0.00	(30.000000)	2	1,225.68	0.00	0.00	0.00	(184.16)
		9633.HK	12/09/2024	0	HKD	33.950000	0.00	0.00		5.188260	ACT/365	0.00	100.00	686.52	0.00	1,159.08
NONGFU SPRING COMPANY LIMITED CMN CLASS H	SDB3263707258	CNE100004272	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	472.56	0.00	472.56	0.00	149.20
		1833.HK	12/06/2024	(86,000)	HKD	6.200000	0.00	(533,200.00)		5.188260	ACT/365	0.00	100.00	171,118.16	0.00	(3,393.10)
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED	SDB3263644967	KYG711391022	12/06/2034	(64,000)	1.000000	6.200000	0.00	(533,200.00)	0.00	(1,225.781200)	2	88.74	(174,600.00)	0.00	0.00	(436.76)
		1658.HK	01/03/2025	(112,000)	HKD	4.580000	0.00	(512,960.00)		0.000000	ACT/365	0.00	100.00	1,238.62	0.00	1,238.62
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H	SDB3264983886	CNE1000029W3	01/04/2035	0	1.000000	4.580000	0.00	(512,960.00)	0.00	(30.000000)	0	0.00	0.00	0.00	0.00	159.44
		1385.HK	01/03/2025	(2,000)	HKD	15.120000	0.00	(30,240.00)		0.000000	ACT/365	0.00	100.00	143.34	0.00	143.34
SHANGHAI FUDAN MICROELECTRONIC*S GROUP CO LTD CMN CLASS H	SDB3264983862	CNE100000510	01/04/2035	0	1.000000	15.120000	0.00	(30,240.00)	0.00	(1,075.000000)	0	0.00	0.00	0.00	0.00	18.45
		2252.HK	12/27/2024	(18,000)	HKD	9.510000	0.00	(171,180.00)		5.188260	ACT/365	0.00	100.00	11,766.40	0.00	11,592.26
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN	SDB3264649827	CNE100004QP1	12/29/2034	(8,000)	1.000000	9.510000	0.00	(171,180.00)	0.00	(3,112.500000)	2	(174.14)	0.00	0.00	0.00	1,492.17
		2313.HK	01/03/2025	(8,000)	HKD	62.000000	0.00	(496,000.00)		0.000000	ACT/365	0.00	100.00	3,150.27	0.00	3,150.27
SHENZHOU INTL GROUP LTD CMN	SDB3264983868	KYG8087W1015	01/04/2035	0	1.000000	62.000000	0.00	(496,000.00)	0.00	(30.000000)	0	0.00	0.00	0.00	0.00	405.51
		0083.HK	10/16/2024	0	HKD	7.850000	0.00	0.00		5.188260	ACT/365	0.00	100.00	0.00	(2,580.00)	(2,580.00)
SINO LAND CMN	SDB3261097680	HK0083000502	10/18/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	0.00	(2,580.00)	0.00	0.00	(332.10)
		2382.HK	12/18/2024	(5,000)	HKD	68.850000	0.00	(344,250.00)		5.188260	ACT/365	0.00	100.00	(5,380.14)	0.00	(4,957.13)
SUNNY OPTICAL TECH GROUP CO LT*D CMN	SDB3264328902	KYG8586D1097	12/20/2034	(5,000)	1.000000	68.850000	0.00	(344,250.00)	0.00	(30.000000)	2	423.01	0.00	0.00	0.00	(638.09)
		0019.HK	09/24/2024	0	HKD	70.450000	0.00	0.00		5.188260	ACT/365	0.00	100.00	(328,412.30)	0.00	(322,117.21)
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	SDB3260123641	HK0019000162	09/22/2034	(6,500)	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	2	6,295.09	0.00	6,350.50	0.00	(41,463.20)
		0669.HK	11/28/2024	0	HKD	102.500000	0.00	0.00		5.188260	ACT/365	0.00	100.00	(95,395.57)	0.00	(91,313.32)
TECHTRONIC INDUSTRIES CO LTD CMN	SDB3263242823	HK0669013440	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	4,082.24	0.00	4,082.24	0.00	(11,753.93)
		0780.HK	10/09/2024	(16,000)	HKD	18.200000	(193,200.00)	(291,200.00)		5.188260	ACT/365	0.00	100.00	15,382.42	0.00	15,792.23
TONGCHENG TRAVEL HOLDINGS LIMITED CMN	SDB3260661396	KYG8918W1069	10/11/2034	(10,000)	1.000000	18.200000	(195,211.93)	(291,200.00)	0.00	(30.000000)	2	409.81	0.00	0.00	0.00	2,032.79
		0220.HK	12/31/2024	(66,000)	HKD	7.810000	(48,170.64)	(515,460.00)		5.188260	ACT/365	0.00	100.00	13,339.78	0.00	13,353.08
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN	SDB3264857836	KYG9222R1065	12/29/2034	(6,000)	1.000000	7.810000	(48,170.64)	(515,460.00)	0.00	(30.000000)	2	13.30	0.00	0.00	0.00	1,718.82
		0220.HK	12/19/2024	0	HKD	7.810000	0.00	0.00		5.188260	ACT/365	0.00	100.00	(445.78)	0.00	(442.58)
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN	SDB3264390189	KYG9222R1065	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	3.21	0.00	3.21	0.00	(56.97)
		0345.HK	11/14/2024	0	HKD	10.180000	0.00	0.00		5.188260	ACT/365	0.00	100.00	215,426.55	(4,320.00)	213,114.51
VITASOY INT'L HOLDINGS LTD CMN	SDB3262612821	HK0345001611	11/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	2,007.97	(4,320.00)	2,007.97	0.00	27,432.28
		3738.HK	11/21/2024	0	HKD	3.730000	0.00	0.00		5.188260	ACT/365	0.00	100.00	(1,858.62)	0.00	(4,071.86)
VOBILE GROUP LIMITED CMN	SDB3262936517	KYG9390R1103	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(1,985.365800)	0	(2,213.24)	0.00	(2,213.24)	0.00	(524.13)
		2013.HK	12/06/2024	(359,000)	HKD	3.270000	(1,202,650.00)	(1,173,930.00)		5.188260	ACT/365	0.00	100.00	(594,807.25)	0.00	(602,634.75)
WEIMOB INC CMN	SDB3263645006	KYG9T20A1060	12/06/2034	(359,000)	1.000000	3.270000	(579,122.75)	(1,173,930.00)	0.00	(2,232.660100)	2	(7,827.51)	0.00	0.00	0.00	(77,571.65)
		2233.HK	12/31/2024	(88,000)	HKD	1.580000	(58,511.64)	(139,040.00)		5.188260	ACT/365	0.00	100.00	6,965.74	0.00	6,980.77
WEST CHINA CEMENT LIMITED CMN	SDB3264857825	JE00B3M7P88	12/29/2034	(34,000)	1.000000	1.580000	(58,511.64)	(139,040.00)	0.00	(100.000000)	2	15.03	0.00	0.00	0.00	898.57
		2269.HK	12/12/2024	(4,000)	HKD	17.560000	0.00	(70,240.00)		5.188260	ACT/365	0.00	100.00	4,885.49	0.00	5,053.74
WUXI BIOLOGICS (CAYMAN) INC. CMN	SDB3264054722	KYG970081173	12/13/2034	(4,000)	1.000000	17.560000	0.00	(70,240.00)	0.00	(30.000000)	2	168.25	0.00	0.00	0.00	650.52

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Fund: ALL
Business Date: Jan 1, 2025
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Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
		2400.HK	10/09/2024	(22,600)	HKD	25.150000	(529,420.00)	(568,390.00)		5.188260	ACT/365	0.00	100.00	(25,946.59)	0.00	(25,082.78)	
XD INC CMN	SDB3260661430	KYG9830N1097	10/11/2034	(20,600)	1.000000	25.150000	(492,340.00)	(568,390.00)	0.00	(200.000000)	2	863.81	0.00	0.00	0.00	(3,228.68)	
		1810.HK	01/03/2025	(10,000)	HKD	34.500000	0.00	(345,000.00)		0.000000	ACT/365	0.00	100.00	(270.99)	0.00	(270.99)	
XIAOMI CORPORATION CMN CLASS B	SDB3264983865	KYG9830T1067	01/04/2035	0	1.000000	34.500000	0.00	(345,000.00)	0.00	(30.000000)	0	0.00	0.00	0.00	0.00	(34.88)	
YANKUANG ENERGY GROUP CO LTD CMN CLASS H	SDB3260128035	1171.HK	09/24/2024	(650,000)	HKD	8.950000	0.00	(5,817,500.00)		5.188260	ACT/365	0.00	100.00	17,181.53	(117,470.79)	(95,825.93)	
		CNE1000004Q8	09/22/2034	(650,000)	1.000000	8.950000	0.00	(5,817,500.00)	0.00	(309.753800)	2	4,463.33	(117,470.79)	0.00	0.00	(12,334.79)	
		9688.HK	12/31/2024	(6,000)	HKD	20.900000	(41,477.78)	(125,400.00)		5.188260	ACT/365	0.00	100.00	(517.84)	0.00	(506.39)	
ZAI LAB LIMITED CMN	SDB3264857822	KYG9887T1168	12/29/2034	(2,000)	1.000000	20.900000	(41,477.78)	(125,400.00)	0.00	(30.000000)	2	11.45	0.00	0.00	0.00	(65.18)	
		6979.HK	12/06/2024	(151,800)	HKD	6.790000	0.00	(1,030,722.00)		5.188260	ACT/365	0.00	100.00	27,490.46	0.00	24,764.43	
ZJLD GROUP INC. CMN	SDB3263645047	KYG989BA1027	12/06/2034	(112,000)	1.000000	6.790000	0.00	(1,030,722.00)	0.00	(1,325.000000)	2	(2,726.03)	0.00	0.00	0.00	3,187.70	
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS H	SDB3264983864	1157.HK	01/03/2025	(10,000)	HKD	5.700000	0.00	(57,000.00)		0.000000	ACT/365	0.00	100.00	(665.86)	0.00	(665.86)	
		CNE100000X85	01/04/2035	0	1.000000	5.700000	0.00	(57,000.00)	0.00	(375.000000)	0	0.00	0.00	0.00	0.00	(85.71)	
TOTAL Short																	
							(13,452,163.51)	(37,973,487.00)				0.00		(2,366,188.05)	(211,460.79)	(2,714,992.52)	
							(12,641,329.35)	(37,973,487.00)	0.00			37,256.32	(386,060.79)	27,303.79	0.00	(349,476.11)	
TOTAL HKD																	
							40,673,173.51	45,712,419.00				0.00		620,099.60	(114,777.90)	223,353.54	
							39,730,711.60	45,712,419.00	0.00			(211,463.65)	(185,282.40)	(27,810.81)	0.00	28,750.25	
JPY																	
Long																	
		6857.T	12/24/2024	0	JPY	9,198.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	187,629.79	0.00	187,550.69	
ADVANTEST CORP CMN	SDB3264583135	JP3122400009	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(79.10)	0.00	(79.10)	0.00	1,192.20	
		6857.T	12/05/2024	0	JPY	9,198.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	131,731.89	0.00	131,593.78	
ADVANTEST CORP CMN	SDB3263589463	JP3122400009	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(138.10)	0.00	(138.10)	0.00	836.50	
		8905.T	10/17/2024	0	JPY	2,035.000000	6,051,000.00	0.00		0.227000	ACT/365	0.00	90.00	73,154.68	0.00	66,194.56	
AEON MALL CMN	SDB3261168690	JP3131430005	10/18/2034	3,000	1.000000	0.000000	6,021,045.48	0.00	0.00	25.000000	3	(6,960.12)	0.00	(7,332.95)	0.00	420.78	
		4206.T	12/16/2024	0	JPY	3,302.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(16,248.33)	0.00	(16,747.60)	
AICA KOGYO CO., LTD CMN	SDB3264178777	JP3100800006	12/14/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(499.26)	0.00	(499.26)	0.00	(106.46)	
		4088.T	10/10/2024	28,800	JPY	1,916.500000	55,944,000.00	55,195,200.00		0.227000	ACT/365	0.00	90.00	1,753,507.74	0.00	1,734,752.81	
AIR WATER CMN	SDB3260760796	JP3160670000	10/12/2034	29,600	1.000000	1,916.500000	54,974,542.61	55,195,200.00	0.00	25.000000	3	(18,754.93)	0.00	(679.11)	0.00	11,027.26	
		2802.T	12/27/2024	1,000	JPY	6,452.000000	0.00	6,452,000.00		0.227000	ACT/365	0.00	90.00	82,486.01	0.00	82,269.18	
AJINOMOTO CO., INC. CMN	SDB3264753534	JP3119600009	12/27/2034	1,000	1.000000	6,452.000000	0.00	6,452,000.00	0.00	25.000000	3	(216.83)	0.00	0.00	0.00	522.96	
		2802.T	11/14/2024	0	JPY	6,452.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	188,016.08	0.00	187,567.99	
AJINOMOTO CO., INC. CMN	SDB3262612811	JP3119600009	11/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(448.09)	0.00	(448.09)	0.00	1,192.31	
		2802.T	12/20/2024	0	JPY	6,452.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(9,483.55)	0.00	(9,508.93)	
AJINOMOTO CO., INC. CMN	SDB3264453036	JP3119600009	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(25.38)	0.00	(25.38)	0.00	(60.45)	
		3407.T	11/20/2024	7,800	JPY	1,092.500000	29,902,150.00	8,521,500.00		0.227000	ACT/365	0.00	90.00	790,584.22	0.00	769,713.68	
ASAHI KASEI CMN	SDB3262867376	JP3111200006	11/22/2034	27,700	1.000000	1,092.500000	30,085,459.65	8,521,500.00	0.00	25.000000	3	(20,870.55)	0.00	(20,299.60)	0.00	4,892.82	

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Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		6532.T	09/30/2024	6,400	JPY	5,320.000000	0.00	34,048,000.00		0.227000	ACT/365	0.00	90.00	(600,949.73)	0.00	(612,923.18)
BAYCURRENT CMN	SDB3260427170	JP3835250006	09/28/2034	6,400	1.000000	5,320.000000	0.00	34,048,000.00	0.00	25.000000	3	(11,973.45)	0.00	(57.53)	0.00	(3,896.15)
CENTRAL JAPAN RAILWAY COMPANY CMN	SDB3263116848	9022.T	11/26/2024	47,600	JPY	2,965.000000	0.00	141,134,000.00		0.227000	ACT/365	0.00	90.00	(4,004,166.00)	0.00	(4,057,206.49)
		JP3566800003	11/27/2034	61,800	1.000000	2,965.000000	0.00	141,134,000.00	0.00	25.000000	3	(53,040.49)	0.00	(18,730.65)	0.00	(25,790.33)
CENTRAL JAPAN RAILWAY COMPANY CMN	SDB3260427135	9022.T	09/30/2024	0	JPY	2,965.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	1,350.00	1,350.00
		JP3566800003	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	1,350.00	0.00	0.00	8.58
		8331.T	09/30/2024	0	JPY	1,222.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	3,240.00	3,240.00
CHIBA BANK LTD CMN	SDB3260427218	JP3511800009	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	3,240.00	0.00	0.00	20.60
		8331.T	12/25/2024	1,400	JPY	1,222.500000	0.00	1,711,500.00		0.227000	ACT/365	0.00	90.00	14,329.98	0.00	14,152.92
CHIBA BANK LTD CMN	SDB3264649690	JP3511800009	12/27/2034	1,400	1.000000	1,222.500000	0.00	1,711,500.00	0.00	25.000000	3	(177.06)	0.00	(22.19)	0.00	89.97
		4519.T	12/18/2024	0	JPY	6,999.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	263,510.41	0.00	263,422.89
CHUGAI PHARMACEUTICAL LTD CMN	SDB3264328831	JP3519400000	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(87.52)	0.00	(87.52)	0.00	1,674.49
		7186.T	12/25/2024	12,800	JPY	871.100000	7,072,500.00	11,150,080.00		0.227000	ACT/365	0.00	90.00	34,417.53	0.00	33,808.25
CONCORDIA FINANCIAL GROUP, LTD. CMN	SDB3264649717	JP3305990008	12/27/2034	8,200	1.000000	871.100000	7,115,012.44	11,150,080.00	0.00	25.000000	3	(609.28)	0.00	0.00	0.00	214.91
		7186.T	09/30/2024	0	JPY	871.100000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	2,340.00	2,340.00
CONCORDIA FINANCIAL GROUP, LTD. CMN	SDB3260427149	JP3305990008	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	2,340.00	0.00	0.00	14.87
		7912.T	11/19/2024	0	JPY	2,219.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(183,494.90)	0.00	(193,808.62)
DAI NIPPON PRINTING CO., LTD. CMN	SDB3262800241	JP3493800001	11/17/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(10,313.72)	0.00	(10,313.72)	0.00	(1,231.98)
		8750.T	12/27/2024	200	JPY	4,235.000000	853,400.00	847,000.00		0.227000	ACT/365	0.00	90.00	4,545.24	0.00	4,484.81
DAI-ICHI LIFE HOLDINGS CMN	SDB3264753524	JP3476480003	12/27/2034	200	1.000000	4,235.000000	842,454.76	847,000.00	0.00	25.000000	3	(60.44)	0.00	0.00	0.00	28.51
		8750.T	09/25/2024	0	JPY	4,235.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	126,270.00	126,270.00
DAI-ICHI LIFE HOLDINGS CMN	SDB3260121532	JP3476480003	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	126,270.00	0.00	0.00	802.66
		4202.T	10/02/2024	0	JPY	1,406.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	268,600.39	0.00	267,149.76
DAICEL CORPORATION CMN	SDB3260588281	JP3485800001	10/04/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,450.63)	0.00	(1,450.63)	0.00	1,698.18
		6367.T	12/05/2024	0	JPY	18,660.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(87,425.97)	0.00	(87,930.23)
DAIKIN INDUSTRIES CMN	SDB3263589431	JP3481800005	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(504.26)	0.00	(504.26)	0.00	(558.94)
		8601.T	10/02/2024	33,300	JPY	1,048.000000	0.00	34,898,400.00		0.227000	ACT/365	0.00	90.00	1,877,101.51	0.00	1,861,324.80
DAIWA SECURITIES CMN	SDB3260588267	JP3502200003	10/04/2034	33,400	1.000000	1,048.000000	0.00	34,898,400.00	0.00	25.000000	3	(15,776.70)	0.00	(2,920.82)	0.00	11,831.83
		3107.T	09/25/2024	0	JPY	3,087.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	36,450.00	36,450.00
DAIWABO CO LTD CMN	SDB3260121408	JP3505400006	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	36,450.00	0.00	0.00	231.70
		6146.T	12/05/2024	0	JPY	42,730.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	727.92	0.00	497.13
DISCO CORP. CMN	SDB3263589457	JP3548600000	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(230.79)	0.00	(230.79)	0.00	3.16
		6146.T	12/11/2024	0	JPY	42,730.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(53,840.36)	0.00	(55,778.61)
DISCO CORP. CMN	SDB3263985573	JP3548600000	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,938.25)	0.00	(1,938.25)	0.00	(354.57)
		9020.T	12/13/2024	0	JPY	2,795.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(3,733.30)	0.00	(3,784.88)
EAST JAPAN RAILWAY CO CMN	SDB3264120646	JP3783600004	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(51.58)	0.00	(51.58)	0.00	(24.06)
		6361.T	11/20/2024	0	JPY	2,460.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	840,414.29	0.00	839,527.27
EBARA CORPORATION CMN	SDB3262867382	JP3166000004	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(887.03)	0.00	(887.03)	0.00	5,336.60
		6954.T	12/04/2024	0	JPY	4,175.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	831,547.70	0.00	825,875.01
FANUC CORP. CMN	SDB3263530546	JP3802400006	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(5,672.69)	0.00	(5,672.69)	0.00	5,249.82

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		7388.T	12/11/2024	1,300	JPY	2,058.000000	2,654,600.00	2,675,400.00		0.227000	ACT/365	0.00	90.00	(132,382.49)	0.00	(132,773.22)
FP PARTNER INC. CMN	SDB3263985568	JP3167010002	12/13/2034	1,300	1.000000	2,058.000000	2,807,782.49	2,675,400.00	0.00	25.000000	3	(390.72)	0.00	0.00	0.00	(844.00)
		6504.T	12/30/2024	0	JPY	8,558.000000	11,849,270.15	0.00		0.227000	ACT/365	0.00	90.00	243,643.76	0.00	243,260.36
FUJI ELECTRIC CO LTD CMN	SDB3264792322	JP3820000002	12/28/2034	1,400	1.000000	0.000000	11,849,270.15	0.00	0.00	25.000000	3	(383.40)	0.00	(1,128.83)	0.00	1,546.33
FUJIFILM HOLDINGS CORPORATION CMN	SDB3264583165	JP3814000000	12/24/2024	52,400	1.000000	3,309.000000	0.00	173,391,600.00	0.00	0.227000	ACT/365	0.00	90.00	2,910,488.54	0.00	2,898,902.92
FUJIFILM HOLDINGS CORPORATION CMN	SDB3260121488	JP3814000000	12/22/2034	53,400	1.000000	3,309.000000	0.00	173,391,600.00	0.00	25.000000	3	(11,585.62)	0.00	(594.94)	0.00	18,427.38
FUJIFILM HOLDINGS CORPORATION CMN	SDB3260121488	JP3814000000	09/25/2024	0	JPY	3,309.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	2,274,825.35	135,000.00	2,405,673.97
FUJIFILM HOLDINGS CORPORATION CMN	SDB3260121488	JP3814000000	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(4,151.38)	135,000.00	(4,151.38)	0.00	15,292.08
FUJIKURA LTD. CMN	SDB3263308382	JP3811000003	11/29/2024	0	JPY	6,548.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	1,684,118.07	0.00	1,683,679.64
FUJIKURA LTD. CMN	SDB3263308382	JP3811000003	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(438.43)	0.00	(438.43)	0.00	10,702.60
FUJIKURA LTD. CMN	SDB3264120707	JP3811000003	12/13/2024	0	JPY	6,548.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	819,118.97	0.00	818,519.41
FUJIKURA LTD. CMN	SDB3264120707	JP3811000003	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(599.56)	0.00	(599.56)	0.00	5,203.06
FUKUOKA FINANCIAL GROUP, INC. CMN	SDB3264390134	JP3805010000	12/19/2024	3,600	JPY	3,945.000000	14,104,800.00	14,202,000.00		0.227000	ACT/365	0.00	90.00	72,081.62	0.00	70,782.60
FUKUOKA FINANCIAL GROUP, INC. CMN	SDB3264390134	JP3805010000	12/20/2034	3,600	1.000000	3,945.000000	14,129,918.38	14,202,000.00	0.00	25.000000	3	(1,299.02)	0.00	0.00	0.00	449.94
GMO PAYMENT GATEWAY, INC. CMN	SDB3262800209	JP3385890003	11/19/2024	1,400	JPY	7,971.000000	0.00	11,159,400.00		0.227000	ACT/365	0.00	90.00	200,625.77	0.00	197,970.71
GMO PAYMENT GATEWAY, INC. CMN	SDB3262800209	JP3385890003	11/17/2034	1,400	1.000000	7,971.000000	0.00	11,159,400.00	0.00	25.000000	3	(2,655.07)	0.00	(190.05)	0.00	1,258.44
GMO PAYMENT GATEWAY, INC. CMN	SDB3262800209	JP3385890003	10/02/2024	1,700	JPY	34,480.000000	60,095,000.00	58,616,000.00		0.227000	ACT/365	0.00	90.00	2,163,100.53	0.00	2,391,679.10
HIKARI TSUSHIN, INC. CMN	SDB3260588370	JP3783420007	10/04/2034	1,700	1.000000	34,480.000000	56,452,899.47	58,616,000.00	0.00	25.000000	3	(17,751.43)	246,330.00	0.00	0.00	15,203.12
HIKARI TSUSHIN, INC. CMN	SDB3260588370	JP3783420007	12/16/2024	13,200	JPY	3,937.000000	0.00	51,968,400.00		0.227000	ACT/365	0.00	90.00	638,065.79	0.00	631,701.86
HITACHI, LTD. CMN	SDB3264178775	JP3788600009	12/14/2034	15,700	1.000000	3,937.000000	0.00	51,968,400.00	0.00	25.000000	3	(6,363.93)	0.00	(2,572.26)	0.00	4,015.52
HITACHI, LTD. CMN	SDB3264178775	JP3788600009	11/06/2024	0	JPY	3,937.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	376,517.18	0.00	376,384.83
HITACHI, LTD. CMN	SDB3262055928	JP3788600009	11/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(132.35)	0.00	(132.35)	0.00	2,392.56
HITACHI, LTD. CMN	SDB3262055928	JP3788600009	12/03/2024	0	JPY	1,370.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	228,724.18	0.00	228,547.43
HULIC CO., LTD. CMN	SDB3263426657	JP3360800001	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(176.75)	0.00	(176.75)	0.00	1,452.80
HULIC CO., LTD. CMN	SDB3263426657	JP3360800001	12/10/2024	0	JPY	4,775.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	385,295.34	0.00	383,677.51
IBIDEN CO LTD CMN	SDB3263868376	JP3148800000	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,617.83)	0.00	(1,617.83)	0.00	2,438.91
IBIDEN CO LTD CMN	SDB3263868376	JP3148800000	11/29/2024	0	JPY	9,311.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	1,069,524.44	0.00	1,069,122.08
IHI CORPORATION CMN	SDB3263308379	JP3134800006	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(402.35)	0.00	(402.35)	0.00	6,796.06
IHI CORPORATION CMN	SDB3263308379	JP3134800006	11/28/2024	11,500	JPY	1,970.500000	23,060,800.00	22,660,750.00		0.227000	ACT/365	0.00	90.00	(441,604.65)	0.00	(6,160.74)
INPEX CMN	SDB3263242781	JP3294460005	11/29/2034	11,600	1.000000	1,970.500000	22,932,347.27	22,660,750.00	0.00	25.000000	3	(13,476.09)	448,920.00	(8,229.11)	0.00	(39.16)
INPEX CMN	SDB3263242781	JP3294460005	09/25/2024	0	JPY	7,832.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	108,000.00	108,000.00
ITOCHU CORPORATION CMN	SDB3260121529	JP3143600009	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	108,000.00	0.00	0.00	686.52
ITOCHU CORPORATION CMN	SDB3260121529	JP3143600009	10/02/2024	76,300	JPY	1,770.000000	134,222,250.00	135,051,000.00		0.227000	ACT/365	0.00	90.00	18,759.11	0.00	(26,301.17)
JAPAN EXCHANGE GROUP CMN	SDB3260588254	JP3183200009	10/04/2034	75,300	1.000000	1,770.000000	135,369,699.18	135,051,000.00	0.00	25.000000	3	(45,060.27)	0.00	(4,965.05)	0.00	(167.19)
JAPAN EXCHANGE GROUP CMN	SDB3260588254	JP3183200009	11/29/2024	0	JPY	1,494.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	2,153,947.58	0.00	2,152,684.01
JAPAN POST BANK CMN	SDB3263308386	JP3946750001	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,263.57)	0.00	(1,263.57)	0.00	13,683.91
JAPAN POST BANK CMN	SDB3263308386	JP3946750001	12/24/2024	54,200	JPY	1,494.500000	0.00	81,001,900.00		0.227000	ACT/365	0.00	90.00	979,448.88	0.00	975,640.21
JAPAN POST BANK CMN	SDB3264583156	JP3946750001	12/22/2034	40,000	1.000000	1,494.500000	0.00	81,001,900.00	0.00	25.000000	3	(3,808.67)	0.00	0.00	0.00	6,201.83
JAPAN POST BANK CMN	SDB3264583156	JP3946750001	09/25/2024	0	JPY	1,490.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	78,750.00	78,750.00
JAPAN POST HOLDINGS CO. LTD. CMN	SDB3260121504	JP3752900005	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	78,750.00	0.00	0.00	500.59

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		6178.T	12/19/2024	93,000	JPY	1,490.500000	99,317,750.00	138,616,500.00		0.227000	ACT/365	0.00	90.00	(223,223.99)	0.00	(229,392.94)
JAPAN POST HOLDINGS CO. LTD. CMN	SDB3264390166	JP3752900005	12/20/2034	66,500	1.000000	1,490.500000	99,145,744.05	138,616,500.00	0.00	25.000000	3	(6,168.95)	0.00	0.00	0.00	(1,458.18)
		7181.T	09/30/2024	0	JPY	2,907.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	9,360.00	9,360.00
JAPAN POST INSURANCE CO., LTD CMN	SDB3260427173	JP3233250004	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	9,360.00	0.00	0.00	59.50
		7181.T	12/10/2024	13,300	JPY	2,907.000000	0.00	38,663,100.00		0.227000	ACT/365	0.00	90.00	(844,967.86)	0.00	(851,479.11)
JAPAN POST INSURANCE CO., LTD CMN	SDB3263868399	JP3233250004	12/08/2034	13,000	1.000000	2,907.000000	0.00	38,663,100.00	0.00	25.000000	3	(6,511.26)	0.00	0.00	0.00	(5,412.57)
		5631.T	12/12/2024	0	JPY	5,778.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	73,957.77	0.00	73,844.66
JAPAN STEEL WORKS LTD CMN	SDB3264054711	JP3721400004	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(113.11)	0.00	(113.11)	0.00	469.41
		2914.T	10/01/2024	45,300	JPY	4,080.000000	187,592,800.00	184,824,000.00		0.227000	ACT/365	0.00	90.00	(6,476,750.73)	0.00	(2,582,010.47)
JAPAN TOBACCO INC. CMN	SDB3260458799	JP3726800000	09/29/2034	45,400	1.000000	4,080.000000	191,146,241.00	184,824,000.00	0.00	25.000000	3	(68,679.75)	3,963,420.00	(8,385.63)	0.00	(16,413.00)
		2371.T	09/25/2024	56,200	JPY	2,420.000000	0.00	136,004,000.00		0.227000	ACT/365	0.00	90.00	(4,018,816.32)	213,750.00	(3,854,179.93)
KAKAKU.COM, INC. CMN	SDB3260121487	JP3206000006	09/22/2034	55,700	1.000000	2,420.000000	0.00	136,004,000.00	0.00	25.000000	3	(49,113.61)	213,750.00	(1,035.02)	0.00	(24,499.76)
		7012.T	12/05/2024	0	JPY	7,280.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	366,243.61	0.00	366,159.03
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN	SDB3263589461	JP3224200000	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(84.57)	0.00	(84.57)	0.00	2,327.55
		9107.T	11/28/2024	0	JPY	2,254.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	380,611.08	0.00	380,286.94
KAWASAKI KISEN KAISHA, LTD. CMN	SDB3263242779	JP3223800008	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(324.14)	0.00	(324.14)	0.00	2,417.36
		9433.T	09/30/2024	0	JPY	5,042.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	37,800.00	37,800.00
KDDI CORPORATION CMN	SDB3260427210	JP3496400007	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	37,800.00	0.00	0.00	240.28
		9433.T	11/21/2024	13,000	JPY	5,042.000000	69,678,000.00	65,546,000.00		0.227000	ACT/365	0.00	90.00	2,071,488.99	0.00	2,033,556.92
KDDI CORPORATION CMN	SDB3262936513	JP3496400007	11/22/2034	14,000	1.000000	5,042.000000	69,158,715.32	65,546,000.00	0.00	25.000000	3	(37,932.07)	0.00	(19,706.16)	0.00	12,926.66
		9009.T	09/30/2024	0	JPY	1,418.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	3,240.00	3,240.00
KEISEI ELEC RAILWAY CO LTD CMN	SDB3260427180	JP3278600006	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	3,240.00	0.00	0.00	20.60
		6861.T	12/05/2024	0	JPY	64,630.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	75,138.49	0.00	75,051.47
KEYENCE CORP. CMN	SDB3263589443	JP3236200006	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(87.02)	0.00	(87.02)	0.00	477.08
		6861.T	12/11/2024	900	JPY	64,630.000000	0.00	58,167,000.00		0.227000	ACT/365	0.00	90.00	(272,302.20)	0.00	(280,413.63)
KEYENCE CORP. CMN	SDB3263985556	JP3236200006	12/13/2034	600	1.000000	64,630.000000	0.00	58,167,000.00	0.00	25.000000	3	(8,111.43)	0.00	(2,719.62)	0.00	(1,782.50)
		2801.T	11/12/2024	11,900	JPY	1,762.500000	0.00	20,973,750.00		0.227000	ACT/365	0.00	90.00	4,755,282.20	0.00	4,734,872.14
KIKKOMAN CORP. CMN	SDB3262441830	JP3240400006	11/10/2034	16,500	1.000000	1,762.500000	0.00	20,973,750.00	0.00	25.000000	3	(20,410.05)	0.00	(13,834.44)	0.00	30,098.03
		1944.T	12/09/2024	7,400	JPY	3,036.000000	20,455,100.00	22,466,400.00		0.227000	ACT/365	0.00	90.00	(254,176.74)	0.00	(257,644.69)
KINDEN CORPORATION CMN	SDB3263707279	JP3263000006	12/07/2034	6,700	1.000000	3,036.000000	20,576,537.39	22,466,400.00	0.00	25.000000	3	(3,467.95)	0.00	0.00	0.00	(1,637.76)
		6301.T	12/06/2024	0	JPY	4,350.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	36,328.45	0.00	35,858.19
KOMATSU LTD. CMN	SDB3263644977	JP3304200003	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(470.26)	0.00	(470.26)	0.00	227.94
		2222.T	09/30/2024	14,900	JPY	2,179.000000	0.00	32,467,100.00		0.227000	ACT/365	0.00	90.00	1,761,726.32	0.00	1,748,415.25
KOTOBUKI SPIRITS CO., LTD. CMN	SDB3260427124	JP3299600001	09/28/2034	15,800	1.000000	2,179.000000	0.00	32,467,100.00	0.00	25.000000	3	(13,311.07)	0.00	(1,579.63)	0.00	11,114.10
		6326.T	12/05/2024	0	JPY	1,839.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	979,150.16	0.00	971,794.52
KUBOTA CORP CMN	SDB3263589458	JP3266400005	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(7,355.65)	0.00	(7,355.65)	0.00	6,177.38
		6920.T	12/27/2024	0	JPY	15,185.000000	4,515,000.00	0.00		0.227000	ACT/365	0.00	90.00	38,909.83	0.00	69,754.25
LASERTEC CORP CMN	SDB3264753542	JP3979200007	12/27/2034	300	1.000000	0.000000	4,520,293.80	0.00	0.00	25.000000	3	(205.59)	31,050.00	(472.66)	0.00	443.40
		6920.T	12/05/2024	0	JPY	15,185.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(19,938.46)	0.00	(19,983.13)
LASERTEC CORP CMN	SDB3263589428	JP3979200007	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(44.67)	0.00	(44.67)	0.00	(127.03)

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Fund: ALL
Business Date: Jan 1, 2025
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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		6920.T	12/11/2024	0	JPY	15,185.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(34,204.95)	0.00	(34,246.52)
LASERTEC CORP CMN	SDB3263985560	JP3979200007	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(41.58)	0.00	(41.58)	0.00	(217.69)
		4689.T	12/27/2024	5,400	JPY	419.400000	0.00	2,264,760.00		0.227000	ACT/365	0.00	90.00	(2,803.96)	0.00	(2,985.84)
LY CMN	SDB3264753522	JP3933800009	12/27/2034	6,600	1.000000	419.400000	0.00	2,264,760.00	0.00	25.000000	3	(181.88)	0.00	(66.21)	0.00	(18.98)
M&A RESEARCH INSTITUTE HOLDING CMN	SDB3262178991	9552.T	11/07/2024	9,400	JPY	2,037.000000	0.00	19,147,800.00		0.227000	ACT/365	0.00	90.00	470,168.01	0.00	464,548.04
		JP3167370000	11/08/2034	9,400	1.000000	2,037.000000	0.00	19,147,800.00	0.00	25.000000	3	(5,619.96)	0.00	0.00	0.00	2,952.98
		2702.T	11/19/2024	0	JPY	6,190.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(9,079.88)	0.00	(9,096.06)
MCDONALDS HOLDINGS(JAPAN) CMN	SDB3262800216	JP3750500005	11/17/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(16.18)	0.00	(16.18)	0.00	(57.82)
		7167.T	12/25/2024	13,500	JPY	642.300000	7,605,600.00	8,671,050.00		0.227000	ACT/365	0.00	90.00	89,072.21	0.00	88,396.33
MEBUKI FINANCIAL GROUP CMN	SDB3264649743	JP3117700009	12/27/2034	12,000	1.000000	642.300000	7,625,095.60	8,671,050.00	0.00	25.000000	3	(675.88)	0.00	0.00	0.00	561.91
		6508.T	11/19/2024	2,900	JPY	4,375.000000	14,224,000.00	12,687,500.00		0.227000	ACT/365	0.00	90.00	2,013,594.34	0.00	2,008,653.27
MEIDENSHA CORP. CMN	SDB3262800249	JP3919800007	11/17/2034	3,200	1.000000	4,375.000000	12,647,988.73	12,687,500.00	0.00	25.000000	3	(4,941.08)	0.00	(2,032.80)	0.00	12,768.35
		2269.T	10/10/2024	0	JPY	3,201.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	219,969.78	0.00	212,289.80
MEIJI HOLDINGS CMN	SDB3260760797	JP3918000005	10/12/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(7,679.98)	0.00	(7,679.98)	0.00	1,349.46
		2269.T	09/30/2024	0	JPY	3,201.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	36,000.00	36,000.00
MEIJI HOLDINGS CMN	SDB3260427116	JP3918000005	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	36,000.00	0.00	0.00	228.84
		9744.T	09/25/2024	38,400	JPY	2,965.000000	115,205,600.00	113,856,000.00		0.227000	ACT/365	0.00	90.00	5,667,934.19	0.00	5,622,216.66
MEITEC CORP. CMN	SDB3260121428	JP3919200000	09/22/2034	39,400	1.000000	2,965.000000	111,396,437.57	113,856,000.00	0.00	25.000000	3	(45,717.54)	0.00	(3,847.94)	0.00	35,738.59
		9962.T	09/25/2024	10,700	JPY	2,455.000000	0.00	26,268,500.00		0.227000	ACT/365	0.00	90.00	345,244.61	37,478.70	371,550.17
MISUMI GROUP INC. CMN	SDB3260121413	JP3885400006	09/22/2034	11,200	1.000000	2,455.000000	0.00	26,268,500.00	0.00	25.000000	3	(11,173.14)	37,478.70	(1,349.52)	0.00	2,361.82
		4188.T	12/03/2024	0	JPY	799.700000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(344,272.07)	0.00	(357,997.08)
MITSUBISHI CHEMICAL GROUP CMN	SDB3263426661	JP3897700005	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(13,725.01)	0.00	(13,725.01)	0.00	(2,275.67)
		4182.T	12/11/2024	0	JPY	2,829.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(34,817.20)	0.00	(35,395.83)
MITSUBISHI GAS CHEMICAL CMN	SDB3263985601	JP3896800004	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(578.64)	0.00	(578.64)	0.00	(225.00)
		8593.T	11/20/2024	148,000	JPY	1,042.000000	163,667,000.00	154,216,000.00		0.227000	ACT/365	0.00	90.00	5,559,461.89	0.00	5,483,242.32
MITSUBISHI HC CAPITAL CMN	SDB3262867379	JP3499800005	11/22/2034	158,900	1.000000	1,042.000000	160,511,595.89	154,216,000.00	0.00	25.000000	3	(76,219.57)	0.00	(19,309.89)	0.00	34,855.18
		7011.T	12/27/2024	8,500	JPY	2,223.000000	0.00	18,895,500.00		0.227000	ACT/365	0.00	90.00	55,525.48	0.00	54,465.34
MITSUBISHI HEAVY IND CMN	SDB3264753544	JP3900000005	12/27/2034	8,500	1.000000	2,223.000000	0.00	18,895,500.00	0.00	25.000000	3	(1,060.14)	0.00	0.00	0.00	346.22
		7011.T	12/05/2024	0	JPY	2,223.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	371,798.72	0.00	371,464.79
MITSUBISHI HEAVY IND CMN	SDB3263589487	JP3900000005	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(333.93)	0.00	(333.93)	0.00	2,361.28
		8306.T	12/25/2024	60,600	JPY	1,846.000000	100,510,500.00	111,867,600.00		0.227000	ACT/365	0.00	90.00	2,670,170.20	0.00	2,662,265.15
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3264649704	JP3902900004	12/27/2034	55,500	1.000000	1,846.000000	99,827,170.77	111,867,600.00	0.00	25.000000	3	(7,905.05)	0.00	0.00	0.00	16,923.15
		8306.T	09/30/2024	0	JPY	1,846.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	429,750.00	429,750.00
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3260427174	JP3902900004	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	429,750.00	0.00	0.00	2,731.78
		8306.T	12/09/2024	0	JPY	1,846.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	342,381.85	0.00	340,737.23
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3263707262	JP3902900004	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,644.62)	0.00	(1,644.62)	0.00	2,165.96
		8306.T	11/29/2024	0	JPY	1,846.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	1,027,329.99	0.00	1,026,279.17
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3263308411	JP3902900004	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,050.81)	0.00	(1,050.81)	0.00	6,523.72
		8801.T	11/19/2024	0	JPY	1,270.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(118,443.88)	0.00	(126,954.76)
MITSUBISHI FUDOSAN CO., LTD. CMN	SDB3262800222	JP3893200000	11/17/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(8,510.87)	0.00	(8,510.87)	0.00	(807.01)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		6005.T	12/04/2024	0	JPY	3,980.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	26,200.27	0.00	25,949.69
MIURA CO., LTD CMN	SDB3263530552	JP3880800002	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(250.58)	0.00	(250.58)	0.00	164.95
		8411.T	12/10/2024	0	JPY	3,873.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	7,900.26	0.00	7,840.32
MIZUHO FINANCIAL GROUP CMN	SDB3263868383	JP3885780001	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(59.94)	0.00	(59.94)	0.00	49.84
		8411.T	09/25/2024	0	JPY	3,873.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	0.00	573,300.00	573,300.00
MIZUHO FINANCIAL GROUP CMN	SDB3260121514	JP3885780001	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	573,300.00	0.00	0.00	3,644.28
MS&AD INSURANCE GROUP HOLDINGS CMN	SDB3260427209	JP3890310000	09/30/2024	0	JPY	3,449.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	0.00	13,050.00	13,050.00
		8725.T	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	13,050.00	0.00	0.00	82.95
MS&AD INSURANCE GROUP HOLDINGS CMN	SDB3263308384	JP3890310000	11/29/2024	0	JPY	3,449.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	500,491.65	0.00	491,772.46
		6981.T	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(8,719.20)	0.00	(8,719.20)	0.00	3,126.04
MURATA MFG. CO., LTD. CMN	SDB3264583168	JP3914400001	12/24/2024	0	JPY	2,559.500000	0.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	15,740.26	0.00	15,724.31
		5333.T	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(15.96)	0.00	(15.96)	0.00	99.95
		5333.T	10/01/2024	30,800	JPY	2,013.000000	67,000,000.00	62,000,400.00		0.227000	ACT/365	0.00	90.00	1,314,314.86	0.00	1,290,966.46
NGK INSULATORS CMN	SDB3260458762	JP3695200000	09/29/2034	33,500	1.000000	2,013.000000	66,134,802.89	62,000,400.00	0.00	25.000000	3	(23,348.40)	0.00	(3,113.35)	0.00	8,206.25
		2282.T	12/04/2024	0	JPY	5,094.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	(142,793.42)	0.00	(144,451.11)
NH FOODS CMN	SDB3263530534	JP3743000006	12/06/2034	500	1.000000	0.000000	0.00	0.00	0.00	25.000000	3	(1,657.70)	0.00	(1,844.16)	0.00	(918.23)
		2871.T	09/30/2024	20,400	JPY	4,166.000000	0.00	84,986,400.00		0.227000	ACT/365	0.00	90.00	(2,912,418.80)	7,380.00	(2,939,461.96)
NICHIREI CORP CMN	SDB3260427155	JP3665200006	09/28/2034	21,200	1.000000	4,166.000000	0.00	84,986,400.00	0.00	25.000000	3	(34,423.17)	7,380.00	(2,031.90)	0.00	(18,685.20)
		6594.T	12/27/2024	0	JPY	2,855.000000	22,113,000.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	1,210,616.45	0.00	1,209,458.99
NIDEC CMN	SDB3264753540	JP3734800000	12/27/2034	8,100	1.000000	0.000000	21,960,477.34	0.00	0.00	25.000000	3	(1,157.46)	0.00	(2,755.36)	0.00	7,688.14
		6594.T	12/05/2024	0	JPY	2,855.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	(4,658.95)	0.00	(4,685.29)
NIDEC CMN	SDB3263589435	JP3734800000	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(26.34)	0.00	(26.34)	0.00	(29.78)
		4612.T	11/08/2024	0	JPY	1,023.500000	0.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	817,222.30	0.00	815,798.81
NIPPON PAINT CO., LTD. CMN	SDB3262258017	JP3749400002	11/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,423.48)	0.00	(1,423.48)	0.00	5,185.77
		4612.T	12/17/2024	19,000	JPY	1,023.500000	0.00	19,446,500.00		0.227000	ACT/365	0.00	90.00	(234,069.15)	0.00	(97,789.94)
NIPPON PAINT CO., LTD. CMN	SDB3264255559	JP3749400002	12/15/2034	19,300	1.000000	1,023.500000	0.00	19,446,500.00	0.00	25.000000	3	(2,680.79)	138,960.00	(86.42)	0.00	(621.62)
		4091.T	09/30/2024	19,000	JPY	4,424.000000	0.00	84,056,000.00		0.227000	ACT/365	0.00	90.00	1,525,857.00	2,160.00	1,486,629.55
NIPPON SANSEI HOLDINGS CORP CMN	SDB3260427143	JP3711600001	09/28/2034	21,400	1.000000	4,424.000000	0.00	84,056,000.00	0.00	25.000000	3	(41,387.45)	2,160.00	(10,584.36)	0.00	9,450.02
		4516.T	12/18/2024	600	JPY	3,989.000000	2,358,600.00	2,393,400.00		0.227000	ACT/365	0.00	90.00	(60,959.52)	0.00	(61,338.00)
NIPPON SHINYAKU CMN	SDB3264328887	JP3717600005	12/20/2034	600	1.000000	3,989.000000	2,454,359.52	2,393,400.00	0.00	25.000000	3	(378.47)	0.00	0.00	0.00	(389.91)
		4114.T	10/10/2024	45,900	JPY	1,915.000000	88,842,900.00	87,898,500.00		0.227000	ACT/365	0.00	90.00	4,352,542.86	0.00	4,320,957.72
NIPPON SHOKUBAI LTD CMN	SDB3260760812	JP3715200006	10/12/2034	46,600	1.000000	1,915.000000	84,936,845.88	87,898,500.00	0.00	25.000000	3	(31,585.14)	0.00	(929.42)	0.00	27,466.91
		4114.T	09/30/2024	0	JPY	1,915.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	0.00	4,860.00	4,860.00
NIPPON SHOKUBAI LTD CMN	SDB3260427107	JP3715200006	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	4,860.00	0.00	0.00	30.89
		4021.T	12/03/2024	1,400	JPY	4,949.000000	0.00	6,928,600.00		0.227000	ACT/365	0.00	90.00	(477,112.21)	0.00	(481,082.54)
NISSAN CHEMICAL IND CMN	SDB3263426668	JP3670800006	12/01/2034	2,300	1.000000	4,949.000000	0.00	6,928,600.00	0.00	25.000000	3	(3,970.33)	0.00	(2,629.30)	0.00	(3,058.08)
		2897.T	10/01/2024	0	JPY	3,823.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	90.00	324,922.11	0.00	324,156.23
NISSIN FOODS HOLDINGS CMN	SDB3260458730	JP3675600005	09/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(765.87)	0.00	(765.87)	0.00	2,060.56
		2897.T	12/20/2024	900	JPY	3,823.000000	4,534,800.00	3,440,700.00		0.227000	ACT/365	0.00	90.00	47,330.12	0.00	46,772.62
NISSIN FOODS HOLDINGS CMN	SDB3264453043	JP3675600005	12/20/2034	1,200	1.000000	3,823.000000	4,541,995.21	3,440,700.00	0.00	25.000000	3	(557.51)	0.00	(267.85)	0.00	297.32

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		6988.T	10/01/2024	0	JPY	2,680.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	3,332,652.10	0.00	3,319,975.31
NITTO DENKO CMN	SDB3260458795	JP3684000007	09/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(12,676.79)	0.00	(12,676.79)	0.00	21,104.00
		4403.T	10/25/2024	30,300	JPY	2,206.000000	66,971,200.00	66,841,800.00		0.227000	ACT/365	0.00	90.00	(724,028.06)	0.00	(745,467.89)
NOF CORPORATION CMN	SDB3261588071	JP3753400005	10/25/2034	30,400	1.000000	2,206.000000	67,789,613.51	66,841,800.00	0.00	25.000000	3	(21,439.84)	0.00	(101.71)	0.00	(4,738.70)
NOMURA RESEARCH INSTITUTE, LTD CMN	SDB3260644166	4307.T	10/08/2024	0	JPY	4,659.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	34,404.41	0.00	34,224.81
		JP3762800005	10/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(179.60)	0.00	(179.60)	0.00	217.56
NOMURA RESEARCH INSTITUTE, LTD CMN	SDB3263868390	4307.T	12/10/2024	0	JPY	4,659.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	68,638.39	0.00	68,602.49
		JP3762800005	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(35.90)	0.00	(35.90)	0.00	436.08
NOMURA RESEARCH INSTITUTE, LTD CMN	SDB3264390187	4307.T	12/19/2024	0	JPY	4,659.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	7,639.19	0.00	7,602.96
		JP3762800005	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(36.22)	0.00	(36.22)	0.00	48.33
NS SOLUTIONS CMN	SDB3263308403	2327.T	11/29/2024	0	JPY	4,072.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	9,166.47	0.00	9,139.75
		JP3379900008	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(26.73)	0.00	(26.73)	0.00	58.10
		2327.T	12/11/2024	400	JPY	4,072.000000	1,634,000.00	1,628,800.00		0.227000	ACT/365	0.00	90.00	(82,585.14)	0.00	(83,262.50)
NS SOLUTIONS CMN	SDB3263985554	JP3379900008	12/13/2034	400	1.000000	4,072.000000	1,662,208.04	1,628,800.00	0.00	25.000000	3	(677.36)	0.00	(364.30)	0.00	(529.27)
		1802.T	12/11/2024	1,400	JPY	2,093.000000	0.00	2,930,200.00		0.227000	ACT/365	0.00	90.00	65,905.00	0.00	62,684.24
OBAYASHI CORP CMN	SDB3263985558	JP3190000004	12/13/2034	4,400	1.000000	2,093.000000	0.00	2,930,200.00	0.00	25.000000	3	(3,220.75)	0.00	(3,360.03)	0.00	398.46
		4733.T	09/25/2024	21,700	JPY	6,936.000000	148,631,400.00	150,511,200.00		0.227000	ACT/365	0.00	90.00	(4,218,756.56)	0.00	(4,272,086.80)
OBIC BUSINESS CONSULTANTS CMN	SDB3260121423	JP3173500004	09/22/2034	21,300	1.000000	6,936.000000	151,911,473.37	150,511,200.00	0.00	25.000000	3	(53,330.24)	0.00	0.00	0.00	(27,156.26)
		4684.T	09/25/2024	54,800	JPY	4,693.000000	250,687,200.00	257,176,400.00		0.227000	ACT/365	0.00	90.00	(9,166,427.10)	0.00	(9,252,614.97)
OBIC CO., LTD CMN	SDB3260121432	JP3173400007	09/22/2034	53,600	1.000000	4,693.000000	261,140,839.69	257,176,400.00	0.00	25.000000	3	(86,187.87)	0.00	(3,152.25)	0.00	(58,815.85)
		9007.T	09/30/2024	0	JPY	1,452.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	18,900.00	18,900.00
ODAKYU ELECTRIC RAILWAY CMN	SDB3260427157	JP3196000008	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	18,900.00	0.00	0.00	120.14
		4528.T	12/18/2024	12,000	JPY	1,634.500000	22,246,000.00	19,614,000.00		0.227000	ACT/365	0.00	90.00	329,171.57	0.00	326,829.12
ONO PHARMACEUTICAL CMN	SDB3264328857	JP3197600004	12/20/2034	14,000	1.000000	1,634.500000	22,554,065.92	19,614,000.00	0.00	25.000000	3	(2,342.45)	0.00	(687.15)	0.00	2,077.55
		4716.T	10/02/2024	4,400	JPY	15,155.000000	67,815,000.00	66,682,000.00		0.227000	ACT/365	0.00	90.00	572,096.53	0.00	551,364.92
ORACLE CORPORATION JAPAN CMN	SDB3260588249	JP3689500001	10/04/2034	4,500	1.000000	15,155.000000	67,630,304.64	66,682,000.00	0.00	25.000000	3	(20,731.61)	0.00	(690.20)	0.00	3,504.85
		8591.T	12/18/2024	0	JPY	3,408.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	235,416.46	0.00	226,073.83
ORIX CMN	SDB3264328832	JP3200450009	12/20/2034	1,500	1.000000	0.000000	0.00	0.00	0.00	25.000000	3	(9,342.63)	0.00	(9,669.71)	0.00	1,437.08
		8591.T	09/25/2024	0	JPY	3,408.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	861,676.20	861,676.20
ORIX CMN	SDB3260121507	JP3200450009	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	861,676.20	0.00	0.00	5,477.39
		4578.T	12/24/2024	0	JPY	8,600.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	57,124.67	0.00	57,047.11
OTSUKA HOLDINGS CO., LTD. CMN	SDB3264583132	JP3188220002	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(77.57)	0.00	(77.57)	0.00	362.63
		6098.T	12/24/2024	0	JPY	11,145.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	977,610.40	0.00	977,125.26
RECRUIT HOLDINGS CMN	SDB3264583149	JP3970300004	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(485.15)	0.00	(485.15)	0.00	6,211.27
		8308.T	12/10/2024	92,700	JPY	1,144.500000	105,817,050.00	106,095,150.00		0.227000	ACT/365	0.00	90.00	(5,705,741.28)	0.00	(5,734,996.29)
RESONA HOLDINGS CMN	SDB3263868377	JP3500610005	12/08/2034	92,700	1.000000	1,144.500000	110,417,015.88	106,095,150.00	0.00	25.000000	3	(29,255.01)	0.00	(4,604.66)	0.00	(36,455.50)
		8308.T	09/25/2024	0	JPY	1,144.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	200,790.00	200,790.00
RESONA HOLDINGS CMN	SDB3260121464	JP3500610005	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	200,790.00	0.00	0.00	1,276.36
		4004.T	12/16/2024	0	JPY	4,015.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(7,607.88)	0.00	(7,640.39)
RESONAC HOLDINGS CMN	SDB3264178784	JP3368000000	12/14/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(32.51)	0.00	(32.51)	0.00	(48.57)

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066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		4443.T	10/24/2024	2,800	JPY	2,295.000000	6,356,000.00	6,426,000.00		0.227000	ACT/365	0.00	90.00	851,472.69	0.00	848,578.82
SANSAN CMN	SDB3261510782	JP3332540008	10/25/2034	2,800	1.000000	2,295.000000	5,937,329.67	6,426,000.00	0.00	25.000000	3	(2,893.87)	0.00	(673.84)	0.00	5,394.14
		5929.T	12/17/2024	0	JPY	4,402.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(19,716.86)	0.00	(19,823.66)
SANWA HOLDINGS CORPORATION CMN	SDB3264255558	JP3344400001	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(106.80)	0.00	(106.80)	0.00	(126.01)
		7735.T	12/18/2024	700	JPY	9,490.000000	13,155,800.00	6,643,000.00		0.227000	ACT/365	0.00	90.00	536,793.61	0.00	533,368.75
SCREEN HOLDINGS CMN	SDB3264328856	JP3494600004	12/20/2034	1,400	1.000000	9,490.000000	12,946,141.44	6,643,000.00	0.00	25.000000	3	(3,424.86)	0.00	(3,087.66)	0.00	3,390.45
		9719.T	09/30/2024	11,600	JPY	3,331.000000	0.00	38,639,600.00		0.227000	ACT/365	0.00	90.00	4,248,931.93	30,600.00	4,263,540.16
SCSK CORPORATION CMN	SDB3260427112	JP3400400002	09/28/2034	11,600	1.000000	3,331.000000	0.00	38,639,600.00	0.00	25.000000	3	(15,991.76)	30,600.00	(2,463.94)	0.00	27,101.93
		9024.T	12/27/2024	1,200	JPY	3,208.000000	3,703,200.00	3,849,600.00		0.227000	ACT/365	0.00	90.00	166,060.59	0.00	165,904.72
SEIBU HOLDINGS INC CMN	SDB3264753530	JP3417200007	12/27/2034	1,200	1.000000	3,208.000000	3,683,539.41	3,849,600.00	0.00	25.000000	3	(155.86)	0.00	0.00	0.00	1,054.60
		9024.T	11/29/2024	0	JPY	3,208.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(143,232.96)	0.00	(144,038.08)
SEIBU HOLDINGS INC CMN	SDB3263308433	JP3417200007	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(805.12)	0.00	(805.12)	0.00	(915.60)
		8410.T	12/04/2024	243,300	JPY	311.700000	71,802,770.00	75,836,610.00		0.227000	ACT/365	0.00	90.00	(756,738.24)	0.00	(766,404.98)
SEVEN BANK CMN	SDB3263350540	JP3105220002	12/06/2034	231,100	1.000000	311.700000	72,781,350.48	75,836,610.00	0.00	25.000000	3	(9,666.74)	0.00	0.00	0.00	(4,871.79)
		8410.T	09/30/2024	0	JPY	311.700000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	78,705.00	78,705.00
SEVEN BANK CMN	SDB3260427114	JP3105220002	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	78,705.00	0.00	500.30	
		7701.T	10/11/2024	0	JPY	4,461.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	1,539,847.18	0.00	1,536,613.91
SHIMADZU CORP. CMN SRS#17697749	SDB3260859993	JP3357200009	10/12/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(3,233.27)	0.00	(3,233.27)	0.00	9,767.75
		8227.T	10/10/2024	3,300	JPY	8,814.000000	33,066,900.00	29,086,200.00		0.227000	ACT/365	0.00	90.00	2,266,013.31	0.00	2,244,151.28
SHIMAMURA CO LTD CMN	SDB3260760813	JP3358200008	10/12/2034	3,700	1.000000	8,814.000000	31,398,200.00	29,086,200.00	0.00	25.000000	3	(21,862.02)	0.00	(11,190.06)	0.00	14,265.34
		4063.T	12/16/2024	0	JPY	5,296.000000	1,571,100.00	0.00		0.227000	ACT/365	0.00	90.00	(4,642,908.64)	0.00	(4,668,399.00)
SHIN-ETSU CHEMICAL CMN	SDB3264178794	JP3371200001	12/14/2034	300	1.000000	0.000000	1,561,765.14	0.00	0.00	25.000000	3	(25,490.37)	0.00	(25,583.03)	0.00	(29,675.49)
		4063.T	12/05/2024	0	JPY	5,296.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(589,871.74)	0.00	(590,876.38)
SHIN-ETSU CHEMICAL CMN	SDB3263589427	JP3371200001	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,004.64)	0.00	(1,004.64)	0.00	(3,756.01)
		5831.T	12/25/2024	12,900	JPY	1,284.500000	0.00	16,570,050.00		0.227000	ACT/365	0.00	90.00	51,676.37	0.00	50,772.51
SHIZUOKA FINANCIAL GROUP INC CMN	SDB3264649736	JP3351500008	12/27/2034	7,800	1.000000	1,284.500000	0.00	16,570,050.00	0.00	25.000000	3	(903.86)	0.00	0.00	0.00	322.74
		5831.T	09/30/2024	0	JPY	1,284.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	69,750.00	69,750.00
SHIZUOKA FINANCIAL GROUP INC CMN	SDB3260427115	JP3351500008	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	69,750.00	0.00	443.38	
		6273.T	12/17/2024	0	JPY	62,180.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	500,959.66	0.00	500,150.75
SMC CORPORATION CMN	SDB3264255514	JP3162600005	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(808.91)	0.00	(808.91)	0.00	3,179.29
		6273.T	12/13/2024	0	JPY	62,180.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	96,180.16	0.00	95,934.79
SMC CORPORATION CMN	SDB3264120685	JP3162600005	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(245.36)	0.00	(245.36)	0.00	609.83
		6273.T	12/05/2024	0	JPY	62,180.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(391,863.00)	0.00	(393,136.67)
SMC CORPORATION CMN	SDB3263589469	JP3162600005	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,273.67)	0.00	(1,273.67)	0.00	(2,499.04)
		2175.T	09/25/2024	0	JPY	1,573.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	464,893.24	0.00	455,874.27
SMS CO., LTD CMN	SDB3260121480	JP3162350007	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(9,018.97)	0.00	(9,018.97)	0.00	2,897.84
		2175.T	12/19/2024	0	JPY	1,573.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(160,727.54)	0.00	(161,609.97)
SMS CO., LTD CMN	SDB3264390180	JP3162350007	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(882.43)	0.00	(882.43)	0.00	(1,027.30)
		2331.T	09/30/2024	0	JPY	1,081.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	12,276.00	12,276.00
SOHGO SECURITY SERVICES CO., LTD. CMN	SDB3260427094	JP3431900004	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	12,276.00	0.00	0.00	78.03

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		8630.T	09/30/2024	0	JPY	4,119.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	45,360.00	45,360.00
SOMPO HOLDINGS, INC. CMN	SDB3260427213	JP3165000005	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	45,360.00	0.00	0.00	288.34
		8630.T	12/24/2024	16,300	JPY	4,119.000000	67,068,000.00	67,139,700.00		0.227000	ACT/365	0.00	90.00	297,155.52	0.00	292,778.34
SOMPO HOLDINGS, INC. CMN	SDB3264583134	JP3165000005	12/22/2034	16,200	1.000000	4,119.000000	66,422,417.17	67,139,700.00	0.00	25.000000	3	(4,377.18)	0.00	0.00	0.00	1,861.10
		4203.T	10/10/2024	2,500	JPY	3,874.000000	12,635,700.00	9,685,000.00		0.227000	ACT/365	0.00	90.00	821,135.00	0.00	816,215.69
SUMITOMO BAKELITE CO., LTD. CMN	SDB3260760775	JP3409400003	10/12/2034	3,300	1.000000	3,874.000000	12,011,665.76	9,685,000.00	0.00	25.000000	3	(4,919.31)	0.00	(1,799.46)	0.00	5,188.42
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN	SDB3264583170	5802.T	12/24/2024	0	JPY	2,853.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(13,440.71)	0.00	(13,488.32)
		JP3407400005	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(47.61)	0.00	(47.61)	0.00	(85.74)
		1911.T	12/24/2024	0	JPY	5,294.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	62,471.81	0.00	126,708.33
SUMITOMO FORESTRY CO LTD CMN	SDB3264583157	JP3409800004	12/22/2034	900	1.000000	0.000000	0.00	0.00	0.00	25.000000	3	(563.48)	64,800.00	(874.31)	0.00	805.44
		8316.T	09/25/2024	0	JPY	3,764.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	599,400.00	599,400.00
SUMITOMO MITSUI FIN GROUP, INC CMN	SDB3260121506	JP3890350006	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	599,400.00	0.00	0.00	3,810.19
		8316.T	12/19/2024	0	JPY	3,764.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(329,213.63)	0.00	(334,933.67)
SUMITOMO MITSUI FIN GROUP, INC CMN	SDB3264390151	JP3890350006	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(5,720.04)	0.00	(5,720.04)	0.00	(2,129.06)
		8309.T	12/30/2024	1,500	JPY	3,692.000000	0.00	5,538,000.00		0.227000	ACT/365	0.00	90.00	19,641.33	0.00	19,506.78
SUMITOMO MITSUI TRUST GROUP CMN	SDB3264792327	JP3892100003	12/28/2034	1,400	1.000000	3,692.000000	0.00	5,538,000.00	0.00	25.000000	3	(134.55)	0.00	0.00	0.00	124.00
		8309.T	09/25/2024	0	JPY	3,692.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	417,600.00	417,600.00
SUMITOMO MITSUI TRUST GROUP CMN	SDB3260121505	JP3892100003	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	417,600.00	0.00	0.00	2,654.55
		8830.T	11/20/2024	0	JPY	4,940.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	444,532.58	0.00	439,799.29
SUMITOMO REALTY & DEV CO LTD CMN	SDB3262867388	JP3409000001	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(4,733.29)	0.00	(4,733.29)	0.00	2,795.66
		8358.T	11/20/2024	0	JPY	1,128.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	423,344.09	0.00	422,291.24
SURUGA BANK LTD CMN	SDB3262867372	JP3411000007	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,052.85)	0.00	(1,052.85)	0.00	2,684.37
		8358.T	09/30/2024	0	JPY	1,128.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	1,305.00	1,305.00
SURUGA BANK LTD CMN	SDB3260427111	JP3411000007	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	1,305.00	0.00	0.00	8.30
		5805.T	09/25/2024	4,900	JPY	7,600.000000	46,909,000.00	37,240,000.00		0.227000	ACT/365	0.00	90.00	1,222,719.11	63,000.00	1,266,819.19
SWCC SHOWA HOLDINGS CO., LTD. CMN	SDB3260121422	JP3368400002	09/22/2034	6,100	1.000000	7,600.000000	45,933,000.00	37,240,000.00	0.00	25.000000	3	(18,899.92)	63,000.00	(5,087.59)	0.00	8,052.76
		6869.T	12/17/2024	0	JPY	2,916.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(52,622.07)	0.00	(54,944.59)
SYSMEX CORP CMN	SDB3264255543	JP3351100007	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(2,322.52)	0.00	(2,322.52)	0.00	(349.26)
		8795.T	12/12/2024	0	JPY	2,905.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	108,313.83	0.00	108,139.27
T&D HOLDINGS, INC. CMN	SDB3264054706	JP3539220008	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(174.56)	0.00	(174.56)	0.00	687.41
		8795.T	09/30/2024	0	JPY	2,905.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	25,200.00	25,200.00
T&D HOLDINGS, INC. CMN	SDB3260427144	JP3539220008	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	25,200.00	0.00	0.00	160.19
		6028.T	10/11/2024	11,100	JPY	2,963.000000	32,661,750.00	32,889,300.00		0.227000	ACT/365	0.00	90.00	2,338,098.76	0.00	2,625,892.03
TECHNOPRO HOLDINGS, INC. CMN	SDB3260862001	JP3545240008	10/12/2034	11,100	1.000000	2,963.000000	30,551,201.24	32,889,300.00	0.00	25.000000	3	(11,906.73)	299,700.00	0.00	0.00	16,691.94
		3635.T	09/25/2024	28,400	JPY	1,856.500000	51,521,400.00	52,724,600.00		0.227000	ACT/365	0.00	90.00	3,398,403.13	0.00	3,380,389.71
TECMO KOEI HOLDINGS CO., LTD. CMN	SDB3260121448	JP3283460008	09/22/2034	28,200	1.000000	1,856.500000	49,038,614.62	52,724,600.00	0.00	25.000000	3	(18,013.42)	0.00	(121.02)	0.00	21,488.03
		3626.T	12/27/2024	6,000	JPY	3,737.000000	18,213,300.00	22,422,000.00		0.227000	ACT/365	0.00	90.00	172,953.90	0.00	172,047.16
TIS INC. CMN	SDB3264753520	JP3104890003	12/27/2034	4,900	1.000000	3,737.000000	18,132,378.53	22,422,000.00	0.00	25.000000	3	(906.74)	0.00	0.00	0.00	1,093.65
		3626.T	11/26/2024	0	JPY	3,737.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	714,191.41	0.00	712,785.88
TIS INC. CMN	SDB3263116838	JP3104890003	11/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,405.54)	0.00	(1,405.54)	0.00	4,530.95

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		9001.T	09/25/2024	28,400	JPY	2,564.500000	0.00	72,831,800.00		0.227000	ACT/365	0.00	90.00	(460,309.21)	146,025.00	(343,480.63)
TOBU RAILWAY CMN	SDB3260121489	JP3597800006	09/22/2034	28,400	1.000000	2,564.500000	0.00	72,831,800.00	0.00	25.000000	3	(29,196.42)	146,025.00	(2,412.84)	0.00	(2,183.39)
		8766.T	12/04/2024	0	JPY	5,728.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	232,221.94	0.00	231,488.54
TOKIO MARINE HOLDINGS CMN	SDB3263530541	JP3910660004	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(733.40)	0.00	(733.40)	0.00	1,471.50
		8766.T	12/12/2024	2,300	JPY	5,728.000000	15,822,800.00	13,174,400.00		0.227000	ACT/365	0.00	90.00	295,712.03	0.00	288,336.32
TOKIO MARINE HOLDINGS CMN	SDB3264054743	JP3910660004	12/13/2034	2,800	1.000000	5,728.000000	15,316,705.87	13,174,400.00	0.00	25.000000	3	(7,375.71)	0.00	(5,966.44)	0.00	1,832.86
		8766.T	09/30/2024	0	JPY	5,728.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	21,870.00	21,870.00
TOKIO MARINE HOLDINGS CMN	SDB3260427154	JP3910660004	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	21,870.00	0.00	0.00	139.02
		9501.T	11/18/2024	0	JPY	475.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(7,724,861.55)	0.00	(7,744,793.39)
TOKYO ELECTRIC POWER CMN	SDB3262741458	JP3585800000	11/16/2034	65,700	1.000000	0.000000	0.00	0.00	0.00	25.000000	3	(19,931.85)	0.00	(21,952.99)	0.00	(49,231.12)
		8035.T	12/24/2024	0	JPY	24,185.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	114,360.69	0.00	114,146.38
TOKYO ELECTRON LTD CMN	SDB3264583177	JP3571400005	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(214.31)	0.00	(214.31)	0.00	725.59
		9005.T	11/29/2024	0	JPY	1,688.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(546,306.06)	0.00	(549,978.26)
TOKYU CORP CMN	SDB3263308397	JP3574200006	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(3,672.20)	0.00	(3,672.20)	0.00	(3,496.03)
		3402.T	10/15/2024	0	JPY	1,001.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	897,173.18	0.00	894,113.96
TORAY INDUSTRIES CMN	SDB3260961836	JP3621000003	10/12/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(3,059.22)	0.00	(3,059.22)	0.00	5,683.59
		2875.T	12/04/2024	0	JPY	10,760.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	51,720.30	0.00	51,621.95
TOYO SUISAN KAISHA, LTD. CMN	SDB3263530554	JP3613000003	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(98.36)	0.00	(98.36)	0.00	328.14
		2875.T	12/11/2024	0	JPY	10,760.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	103,307.42	0.00	102,562.52
TOYO SUISAN KAISHA, LTD. CMN	SDB3263985594	JP3613000003	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(744.91)	0.00	(744.91)	0.00	651.96
		6201.T	12/06/2024	0	JPY	12,865.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	15,086.22	0.00	12,421.77
TOYOTA INDUSTRIES CMN	SDB3263644956	JP3634600005	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(2,664.45)	0.00	(2,664.45)	0.00	78.96
		4732.T	09/25/2024	82,200	JPY	1,377.000000	0.00	113,189,400.00		0.227000	ACT/365	0.00	90.00	(260,741.64)	127,926.00	(170,476.47)
USS CO LTD CMN	SDB3260121491	JP3944130008	09/22/2034	81,800	1.000000	1,377.000000	0.00	113,189,400.00	0.00	25.000000	3	(37,660.83)	127,926.00	0.00	0.00	(1,083.66)
		4194.T	10/01/2024	700	JPY	8,017.000000	5,630,100.00	5,611,900.00		0.227000	ACT/365	0.00	90.00	221,289.11	0.00	218,929.51
VISIONAL INC CMN	SDB3260458716	JP3800270005	09/29/2034	700	1.000000	8,017.000000	5,519,500.00	5,611,900.00	0.00	25.000000	3	(2,359.60)	0.00	(188.16)	0.00	1,391.66
		2267.T	09/25/2024	22,800	JPY	2,987.000000	64,549,800.00	68,103,600.00		0.227000	ACT/365	0.00	90.00	2,412,602.54	0.00	2,389,410.38
YAKULT HONSHA CO., LTD. CMN	SDB3260121541	JP3931600005	09/22/2034	21,800	1.000000	2,987.000000	66,398,649.87	68,103,600.00	0.00	25.000000	3	(23,192.16)	0.00	(7,176.83)	0.00	15,188.70
		2212.T	10/01/2024	6,700	JPY	2,943.500000	0.00	19,721,450.00		0.227000	ACT/365	0.00	90.00	890,217.76	0.00	1,115,114.31
YAMAZAKI BAKING CO LTD CMN	SDB3260458792	JP3935600001	09/29/2034	6,800	1.000000	2,943.500000	0.00	19,721,450.00	0.00	25.000000	3	(7,663.45)	232,560.00	(445.25)	0.00	7,088.42
		6506.T	12/05/2024	0	JPY	4,067.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(105,853.15)	0.00	(106,133.52)
YASKAWA ELECTRIC CORPORATION CMN	SDB3263589445	JP3932000007	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(280.37)	0.00	(280.37)	0.00	(674.66)
		6841.T	10/01/2024	0	JPY	3,398.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	1,101,783.92	0.00	1,098,942.07
YOKOGAWA ELECTRIC CMN	SDB3260458801	JP3955000009	09/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(2,841.86)	0.00	(2,841.86)	0.00	6,985.62
		3092.T	09/25/2024	19,400	JPY	4,897.000000	0.00	95,001,800.00		0.227000	ACT/365	0.00	90.00	5,166,224.47	0.00	5,123,240.40
ZOZO CMN	SDB3260121495	JP3399310006	09/22/2034	20,000	1.000000	4,897.000000	0.00	95,001,800.00	0.00	25.000000	3	(42,984.08)	0.00	(7,920.76)	0.00	32,566.76
TOTAL Long																
							2,421,899,890.15	3,825,240,750.00				0.00		42,889,838.23	4,579,911.90	51,473,594.98
							2,419,902,713.10	3,825,240,750.00	0.00			(1,421,895.15)	10,005,651.90	(431,005.08)	0.00	327,200.81

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short																
		6857.T	12/30/2024	0	JPY	9,198.000000	(6,314,789.51)	0.00		0.227000	ACT/365	0.00	92.00	(179,632.60)	0.00	(179,601.28)
ADVANTEST CORP CMN	SDB3264792321	JP3122400009	12/28/2034	(700)	1.000000	0.000000	(6,314,789.51)	0.00	0.00	(25.000000)	3	31.31	0.00	(27.85)	0.00	(1,141.67)
		6857.T	09/25/2024	0	JPY	9,198.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(38,000.00)	(38,000.00)
ADVANTEST CORP CMN	SDB3260121513	JP3122400009	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(38,000.00)	0.00	0.00	(241.55)
		6857.T	12/10/2024	0	JPY	9,198.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	958,300.52	0.00	958,284.41
ADVANTEST CORP CMN	SDB3263868406	JP3122400009	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(16.12)	0.00	(16.12)	0.00	6,091.50
		6857.T	12/17/2024	0	JPY	9,198.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	2,435,224.24	0.00	2,435,204.99
ADVANTEST CORP CMN	SDB3264255542	JP3122400009	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(19.25)	0.00	(19.25)	0.00	15,479.80
		8267.T	12/12/2024	0	JPY	3,695.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(14,189.63)	0.00	(14,191.03)
AEON CMN	SDB3264054667	JP3388200002	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.40)	0.00	(1.40)	0.00	(90.21)
		8267.T	12/17/2024	0	JPY	3,695.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	3,171,894.67	0.00	3,171,613.89
AEON CMN	SDB3264255546	JP3388200002	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(280.78)	0.00	(280.78)	0.00	20,160.91
		5201.T	12/18/2024	0	JPY	4,625.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	20,498.98	0.00	(18,157.46)
AGC INC. CMN	SDB3264328829	JP3112000009	12/20/2034	(400)	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	3	(16.45)	(38,640.00)	(22.58)	0.00	(115.42)
		7259.T	10/01/2024	0	JPY	1,777.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(5,315,692.59)	0.00	(5,317,051.11)
AISIN SEIKI CO LTD CMN	SDB3260458790	JP3102000001	09/29/2034	(7,700)	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	3	(1,358.52)	0.00	(1,441.45)	0.00	(33,798.75)
		7071.T	09/30/2024	0	JPY	728.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(400.00)	(400.00)
AMVIS HOLDINGS CMN	SDB3260427098	JP3128660002	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(400.00)	0.00	0.00	(2.54)
		4180.T	12/19/2024	(2,200)	JPY	1,460.000000	(3,253,800.00)	(3,212,000.00)		0.227000	ACT/365	0.00	92.00	(65,804.52)	0.00	(69,862.94)
APPIER GROUP CMN	SDB3264390161	JP3160960005	12/20/2034	(2,200)	1.000000	1,460.000000	(3,146,195.48)	(3,212,000.00)	0.00	(25.000000)	3	(10.42)	(4,048.00)	0.00	0.00	(444.10)
		2502.T	12/24/2024	(8,600)	JPY	1,657.000000	0.00	(14,250,200.00)		0.227000	ACT/365	0.00	92.00	364,722.65	0.00	(176,116.98)
ASAHI GROUP HOLDINGS LTD CMN	SDB3264583190	JP3116000005	12/22/2034	(23,500)	1.000000	1,657.000000	0.00	(14,250,200.00)	0.00	(25.000000)	3	(339.63)	(540,500.00)	(360.50)	0.00	(1,119.52)
		2502.T	12/19/2024	0	JPY	1,657.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	54,715.55	0.00	54,709.06
ASAHI GROUP HOLDINGS LTD CMN	SDB3264390199	JP3116000005	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(6.49)	0.00	(6.49)	0.00	347.77
		7936.T	12/20/2024	(13,600)	JPY	3,110.000000	(29,155,500.00)	(42,296,000.00)		0.227000	ACT/365	0.00	92.00	(251,383.08)	0.00	(336,893.90)
ASICS CORP CMN	SDB3264453044	JP3118000003	12/20/2034	(9,300)	1.000000	3,110.000000	(28,485,698.31)	(42,296,000.00)	0.00	(25.000000)	3	49.18	(85,560.00)	0.00	0.00	(2,141.52)
		7936.T	11/15/2024	0	JPY	3,110.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(748,019.83)	0.00	(748,644.21)
ASICS CORP CMN	SDB3262681151	JP3118000003	11/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(624.38)	0.00	(624.38)	0.00	(4,758.89)
		4503.T	12/06/2024	0	JPY	1,534.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	11,075.73	0.00	11,072.83
ASTELLAS PHARMA INC. CMN	SDB3263644997	JP3942400007	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(2.90)	0.00	(2.90)	0.00	70.39
		7832.T	12/16/2024	(14,100)	JPY	3,779.000000	0.00	(53,283,900.00)		0.227000	ACT/365	0.00	92.00	(2,479,732.08)	0.00	(2,480,338.59)
BANDAI NAMCO HOLDINGS CMN	SDB3264178790	JP3778630008	12/14/2034	(15,200)	1.000000	3,779.000000	0.00	(53,283,900.00)	0.00	(25.000000)	3	(606.51)	0.00	(121.57)	0.00	(15,766.70)
		9697.T	10/21/2024	(20,400)	JPY	3,474.000000	(66,690,000.00)	(70,869,600.00)		0.227000	ACT/365	0.00	92.00	1,637,461.59	0.00	1,636,169.27
CAPCOM CO., LTD. CMN	SDB3261285267	JP3218900003	10/19/2034	(19,500)	1.000000	3,474.000000	(68,362,654.70)	(70,869,600.00)	0.00	(25.000000)	3	(1,292.32)	0.00	(608.64)	0.00	10,400.59
		3696.T	12/17/2024	(3,000)	JPY	3,105.000000	(10,515,000.00)	(9,315,000.00)		0.227000	ACT/365	0.00	92.00	1,167,318.60	0.00	994,952.03
CERES CMN	SDB3264255529	JP3423570005	12/15/2034	(3,000)	1.000000	3,105.000000	(10,482,318.60)	(9,315,000.00)	0.00	(253.333300)	3	(6,766.57)	(165,600.00)	0.00	0.00	6,324.58
		8331.T	12/04/2024	0	JPY	1,222.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	393,187.28	0.00	393,082.56
CHIBA BANK LTD CMN	SDB3263530529	JP3511800009	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(104.72)	0.00	(104.72)	0.00	2,498.70
		9502.T	12/27/2024	(6,500)	JPY	1,655.500000	0.00	(10,760,750.00)		0.227000	ACT/365	0.00	92.00	(272,682.12)	0.00	(272,715.81)
CHUBU ELECTRIC POWER COMPANY CMN	SDB3264753532	JP3526600006	12/27/2034	(7,200)	1.000000	1,655.500000	0.00	(10,760,750.00)	0.00	(25.000000)	3	(33.69)	0.00	(8.00)	0.00	(1,733.57)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
CHUBU ELECTRIC POWER COMPANY CMN	SDB3264255516	9502.T JP3526600006	12/17/2024 12/15/2034	0 0	JPY 1.000000	1,655.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (52.92)	92.00 0.00	712,413.19 (52.92)	0.00 0.00	712,360.26 4,528.24
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN	SDB3260427169	9504.T JP3522200009	09/30/2024 09/28/2034	(29,900) (29,700)	JPY 1.000000	911.900000 911.900000	(26,305,290.00) (27,576,573.46)	(27,265,810.00) (27,265,810.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (84.12)	92.00 0.00	564,474.30 (8.61)	0.00 0.00	564,390.18 3,587.64
COCA-COLA BOTTLERS JAPAN HOLDI CMN	SDB3262441807	2579.T JP3293200006	11/12/2024 11/10/2034	0 0	JPY 1.000000	2,497.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (10.53)	92.00 0.00	(109,270.02) (10.53)	0.00 0.00	(109,280.55) (694.66)
COCA-COLA BOTTLERS JAPAN HOLDI CMN	SDB3264390214	2579.T JP3293200006	12/19/2024 12/20/2034	0 0	JPY 1.000000	2,497.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (8.09)	92.00 0.00	23,402.15 (8.09)	0.00 0.00	23,394.05 148.71
COSMO ENERGY HOLDINGS CO., LTD. CMN	SDB3260458785	5021.T JP3298000005	10/01/2024 09/29/2034	(7,500) (7,300)	JPY 1.000000	6,929.000000 6,929.000000	0.00 0.00	(51,967,500.00) (51,967,500.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (1,113.45)	92.09 0.00	(3,093,021.47) (11.15)	0.00 0.00	(3,094,134.91) (19,668.40)
COVER CMN	SDB3264753538	5253.T JP3218500001	12/27/2024 12/27/2034	0 (600)	JPY 1.000000	2,628.000000 0.000000	(1,603,200.00) (1,711,788.73)	0.00 0.00	0.00	0.227000 (90.000000)	ACT/365 3	0.00 (1,993.00)	92.00 0.00	107,684.47 (3,926.96)	0.00 0.00	105,691.47 671.85
CUORIPS INC. CMN	SDB3260855562	4894.T JP3266030000	10/11/2024 10/12/2034	(900) (900)	JPY 1.000000	4,610.000000 4,610.000000	(3,888,000.00) (4,541,804.02)	(4,149,000.00) (4,149,000.00)	0.00	0.227000 (1,986.111100)	ACT/365 3	0.00 (47,862.97)	92.00 0.00	392,804.03 0.00	0.00 0.00	344,941.06 2,192.68
CYBER AGENT LTD CMN	SDB3260264455	4751.T JP3311400000	09/26/2024 09/27/2034	0 0	JPY 1.000000	1,096.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 0.00	92.00 (57,600.00)	0.00 0.00	(57,600.00) (366.14)	
CYBER AGENT LTD CMN	SDB3264390139	4751.T JP3311400000	12/19/2024 12/20/2034	(13,300) (12,600)	JPY 1.000000	1,096.000000 1,096.000000	0.00 0.00	(14,576,800.00) (14,576,800.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (57.78)	92.00 0.00	200,089.44 0.00	0.00 0.00	200,031.66 1,271.54
DAIHEN CORP. CMN	SDB3264520294	6622.T JP3497800007	12/23/2024 12/21/2034	(1,900) (1,800)	JPY 1.000000	8,090.000000 8,090.000000	0.00 0.00	(15,371,000.00) (15,371,000.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (70.08)	92.00 0.00	(532,964.53) 0.00	0.00 0.00	(533,034.62) (3,388.33)
DAIHEN CORP. CMN	SDB3260121397	6622.T JP3497800007	09/25/2024 09/22/2034	0 0	JPY 1.000000	8,090.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 0.00	92.00 (99,000.00)	0.00 0.00	(99,000.00) (629.31)	
DAIICHI SANKYO CO., LTD. CMN	SDB3264753526	4568.T JP3475350009	12/27/2024 12/25/2024	0 0	JPY 1.000000	4,352.000000 4,352.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 1	0.00 (1.65)	92.00 0.00	11,387.18 (1.65)	0.00 0.00	11,385.53 72.37
DAIICHI SANKYO CO., LTD. CMN	SDB3264649746	4568.T JP3475350009	12/27/2024 11/28/2024	0 0	JPY 1.000000	4,352.000000 4,352.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 0.00	92.00 0.00	528.65 (0.83)	0.00 0.00	527.82 3.36
DAIICHI SANKYO CO., LTD. CMN	SDB3263242818	4568.T JP3475350009	12/27/2024 11/29/2034	0 0	JPY 1.000000	4,352.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (520.56)	92.00 0.00	4,464,819.62 (520.56)	0.00 0.00	4,464,299.05 28,378.09
DAIKIN INDUSTRIES CMN	SDB3264857830	6367.T JP3481800005	01/06/2025 12/29/2034	(3,600) 0	JPY 1.000000	18,660.000000 18,660.000000	0.00 0.00	(67,176,000.00) (67,176,000.00)	0.00	0.227000 (25.000000)	ACT/365 0	0.00 0.00	92.00 0.00	(213,852.82) 0.00	0.00 0.00	(213,852.82) (1,359.39)
DAIKIN INDUSTRIES CMN	SDB3260427168	6367.T JP3481800005	09/30/2024 09/28/2034	0 0	JPY 1.000000	18,660.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 0.00	92.00 (148,000.00)	0.00 0.00	(148,000.00) (940.79)	
DAIKIN INDUSTRIES CMN	SDB3263308388	6367.T JP3481800005	11/29/2024 11/29/2034	0 0	JPY 1.000000	18,660.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (9.12)	92.00 0.00	(33,943.08) (9.12)	0.00 0.00	(33,952.21) (215.82)
DAIWA HOUSE INDUSTRY CO.,LTD. CMN	SDB3264649753	1925.T JP3505000004	12/25/2024 12/27/2034	0 0	JPY 1.000000	4,858.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (0.60)	100.00 0.00	(1,723.97) (0.60)	0.00 0.00	(1,724.57) (10.96)
DENA CMN	SDB3260427159	2432.T JP3548610009	09/30/2024 09/28/2034	(8,000) (6,100)	JPY 1.000000	3,135.000000 3,135.000000	0.00 0.00	(25,080,000.00) (25,080,000.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (270.30)	92.00 0.00	(3,125,938.79) (148.35)	0.00 0.00	(3,126,209.08) (19,872.29)
DENKA COMPANY LIMITED CMN	SDB3264921697	4061.T JP3549600009	01/07/2025 01/09/2035	(500) 0	JPY 1.000000	2,231.500000 2,231.500000	0.00 0.00	(1,115,750.00) (1,115,750.00)	0.00	0.000000 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	(1,972.40) 0.00	0.00 0.00	(1,972.40) (12.54)

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Fund: ALL
Business Date: Jan 1, 2025
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Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		4324.T	12/26/2024	0	JPY	3,812.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	3,549.06	0.00	3,546.21
DENTSU GROUP CMN	SDB3264716695	JP3551520004	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(2.86)	0.00	(2.86)	0.00	22.54
		4324.T	12/06/2024	0	JPY	3,812.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(2,808.97)	0.00	(2,812.38)
DENTSU GROUP CMN	SDB3263644961	JP3551520004	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(3.41)	0.00	(3.41)	0.00	(17.88)
		6141.T	12/19/2024	(5,300)	JPY	2,543.000000	0.00	(13,477,900.00)		0.227000	ACT/365	0.00	92.00	(377,251.60)	0.00	(621,120.25)
DMG MORI CO., LTD. CMN	SDB3264390163	JP3924800000	12/20/2034	(5,300)	1.000000	2,543.000000	0.00	(13,477,900.00)	0.00	(25.000000)	3	(68.65)	(243,800.00)	0.00	0.00	(3,948.26)
		3793.T	12/20/2024	0	JPY	810.000000	0.00	0.00		0.227000	ACT/365	0.00	100.00	5,700.34	0.00	4,463.66
DRECOM CMN	SDB3264453048	JP3639570005	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(1,200.000000)	0	(1,236.68)	0.00	(1,236.68)	0.00	28.37
		6361.T	12/20/2024	0	JPY	2,460.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	207,205.01	0.00	207,163.56
EBARA CORPORATION CMN	SDB3264453041	JP3166000004	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(41.45)	0.00	(41.45)	0.00	1,316.87
		6361.T	12/10/2024	0	JPY	2,460.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	193,601.96	0.00	193,501.87
EBARA CORPORATION CMN	SDB3263868401	JP3166000004	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(100.09)	0.00	(100.09)	0.00	1,230.03
		4523.T	10/07/2024	(7,400)	JPY	4,329.000000	(34,636,800.00)	(32,034,600.00)		0.227000	ACT/365	0.00	92.00	2,412,919.10	0.00	2,412,819.97
EISAI CO., LTD. CMN	SDB3260628337	JP3160400002	10/05/2034	(8,200)	1.000000	4,329.000000	(36,377,642.44)	(32,034,600.00)	0.00	(25.000000)	3	(99.13)	0.00	(142.60)	0.00	15,337.51
		5020.T	11/18/2024	0	JPY	826.300000	0.00	0.00		0.227000	ACT/365	0.00	92.00	251,757.88	0.00	251,230.12
ENEOS HOLDINGS CMN	SDB3262741483	JP3386450005	11/16/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(527.76)	0.00	(527.76)	0.00	1,596.99
		5020.T	12/25/2024	(68,000)	JPY	826.300000	(56,434,470.00)	(56,188,400.00)		0.227000	ACT/365	0.00	92.00	(598,354.43)	0.00	(598,204.95)
ENEOS HOLDINGS CMN	SDB3264649703	JP3386450005	12/27/2034	(68,100)	1.000000	826.300000	(55,673,450.99)	(56,188,400.00)	0.00	(25.000000)	3	149.49	0.00	(0.73)	0.00	(3,802.59)
		7278.T	10/01/2024	0	JPY	4,400.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(31,348.72)	0.00	(31,352.96)
EXEDY CORPORATION CMN	SDB3260458743	JP3161160001	09/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.23)	0.00	(4.23)	0.00	(199.30)
		6954.T	09/30/2024	0	JPY	4,175.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(200,295.00)	(200,295.00)
FANUC CORP. CMN	SDB3260427211	JP3802400006	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(200,295.00)	0.00	0.00	(1,273.21)
		6954.T	12/13/2024	(8,500)	JPY	4,175.000000	(40,748,400.00)	(35,487,500.00)		0.227000	ACT/365	0.00	92.00	934,166.59	0.00	933,407.33
FANUC CORP. CMN	SDB3264120642	JP3802400006	12/13/2034	(9,900)	1.000000	4,175.000000	(40,340,156.29)	(35,487,500.00)	0.00	(25.000000)	3	(759.25)	0.00	(752.07)	0.00	5,933.37
		9983.T	12/09/2024	0	JPY	53,820.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	354,530.41	0.00	353,603.74
FAST RETAILING CO LTD CMN	SDB3263707236	JP3802300008	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(926.68)	0.00	(926.68)	0.00	2,247.74
		9983.T	11/29/2024	0	JPY	53,820.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	178,354.05	0.00	178,314.51
FAST RETAILING CO LTD CMN	SDB3263308394	JP3802300008	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(39.54)	0.00	(39.54)	0.00	1,133.49
		6890.T	10/07/2024	(8,000)	JPY	2,584.000000	(20,160,000.00)	(20,672,000.00)		0.227000	ACT/365	0.00	92.00	(762,644.63)	0.00	(762,935.85)
FERROTEC CORPORATION CMN	SDB3260628339	JP3802720007	10/05/2034	(8,000)	1.000000	2,584.000000	(19,922,588.19)	(20,672,000.00)	0.00	(25.000000)	3	(291.22)	0.00	(9.36)	0.00	(4,849.73)
		7148.T	09/25/2024	(14,400)	JPY	2,895.000000	(40,881,600.00)	(41,688,000.00)		0.227000	ACT/365	0.00	92.00	899,625.59	(676,865.00)	222,578.84
FINANCIAL PARTNERS GROUP CMN	SDB3260121392	JP3166990006	09/22/2034	(14,400)	1.000000	2,895.000000	(42,393,600.00)	(41,688,000.00)	0.00	(25.000000)	3	(181.75)	(676,865.00)	(23.31)	0.00	1,414.86
		4478.T	09/25/2024	(10,000)	JPY	3,035.000000	(31,000,000.00)	(30,350,000.00)		0.227000	ACT/365	0.00	92.00	(823,155.41)	0.00	(874,073.92)
FREEE CMN	SDB3260121411	JP3826520003	09/22/2034	(10,000)	1.000000	3,035.000000	(29,828,213.26)	(30,350,000.00)	0.00	(207.000000)	3	(50,918.50)	0.00	(5,038.03)	0.00	(5,556.20)
		6504.T	12/06/2024	0	JPY	8,558.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	309,213.63	0.00	309,083.73
FUJI ELECTRIC CO LTD CMN	SDB3263645008	JP3820000002	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(129.90)	0.00	(129.90)	0.00	1,964.74
		6504.T	09/26/2024	0	JPY	8,558.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(30,000.00)	(30,000.00)
FUJI ELECTRIC CO LTD CMN	SDB3260264471	JP3820000002	09/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(30,000.00)	0.00	0.00	(190.70)
		5803.T	12/09/2024	0	JPY	6,548.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	239,645.55	0.00	239,640.81
FUJIKURA LTD. CMN	SDB3263707290	JP3811000003	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.74)	0.00	(4.74)	0.00	1,523.32

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		6702.T	12/03/2024	0	JPY	2,799.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,830,016.28	0.00	1,829,762.45
FUJITSU CMN	SDB3263426679	JP3818000006	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(253.83)	0.00	(253.83)	0.00	11,631.20
		6702.T	12/17/2024	0	JPY	2,799.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	13,740.43	0.00	13,739.40
FUJITSU CMN	SDB3264255523	JP3818000006	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.03)	0.00	(1.03)	0.00	87.34
		8354.T	11/11/2024	0	JPY	3,945.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(301,973.97)	0.00	(302,007.83)
FUKUOKA FINANCIAL GROUP, INC. CMN	SDB3262322904	JP3805010000	11/09/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(33.86)	0.00	(33.86)	0.00	(1,919.76)
		9166.T	12/17/2024	(1,100)	JPY	2,565.000000	(4,476,100.00)	(2,821,500.00)		0.227000	ACT/365	0.00	92.00	297,693.76	0.00	287,979.40
GENDA INC. CMN	SDB3264255522	JP3386890002	12/15/2034	(1,700)	1.000000	2,565.000000	(4,684,395.49)	(2,821,500.00)	0.00	(661.764700)	3	(9,714.37)	0.00	(5,748.82)	0.00	1,830.59
		6674.T	12/24/2024	(1,900)	JPY	2,651.000000	(3,655,400.00)	(5,036,900.00)		0.227000	ACT/365	0.00	92.00	(151,067.60)	0.00	(151,061.58)
GS YUASA CMN	SDB3264583136	JP3385820000	12/22/2034	(1,400)	1.000000	2,651.000000	(3,557,468.75)	(5,036,900.00)	0.00	(25.000000)	3	6.02	0.00	0.00	0.00	(960.25)
		9042.T	12/10/2024	0	JPY	4,117.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	6,091.66	0.00	6,091.13
HANKYU HANSHIN HOLDINGS, INC. CMN	SDB3263868391	JP3774200004	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.53)	0.00	(0.53)	0.00	38.72
		6324.T	12/03/2024	(15,100)	JPY	3,345.000000	(52,830,500.00)	(50,509,500.00)		0.227000	ACT/365	0.00	92.00	(18,566,082.55)	0.00	(18,567,854.50)
HARMONIC DRIVE SYSTEMS INC. CMN	SDB3263426674	JP3765150002	12/01/2034	(15,700)	1.000000	3,345.000000	(33,964,048.78)	(50,509,500.00)	0.00	(25.000000)	3	(1,771.95)	0.00	(149.36)	0.00	(118,029.78)
		7205.T	09/25/2024	(77,000)	JPY	566.000000	(41,402,900.00)	(43,582,000.00)		0.227000	ACT/365	0.00	92.00	(13,222,014.60)	0.00	(13,223,333.24)
HINO MOTORS LTD CMN	SDB3260121444	JP3792600003	09/22/2034	(77,000)	1.000000	566.000000	(30,655,710.25)	(43,582,000.00)	0.00	(25.000000)	3	(1,318.64)	0.00	(34.64)	0.00	(84,056.40)
		9603.T	10/01/2024	(12,600)	JPY	1,444.000000	(18,207,000.00)	(18,194,400.00)		0.227000	ACT/365	0.00	92.00	4,488,712.92	0.00	4,465,458.26
HIS CMN	SDB3260458781	JP3160740001	09/29/2034	(12,600)	1.000000	1,444.000000	(22,365,653.80)	(18,194,400.00)	0.00	(152.976100)	3	(23,254.67)	0.00	(1,679.45)	0.00	28,385.46
		6305.T	11/21/2024	(3,000)	JPY	3,517.000000	(10,467,000.00)	(10,551,000.00)		0.227000	ACT/365	0.00	92.00	(489,942.67)	0.00	(490,170.39)
HITACHI CONSTRUCTION MACHINE CMN	SDB3262936493	JP3787000003	11/22/2034	(3,000)	1.000000	3,517.000000	(10,161,315.14)	(10,551,000.00)	0.00	(25.000000)	3	(227.72)	0.00	(74.44)	0.00	(3,115.85)
		9509.T	12/05/2024	(14,000)	JPY	834.000000	0.00	(11,676,000.00)		0.227000	ACT/365	0.00	92.00	(142,411.65)	0.00	(142,480.51)
HOKKAIDO ELEC PWR CO INC CMN	SDB3263589442	JP3850200001	12/06/2034	(12,100)	1.000000	834.000000	0.00	(11,676,000.00)	0.00	(25.000000)	3	(68.86)	0.00	(1.64)	0.00	(905.70)
		7267.T	12/30/2024	(3,900)	JPY	1,535.000000	(7,150,235.20)	(5,986,500.00)		0.227000	ACT/365	0.00	100.00	(212,554.25)	0.00	(212,518.79)
HONDA MOTOR CMN	SDB3264792316	JP3854600008	12/28/2034	(4,800)	1.000000	1,535.000000	(7,150,235.20)	(5,986,500.00)	0.00	(25.000000)	3	35.46	0.00	(6.77)	0.00	(1,350.91)
		6856.T	12/13/2024	0	JPY	9,152.000000	(923,000.00)	0.00		0.227000	ACT/365	0.00	92.00	8,281.08	0.00	(6,902.39)
HORIBA LTD CMN	SDB3264120659	JP3853000002	12/13/2034	(100)	1.000000	0.000000	(918,940.27)	0.00	0.00	(25.000000)	3	(3.46)	(15,180.00)	(12.21)	0.00	(43.88)
		6465.T	12/18/2024	0	JPY	6,264.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	17,416.14	0.00	17,415.71
HOSHIZAKI CMN	SDB3264328900	JP3845770001	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.43)	0.00	(0.43)	0.00	110.71
		6465.T	12/12/2024	0	JPY	6,264.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	748.75	0.00	747.53
HOSHIZAKI CMN	SDB3264054702	JP3845770001	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.22)	0.00	(1.22)	0.00	4.75
		7741.T	12/23/2024	0	JPY	19,815.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	11,743.77	0.00	11,741.44
HOYA CORP CMN	SDB3264520314	JP3837800006	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(2.33)	0.00	(2.33)	0.00	74.64
		7741.T	12/11/2024	0	JPY	19,815.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	81,405.30	0.00	81,225.24
HOYA CORP CMN	SDB3263985613	JP3837800006	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(180.05)	0.00	(180.05)	0.00	516.32
		5019.T	10/01/2024	(111,000)	JPY	1,035.500000	0.00	(114,940,500.00)		0.227000	ACT/365	0.00	92.00	(903,791.65)	0.00	(904,981.04)
IDEMITSU KOSAN CO.,LTD. CMN	SDB3260458784	JP3142500002	09/29/2034	(115,200)	1.000000	1,035.500000	0.00	(114,940,500.00)	0.00	(25.000000)	3	(1,189.39)	0.00	(198.47)	0.00	(5,752.67)
		7013.T	01/07/2025	(300)	JPY	9,311.000000	0.00	(2,793,300.00)		0.000000	ACT/365	0.00	100.00	(17,080.47)	0.00	(17,080.47)
IHI CORPORATION CMN	SDB3264921672	JP3134800006	01/09/2035	0	1.000000	9,311.000000	0.00	(2,793,300.00)	0.00	(25.000000)	0	0.00	0.00	0.00	0.00	(108.57)
		9338.T	12/25/2024	(1,300)	JPY	4,170.000000	(5,551,000.00)	(5,421,000.00)		0.227000	ACT/365	0.00	92.00	255,630.99	0.00	249,900.01
INFORICH CMN	SDB3264649719	JP3153830009	12/27/2034	(1,300)	1.000000	4,170.000000	(5,676,630.99)	(5,421,000.00)	0.00	(650.000000)	3	(5,730.98)	0.00	0.00	0.00	1,588.53

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Fund: ALL
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		5076.T	11/18/2024	(13,500)	JPY	1,221.000000	(16,563,300.00)	(16,483,500.00)		0.227000	ACT/365	0.00	92.00	84,532.39	0.00	84,330.90
INFRONEER HOLDINGS INC. CMN	SDB3262741463	JP3153850007	11/16/2034	(13,700)	1.000000	1,221.000000	(16,596,478.68)	(16,483,500.00)	0.00	(25.000000)	3	(201.49)	0.00	(87.88)	0.00	536.06
INSTITUTE FOR Q-SHU PIONEERS O CMN	SDB3262936528	JP3244850008	11/22/2034	(4,400)	1.000000	1,108.000000	(4,589,200.00)	(4,764,400.00)		0.227000	ACT/365	0.00	92.00	1,812,709.98	0.00	1,735,740.60
		3099.T	12/09/2024	0	JPY	2,752.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	22,552.09	0.00	22,544.74
ISETAN MITSUKOSHI HOLDINGS CMN	SDB3263707254	JP3894900004	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(7.35)	0.00	(7.35)	0.00	143.31
		3099.T	12/18/2024	(11,100)	JPY	2,752.500000	0.00	(30,552,750.00)		0.227000	ACT/365	0.00	92.00	(2,637,714.59)	0.00	(2,637,878.52)
ISETAN MITSUKOSHI HOLDINGS CMN	SDB3264328897	JP3894900004	12/20/2034	(10,600)	1.000000	2,752.500000	0.00	(30,552,750.00)	0.00	(25.000000)	3	(163.93)	0.00	0.00	0.00	(16,768.13)
		7202.T	11/21/2024	0	JPY	2,158.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(325,763.38)	0.00	(325,807.48)
ISUZU MOTORS LTD CMN	SDB3262936478	JP3137200006	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(44.10)	0.00	(44.10)	0.00	(2,071.05)
		7202.T	12/11/2024	0	JPY	2,158.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	94,029.39	0.00	94,001.69
ISUZU MOTORS LTD CMN	SDB3263985569	JP3137200006	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(27.70)	0.00	(27.70)	0.00	597.54
		2593.T	11/15/2024	(20,800)	JPY	3,539.000000	(57,810,000.00)	(73,611,200.00)		0.227000	ACT/365	0.00	92.00	213,323.63	0.00	212,995.43
ITO EN, LTD.	SDB3262681149	JP3143000002	11/15/2034	(16,400)	1.000000	3,539.000000	(58,395,647.55)	(73,611,200.00)	0.00	(25.000000)	3	(328.20)	0.00	(61.45)	0.00	1,353.94
		8088.T	12/12/2024	(4,900)	JPY	1,799.000000	(7,662,600.00)	(8,815,100.00)		0.227000	ACT/365	0.00	92.00	(11,922.24)	0.00	(11,919.41)
IWATANI INTERNATIONAL CMN	SDB3264054732	JP3151600008	12/13/2034	(4,300)	1.000000	1,799.000000	(7,721,848.05)	(8,815,100.00)	0.00	(25.000000)	3	2.83	0.00	0.00	0.00	(75.77)
		9201.T	12/12/2024	0	JPY	2,492.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,099.77	0.00	1,099.28
JAPAN AIRLINES LTD CMN	SDB3264054665	JP3705200008	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.49)	0.00	(0.49)	0.00	6.99
		9706.T	09/30/2024	(10,500)	JPY	5,000.000000	(51,922,500.00)	(52,500,000.00)		0.227000	ACT/365	0.00	92.00	2,702,648.29	(7,000.00)	2,695,428.96
JAPAN AIRPORT TERMINAL CMN	SDB3260427113	JP3699400002	09/28/2034	(10,500)	1.000000	5,000.000000	(54,345,619.84)	(52,500,000.00)	0.00	(25.000000)	3	(219.33)	(7,000.00)	(72.24)	0.00	17,133.96
		7182.T	12/11/2024	0	JPY	1,494.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	508,062.13	0.00	507,666.12
JAPAN POST BANK CMN	SDB3263985570	JP3946750001	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(396.01)	0.00	(396.01)	0.00	3,227.07
		5411.T	11/01/2024	(93,300)	JPY	1,779.500000	0.00	(166,027,350.00)		0.227000	ACT/365	0.00	92.00	(6,183,861.67)	0.00	(6,185,325.01)
JFE HOLDINGS CMN	SDB3261928013	JP3386030005	11/01/2034	(82,600)	1.000000	1,779.500000	0.00	(166,027,350.00)	0.00	(25.000000)	3	(1,463.35)	0.00	(15.23)	0.00	(39,318.09)
		1963.T	10/10/2024	(50,200)	JPY	1,315.500000	(64,846,200.00)	(66,038,100.00)		0.227000	ACT/365	0.00	92.00	(998,674.56)	0.00	(999,183.70)
JGC HOLDINGS CMN	SDB3260760801	JP3667600005	10/12/2034	(50,800)	1.000000	1,315.500000	(65,724,972.80)	(66,038,100.00)	0.00	(25.000000)	3	(509.14)	0.00	(64.53)	0.00	(6,351.48)
		8282.T	12/16/2024	(37,100)	JPY	1,408.000000	0.00	(52,236,800.00)		0.227000	ACT/365	0.00	92.00	(438,567.11)	0.00	(438,896.58)
K'S HOLDINGS CMN	SDB3264178810	JP3277150003	12/14/2034	(37,000)	1.000000	1,408.000000	0.00	(52,236,800.00)	0.00	(25.000000)	3	(329.47)	0.00	0.00	0.00	(2,789.92)
		1812.T	10/29/2024	(84,900)	JPY	2,881.000000	0.00	(244,596,900.00)		0.227000	ACT/365	0.00	92.00	(10,363,713.12)	0.00	(10,367,381.05)
KAJIMA CMN	SDB3261724255	JP3210200006	10/27/2034	(83,100)	1.000000	2,881.000000	0.00	(244,596,900.00)	0.00	(25.000000)	3	(3,667.93)	0.00	(45.68)	0.00	(65,902.05)
		1812.T	09/25/2024	0	JPY	2,881.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(346,500.00)	(346,500.00)
KAJIMA CMN	SDB3260121443	JP3210200006	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(346,500.00)	0.00	0.00	(2,202.59)
		9503.T	12/04/2024	0	JPY	1,753.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	356,082.17	0.00	356,068.98
KANSAI ELECTRIC POWER COMPANY CMN	SDB3263530560	JP3228600007	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(13.19)	0.00	(13.19)	0.00	2,263.41
		9503.T	12/27/2024	0	JPY	1,753.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(5,555.24)	0.00	(5,557.49)
KANSAI ELECTRIC POWER COMPANY CMN	SDB3264753547	JP3228600007	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(2.25)	0.00	(2.25)	0.00	(35.33)
		9503.T	01/07/2025	(1,000)	JPY	1,753.500000	0.00	(1,753,500.00)		0.000000	ACT/365	0.00	92.00	4,735.71	0.00	4,735.71
KANSAI ELECTRIC POWER COMPANY CMN	SDB3264921669	JP3228600007	01/09/2035	0	1.000000	1,753.500000	0.00	(1,753,500.00)	0.00	(25.000000)	0	0.00	0.00	0.00	0.00	30.10
		4452.T	11/15/2024	(9,000)	JPY	6,388.000000	0.00	(57,492,000.00)		0.227000	ACT/365	0.00	92.00	1,026,824.57	0.00	319,292.70
KAO CORP LTD CMN	SDB3262681154	JP3205800000	11/15/2034	(10,100)	1.000000	6,388.000000	0.00	(57,492,000.00)	0.00	(25.000000)	3	(1,339.87)	(706,192.00)	(490.51)	0.00	2,029.64

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		3498.T	09/25/2024	(5,100)	JPY	13,440.000000	(67,983,000.00)	(68,544,000.00)		0.227000	ACT/365	0.00	92.00	(4,682,038.51)	0.00	(5,101,983.96)
KASUMIGASEKI CAPITAL CMN	SDB3260121466	JP3211050004	09/22/2034	(5,100)	1.000000	13,440.000000	(63,669,111.45)	(68,544,000.00)	0.00	(910.784300)	3	(419,945.45)	0.00	(7,986.60)	0.00	(32,431.64)
		7012.T	12/10/2024	0	JPY	7,280.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	19,117.01	0.00	19,116.60
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN	SDB3263868379	JP3224200000	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.41)	0.00	(0.41)	0.00	121.52
		9008.T	10/17/2024	0	JPY	3,840.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	48,536.83	0.00	48,529.22
KEIO CORPORATION CMN	SDB3261168689	JP3277800003	10/18/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(7.61)	0.00	(7.61)	0.00	308.48
		9041.T	12/17/2024	(1,600)	JPY	3,310.000000	0.00	(5,296,000.00)		0.227000	ACT/365	0.00	92.00	(135,035.48)	0.00	(135,076.45)
KINTETSU CORP CMN	SDB3264255554	JP3260800002	12/15/2034	(1,600)	1.000000	3,310.000000	0.00	(5,296,000.00)	0.00	(25.000000)	3	(40.97)	0.00	0.00	0.00	(858.64)
		2503.T	09/25/2024	(66,500)	JPY	2,049.000000	(125,308,800.00)	(136,258,500.00)		0.227000	ACT/365	0.00	92.00	1,458,759.99	0.00	(527,871.29)
KIRIN HOLDINGS COMPANY, LTD CMN	SDB3260121458	JP3258000003	09/22/2034	(60,800)	1.000000	2,049.000000	(126,228,119.09)	(136,258,500.00)	0.00	(25.000000)	3	(903.28)	(1,985,728.00)	(1,103.37)	0.00	(3,355.51)
		4967.T	10/15/2024	(4,700)	JPY	6,230.000000	(29,013,100.00)	(29,281,000.00)		0.227000	ACT/365	0.00	92.00	(1,375,688.44)	0.00	(1,631,222.47)
KOBAYASHI PHARMACEUTICAL CO CMN	SDB3260961895	JP3301100008	10/12/2034	(4,700)	1.000000	6,230.000000	(28,015,361.04)	(29,281,000.00)	0.00	(25.000000)	3	(418.03)	(255,116.00)	(45.04)	0.00	(10,369.15)
		3038.T	12/23/2024	(3,700)	JPY	3,440.000000	(17,370,600.00)	(12,728,000.00)		0.227000	ACT/365	0.00	92.00	956,843.36	0.00	956,865.11
KOBE BUSSAN CMN	SDB3264520305	JP3291200008	12/21/2034	(5,100)	1.000000	3,440.000000	(17,958,753.57)	(12,728,000.00)	0.00	(25.000000)	3	21.75	0.00	(54.01)	0.00	6,082.48
		3038.T	11/11/2024	0	JPY	3,440.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	1,468,110.71	0.00	1,467,927.49
KOBE BUSSAN CMN	SDB3262322891	JP3291200008	11/09/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(183.22)	0.00	(183.22)	0.00	9,331.13
		5406.T	12/18/2024	(17,800)	JPY	1,579.000000	(24,525,750.00)	(28,106,200.00)		0.227000	ACT/365	0.00	92.00	(1,343,467.66)	0.00	(1,343,484.29)
KOBE STEEL CMN	SDB3264328879	JP3289800009	12/20/2034	(15,900)	1.000000	1,579.000000	(23,763,382.55)	(28,106,200.00)	0.00	(25.000000)	3	(16.64)	0.00	(2.47)	0.00	(8,540.09)
		6525.T	12/03/2024	0	JPY	2,145.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	143,713.93	0.00	143,707.22
KOKUSAI ELECTRIC CMN	SDB3263426672	JP3293330001	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(6.71)	0.00	(6.71)	0.00	913.50
		6301.T	12/25/2024	0	JPY	4,350.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	(27,737.46)	0.00	(27,740.94)
KOMATSU LTD. CMN	SDB3264649737	JP3304200003	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(3.48)	0.00	(3.48)	0.00	(176.34)
		6301.T	11/29/2024	0	JPY	4,350.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	(222,033.98)	0.00	(222,054.53)
KOMATSU LTD. CMN	SDB3263308408	JP3304200003	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(20.55)	0.00	(20.55)	0.00	(1,411.53)
		6301.T	12/16/2024	0	JPY	4,350.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	1,491,043.41	0.00	1,490,767.94
KOMATSU LTD. CMN	SDB3264178809	JP3304200003	12/14/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(275.47)	0.00	(275.47)	0.00	9,476.32
		6301.T	12/30/2024	0	JPY	4,350.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	(110,995.04)	0.00	(111,005.88)
KOMATSU LTD. CMN	SDB3264792325	JP3304200003	12/28/2034	(2,000)	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	3	(10.84)	0.00	(44.76)	0.00	(705.63)
		6301.T	09/30/2024	0	JPY	4,350.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	0.00	(16,600.00)	(16,600.00)
KOMATSU LTD. CMN	SDB3260427151	JP3304200003	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(16,600.00)	0.00	(105.52)	
		4922.T	01/07/2025	(100)	JPY	7,179.000000	0.00	(717,900.00)		0.000000	ACT/365	0.00	100.00	(7,846.16)	0.00	(7,846.16)
KOSE CORPORATION. CMN	SDB3264921654	JP3283650004	01/09/2035	0	1.000000	7,179.000000	0.00	(717,900.00)	0.00	(25.000000)	0	0.00	0.00	0.00	0.00	(49.88)
		6326.T	12/18/2024	0	JPY	1,839.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	491,575.10	0.00	491,555.84
KUBOTA CORP CMN	SDB3264328905	JP3266400005	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(19.26)	0.00	(19.26)	0.00	3,124.66
		3549.T	12/27/2024	(1,200)	JPY	3,256.000000	0.00	(3,907,200.00)		0.227000	ACT/365	0.00	92.00	(61,150.01)	0.00	(61,160.77)
KUSURI NO AOKI HOLDINGS ORD CMN	SDB3264753536	JP3266190002	12/27/2034	(1,000)	1.000000	3,256.000000	0.00	(3,907,200.00)	0.00	(25.000000)	3	(10.76)	0.00	0.00	0.00	(388.78)
		3549.T	11/11/2024	0	JPY	3,256.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	539,781.75	0.00	526,839.13
KUSURI NO AOKI HOLDINGS ORD CMN	SDB3262322909	JP3266190002	11/09/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(62.62)	(12,880.00)	(62.62)	0.00	3,348.94
		6971.T	12/11/2024	0	JPY	1,575.500000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	740,222.54	0.00	739,787.46
KYOCERA CORPORATION CMN	SDB3263985577	JP3249600002	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(435.08)	0.00	(435.08)	0.00	4,702.59

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Fund: ALL
Business Date: Jan 1, 2025
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		9616.T	09/25/2024	(45,600)	JPY	2,928.500000	(132,819,600.00)	(133,539,600.00)		0.227000	ACT/365	0.00	92.00	(7,196,117.18)	(164,800.00)	(7,362,783.47)
KYORITSU MAINTENANCE CMN	SDB3260121407	JP3253900009	09/22/2034	(45,300)	1.000000	2,928.500000	(125,502,418.16)	(133,539,600.00)	0.00	(25.000000)	3	(1,866.29)	(164,800.00)	(39.82)	0.00	(46,802.81)
		9508.T	12/03/2024	0	JPY	1,413.000000	(3,183,200.00)	0.00		0.227000	ACT/365	0.00	92.00	1,854,323.89	0.00	1,854,241.84
KYUSHU ELEC POWER CO INC CMN	SDB3263426705	JP3246400000	12/01/2034	(2,300)	1.000000	0.000000	(3,401,828.87)	0.00	0.00	(25.000000)	3	(82.06)	0.00	(106.44)	0.00	11,786.81
		9508.T	09/30/2024	0	JPY	1,413.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	0.00	(2,500.00)	(2,500.00)
KYUSHU ELEC POWER CO INC CMN	SDB3260427128	JP3246400000	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(2,500.00)	0.00	0.00	(15.89)
		8918.T	12/23/2024	(603,200)	JPY	7.000000	(4,825,600.00)	(4,222,400.00)		0.227000	ACT/365	0.00	92.00	609,785.84	0.00	609,564.33
LAND CMN	SDB3264520313	JP3968800007	12/21/2034	(603,200)	1.000000	7.000000	(4,832,185.84)	(4,222,400.00)	0.00	(50.000000)	3	(221.50)	0.00	0.00	0.00	3,874.80
		8848.T	09/30/2024	0	JPY	592.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(4,500.00)	(4,500.00)
LEOPALACE21 CORPORATION CMN	SDB3260427161	JP3167500002	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(4,500.00)	0.00	0.00	(28.61)
		2585.T	09/25/2024	(4,700)	JPY	2,274.000000	(10,069,400.00)	(10,687,800.00)		0.227000	ACT/365	0.00	92.00	2,572,293.25	0.00	2,572,052.16
LIFEDRINK COMPANY CMN	SDB3260121387	JP3966800005	09/22/2034	(4,600)	1.000000	2,274.000000	(11,207,354.64)	(10,687,800.00)	0.00	(25.000000)	3	(241.09)	0.00	(244.70)	0.00	16,349.69
		6586.T	12/12/2024	0	JPY	4,843.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	174,185.09	0.00	174,164.80
MAKITA CORP CMN	SDB3264054697	JP3862400003	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(20.29)	0.00	(20.29)	0.00	1,107.11
		6586.T	11/28/2024	0	JPY	4,843.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(478,966.86)	0.00	(479,048.75)
MAKITA CORP CMN	SDB3263242803	JP3862400003	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(81.89)	0.00	(81.89)	0.00	(3,045.16)
		8002.T	12/27/2024	(8,500)	JPY	2,392.500000	0.00	(20,336,250.00)		0.227000	ACT/365	0.00	92.00	(459,942.05)	0.00	(459,969.87)
MARUBENI CORPORATION CMN	SDB3264753543	JP3877600001	12/27/2034	(8,500)	1.000000	2,392.500000	0.00	(20,336,250.00)	0.00	(25.000000)	3	(27.83)	0.00	0.00	0.00	(2,923.88)
		8252.T	12/12/2024	0	JPY	2,514.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	33,361.59	0.00	33,331.58
MARUI GROUP CO LTD CMN	SDB3264054657	JP3870400003	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(30.02)	0.00	(30.02)	0.00	211.88
		3088.T	11/06/2024	(62,600)	JPY	2,305.000000	(76,856,400.00)	(144,293,000.00)		0.227000	ACT/365	0.00	92.00	(450,846.89)	0.00	(451,949.75)
MATSUKIYOCOCOKARA CMN	SDB3262055918	JP3869010003	11/06/2034	(33,300)	1.000000	2,305.000000	(74,998,363.11)	(144,293,000.00)	0.00	(25.000000)	3	(1,102.86)	0.00	(1,037.99)	0.00	(2,872.90)
		7261.T	12/04/2024	0	JPY	1,083.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(46,532.98)	0.00	(46,534.87)
MAZDA MOTOR CORP. CMN	SDB3263530525	JP3868400007	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.89)	0.00	(1.89)	0.00	(295.81)
		7261.T	12/23/2024	0	JPY	1,083.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(23,269.75)	0.00	(23,272.37)
MAZDA MOTOR CORP. CMN	SDB3264520281	JP3868400007	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(2.61)	0.00	(2.61)	0.00	(147.93)
		4480.T	11/20/2024	(700)	JPY	3,835.000000	(2,632,000.00)	(2,684,500.00)		0.227000	ACT/365	0.00	92.00	942,478.86	0.00	942,462.86
MEDLEY CMN	SDB3262867360	JP3921310003	11/22/2034	(700)	1.000000	3,835.000000	(2,981,948.20)	(2,684,500.00)	0.00	(25.000000)	3	(16.01)	0.00	(27.85)	0.00	5,990.93
		4385.T	11/07/2024	(20,200)	JPY	1,793.000000	(33,136,400.00)	(36,218,600.00)		0.227000	ACT/365	0.00	92.00	3,210,632.69	0.00	3,210,438.08
MERCARI CMN	SDB3262179001	JP3921290007	11/08/2034	(18,700)	1.000000	1,793.000000	(36,038,312.57)	(36,218,600.00)	0.00	(25.000000)	3	(194.61)	0.00	(124.26)	0.00	20,407.70
		8058.T	12/11/2024	0	JPY	2,604.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	10,717.49	0.00	10,708.51
MITSUBISHI CORP. CMN	SDB3263985561	JP3898400001	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.98)	0.00	(8.98)	0.00	68.07
		7211.T	10/15/2024	(18,500)	JPY	532.600000	0.00	(9,853,100.00)		0.227000	ACT/365	0.00	92.00	(4,497,995.05)	0.00	(4,498,559.47)
MITSUBISHI MOTORS CMN	SDB3260962543	JP3899800001	10/12/2034	(20,900)	1.000000	532.600000	0.00	(9,853,100.00)	0.00	(25.000000)	3	(564.41)	0.00	(257.74)	0.00	(28,595.87)
		8306.T	12/24/2024	0	JPY	1,846.000000	0.00	0.00		0.227000	ACT/365	0.00	100.00	(6,316.14)	0.00	(6,317.83)
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3264583155	JP3902900004	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.69)	0.00	(1.69)	0.00	(40.16)
		8031.T	12/09/2024	0	JPY	3,311.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	71,445.75	0.00	71,443.52
MITSUI & CO LTD CMN	SDB3263707241	JP3893600001	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(2.22)	0.00	(2.22)	0.00	454.14
		8031.T	11/29/2024	0	JPY	3,311.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(515,146.88)	0.00	(515,162.17)
MITSUI & CO LTD CMN	SDB3263308437	JP3893600001	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(15.30)	0.00	(15.30)	0.00	(3,274.72)

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Fund: ALL
Business Date: Jan 1, 2025
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		8031.T	12/17/2024	0	JPY	3,311.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	59,108.68	0.00	59,101.26
MITSUI & CO LTD CMN	SDB3264255531	JP3893600001	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(7.43)	0.00	(7.43)	0.00	375.69
		4183.T	12/24/2024	0	JPY	3,470.000000	(1,706,000.00)	0.00		0.227000	ACT/365	0.00	92.00	(63,121.36)	0.00	(63,120.63)
MITSUI CHEMICAL INC CMN	SDB3264583142	JP3888300005	12/22/2034	(500)	1.000000	0.000000	(1,671,191.37)	0.00	0.00	(25.000000)	3	0.73	0.00	(16.12)	0.00	(401.24)
		7003.T	11/19/2024	0	JPY	1,842.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	(22,709.35)	0.00	(22,874.11)
MITSUI E&S CMN	SDB3262800211	JP3891600003	11/17/2034	0	1.000000	0.000000	0.00	0.00	0.00	(66.666600)	0	(164.77)	0.00	(164.77)	0.00	(145.40)
		7003.T	12/19/2024	(2,100)	JPY	1,842.000000	(2,983,500.00)	(3,868,200.00)	0.00	0.227000	ACT/365	0.00	92.00	(282,422.37)	0.00	(282,428.91)
MITSUI E&S CMN	SDB3264390165	JP3891600003	12/20/2034	(1,700)	1.000000	1,842.000000	(2,878,512.88)	(3,868,200.00)	0.00	(25.000000)	3	(6.54)	0.00	(5.32)	0.00	(1,795.31)
		8411.T	12/05/2024	0	JPY	3,873.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	1,564,886.64	0.00	1,564,776.26
MIZUHO FINANCIAL GROUP CMN	SDB3263589495	JP3885780001	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(110.38)	0.00	(110.38)	0.00	9,946.77
		8411.T	12/24/2024	0	JPY	3,873.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	(209,762.70)	0.00	(209,807.12)
MIZUHO FINANCIAL GROUP CMN	SDB3264583178	JP3885780001	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(44.42)	0.00	(44.42)	0.00	(1,333.68)
		6269.T	09/25/2024	(7,800)	JPY	3,345.000000	0.00	(26,091,000.00)	0.00	0.227000	ACT/365	0.00	92.00	(1,258,146.58)	0.00	(1,473,912.13)
MODEC CMN	SDB3260121485	JP3888250002	09/22/2034	(7,800)	1.000000	3,345.000000	0.00	(26,091,000.00)	0.00	(25.000000)	3	(485.56)	(215,280.00)	0.00	0.00	(9,369.18)
		3994.T	09/25/2024	(5,500)	JPY	4,831.000000	(26,565,000.00)	(26,570,500.00)	0.00	0.227000	ACT/365	0.00	92.00	437,341.55	0.00	436,976.04
MONEY FORWARD, INC. CMN	SDB3260121421	JP3869960009	09/22/2034	(5,500)	1.000000	4,831.000000	(27,139,503.14)	(26,570,500.00)	0.00	(25.000000)	3	(365.51)	0.00	(57.28)	0.00	2,777.71
		6268.T	12/19/2024	(3,300)	JPY	2,808.000000	(9,203,700.00)	(9,266,400.00)	0.00	0.227000	ACT/365	0.00	92.00	(179,490.69)	0.00	(300,935.15)
NABTESCO CMN	SDB3264390158	JP3651210001	12/20/2034	(3,300)	1.000000	2,808.000000	(9,086,909.31)	(9,266,400.00)	0.00	(25.000000)	3	(4.46)	(121,440.00)	0.00	0.00	(1,912.95)
		7014.T	12/19/2024	(8,700)	JPY	1,747.000000	(15,033,600.00)	(15,198,900.00)	0.00	0.227000	ACT/365	0.00	92.00	(794,236.36)	0.00	(800,498.96)
NAMURA SHIPBUILDING CO., LTD. CMN	SDB3264390143	JP3651400008	12/20/2034	(8,700)	1.000000	1,747.000000	(14,404,663.64)	(15,198,900.00)	0.00	(186.494200)	3	(6,262.60)	0.00	0.00	0.00	(5,088.51)
		6701.T	12/03/2024	0	JPY	13,720.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	882,928.59	0.00	882,744.26
NEC CORPORATION CMN	SDB3263426706	JP3733000008	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(184.32)	0.00	(184.32)	0.00	5,611.32
		6701.T	12/20/2024	(2,600)	JPY	13,720.000000	0.00	(35,672,000.00)	0.00	0.227000	ACT/365	0.00	92.00	(1,203,809.23)	0.00	(1,204,100.73)
NEC CORPORATION CMN	SDB3264453060	JP3733000008	12/20/2034	(4,300)	1.000000	13,720.000000	0.00	(35,672,000.00)	0.00	(25.000000)	3	(291.50)	0.00	(289.02)	0.00	(7,654.07)
		3659.T	12/09/2024	(10,100)	JPY	2,376.500000	0.00	(24,002,650.00)	0.00	0.227000	ACT/365	0.00	92.00	(1,419,235.53)	0.00	(1,583,697.47)
NEXON CO.LTD. CMN	SDB3263707256	JP3758190007	12/07/2034	(11,900)	1.000000	2,376.500000	0.00	(24,002,650.00)	0.00	(25.000000)	3	(241.95)	(164,220.00)	(99.38)	0.00	(10,067.05)
		3186.T	10/29/2024	0	JPY	1,419.000000	(31,594,800.00)	0.00	0.00	0.227000	ACT/365	0.00	92.00	436,305.79	0.00	(259,049.74)
NEXTAGE CO. LTD. CMN	SDB3261724258	JP3758210003	10/27/2034	(22,600)	1.000000	0.000000	(32,657,000.00)	0.00	0.00	(100.000000)	3	(18,327.53)	(677,028.00)	(21,843.18)	0.00	(1,646.69)
		6594.T	12/23/2024	0	JPY	2,855.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	1,148.50	0.00	1,147.28
NIDEC CMN	SDB3264520291	JP3734800000	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.22)	0.00	(1.22)	0.00	7.29
		6594.T	09/27/2024	0	JPY	2,855.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	0.00	(64,000.00)	(64,000.00)
NIDEC CMN	SDB3260350097	JP3734800000	09/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(64,000.00)	0.00	0.00	(406.83)
		6849.T	10/10/2024	(24,100)	JPY	2,156.000000	0.00	(51,959,600.00)	0.00	0.227000	ACT/365	0.00	92.00	(563,383.38)	0.00	(564,079.49)
NIHON KOHDEN CORP. CMN	SDB3260760809	JP3706800004	10/12/2034	(23,500)	1.000000	2,156.000000	0.00	(51,959,600.00)	0.00	(25.000000)	3	(696.11)	0.00	0.00	0.00	(3,585.67)
		7974.T	11/12/2024	0	JPY	9,264.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	(5,567,890.30)	0.00	(5,569,947.17)
NINTENDO CO., LTD. CMN CLASS A	SDB3262441816	JP3756600007	11/10/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(2,056.87)	0.00	(2,056.87)	0.00	(35,406.33)
		5214.T	09/25/2024	(22,800)	JPY	3,371.000000	(78,858,000.00)	(76,858,800.00)	0.00	0.227000	ACT/365	0.00	92.00	1,336,132.29	0.00	(64,919.97)
NIPPON ELEC GLASS CO LTD	SDB3260121508	JP3733400000	09/22/2034	(23,400)	1.000000	3,371.000000	(80,074,800.00)	(76,858,800.00)	0.00	(25.000000)	3	(900.27)	(1,400,151.99)	(160.27)	0.00	(412.68)
		5401.T	12/23/2024	0	JPY	3,182.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	100.00	(1,012.06)	0.00	(1,029.94)
NIPPON STEEL CMN	SDB3264520320	JP3381000003	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(17.88)	0.00	(17.88)	0.00	(6.55)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		5401.T	12/30/2024	(8,000)	JPY	3,182.000000	0.00	(25,456,000.00)		0.227000	ACT/365	0.00	92.00	(854,626.65)	0.00	(854,626.65)
NIPPON STEEL CMN	SDB3264792330	JP3381000003	12/28/2034	(7,100)	1.000000	3,182.000000	0.00	(25,456,000.00)	0.00	(25.000000)	3	(27.45)	0.00	0.00	0.00	(5,432.58)
		9101.T	12/18/2024	0	JPY	5,273.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	78,820.59	0.00	78,785.44
NIPPON YUSEN KABUSHIKI KAISHA CMN	SDB3264328860	JP3753000003	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(35.14)	0.00	(35.14)	0.00	500.81
		7201.T	12/23/2024	(61,800)	JPY	480.000000	0.00	(29,664,000.00)		0.227000	ACT/365	0.00	92.00	(2,655,285.70)	0.00	(2,655,664.66)
NISSAN MOTOR CMN	SDB3264520293	JP3672400003	12/21/2034	(61,800)	1.000000	480.000000	0.00	(29,664,000.00)	0.00	(25.000000)	3	(378.97)	0.00	0.00	0.00	(16,881.19)
		9843.T	11/27/2024	0	JPY	18,635.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	847,759.68	0.00	847,066.17
NITORI CO LTD CMN	SDB3263185969	JP3756100008	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(693.51)	0.00	(693.51)	0.00	5,384.52
		3110.T	12/24/2024	0	JPY	6,420.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(8,081.51)	0.00	(8,081.90)
NITTO BOSEKI CO LTD CMN	SDB3264583179	JP3684400009	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.39)	0.00	(0.39)	0.00	(51.37)
		3110.T	09/30/2024	0	JPY	6,420.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(2,750.00)	(2,750.00)
NITTO BOSEKI CO LTD CMN	SDB3260427123	JP3684400009	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(2,750.00)	0.00	0.00	(17.48)
		8604.T	09/30/2024	0	JPY	931.300000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(4,600.00)	(4,600.00)
NOMURA HOLDINGS CMN	SDB3260427141	JP3762600009	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(4,600.00)	0.00	0.00	(29.24)
		6254.T	09/25/2024	(61,200)	JPY	2,311.000000	(123,061,500.00)	(141,433,200.00)		0.227000	ACT/365	0.00	92.00	(37,849,426.11)	(96,000.00)	(38,031,692.86)
NOMURA MICRO SCIENCE CMN	SDB3260121385	JP3762950008	09/22/2034	(66,700)	1.000000	2,311.000000	(116,196,740.67)	(141,433,200.00)	0.00	(130.359800)	3	(86,266.75)	(96,000.00)	(16,776.33)	0.00	(241,755.03)
		9613.T	09/25/2024	0	JPY	3,030.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(56,250.00)	(56,250.00)
NTT DATA GROUP CMN	SDB3260121517	JP3165700000	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(56,250.00)	0.00	0.00	(357.56)
		9613.T	11/11/2024	0	JPY	3,030.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(887,144.15)	0.00	(887,750.26)
NTT DATA GROUP CMN	SDB3262322917	JP3165700000	11/09/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(606.11)	0.00	(606.11)	0.00	(5,643.14)
		4565.T	09/25/2024	0	JPY	1,048.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(443,916.28)	0.00	(443,982.87)
NXERA PHARMA CMN	SDB3260121465	JP3431300007	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(66.59)	0.00	(66.59)	0.00	(2,822.25)
		1802.T	11/18/2024	0	JPY	2,093.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(28,956.50)	0.00	(28,977.56)
OBAYASHI CORP CMN	SDB3262741475	JP3190000004	11/16/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(21.06)	0.00	(21.06)	0.00	(184.20)
		3861.T	10/01/2024	(60,500)	JPY	604.100000	0.00	(36,548,050.00)		0.227000	ACT/365	0.00	92.00	(3,495,887.53)	0.00	(3,496,817.01)
OJI HOLDINGS CMN	SDB3260458794	JP3174410005	09/29/2034	(63,700)	1.000000	604.100000	0.00	(36,548,050.00)	0.00	(25.000000)	3	(929.48)	0.00	(170.98)	0.00	(22,228.12)
		7733.T	12/16/2024	(21,800)	JPY	2,370.500000	(65,275,050.00)	(51,676,900.00)		0.227000	ACT/365	0.00	92.00	(147,820.77)	0.00	(147,806.33)
OLYMPUS CMN	SDB3264178805	JP3201200007	12/14/2034	(27,700)	1.000000	2,370.500000	(65,538,039.75)	(51,676,900.00)	0.00	(25.000000)	3	14.44	0.00	(167.05)	0.00	(939.56)
		6645.T	09/25/2024	0	JPY	5,353.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(171,600.00)	(171,600.00)
OMRON CORPORATION CMN	SDB3260121496	JP3197800000	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(171,600.00)	0.00	0.00	(1,090.81)
		6645.T	12/11/2024	(30,000)	JPY	5,353.000000	(160,590,000.00)	(160,590,000.00)		0.227000	ACT/365	0.00	92.00	(5,989,004.67)	0.00	(5,989,878.08)
OMRON CORPORATION CMN	SDB3263985551	JP3197800000	12/13/2034	(30,300)	1.000000	5,353.000000	(155,771,010.05)	(160,590,000.00)	0.00	(25.000000)	3	(873.41)	0.00	(177.92)	0.00	(38,075.70)
		3288.T	12/19/2024	0	JPY	5,329.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	14,229.43	0.00	14,229.08
OPEN HOUSE GROUP CO., LTD. CMN	SDB3264390210	JP3173540000	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.35)	0.00	(0.35)	0.00	90.45
		3288.T	09/25/2024	0	JPY	5,329.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(41,500.00)	(41,500.00)
OPEN HOUSE GROUP CO., LTD. CMN	SDB3260121456	JP3173540000	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(41,500.00)	0.00	0.00	(263.80)
		6368.T	09/25/2024	(6,900)	JPY	8,200.000000	(56,442,000.00)	(56,580,000.00)		0.227000	ACT/365	0.00	92.00	2,258,615.65	(99,400.00)	2,158,584.71
ORGANO CORPORATION CMN	SDB3260121470	JP3201600008	09/22/2034	(6,900)	1.000000	8,200.000000	(58,788,000.00)	(56,580,000.00)	0.00	(25.000000)	3	(630.94)	(99,400.00)	(54.89)	0.00	13,721.42
		4661.T	12/03/2024	0	JPY	3,422.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	168,307.16	0.00	168,287.44
ORIENTAL LAND CO CMN	SDB3263426697	JP3198900007	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(19.72)	0.00	(19.72)	0.00	1,069.75

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Fund: ALL
Business Date: Jan 1, 2025
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Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		4661.T	12/23/2024	(19,100)	JPY	3,422.000000	0.00	(65,360,200.00)		0.227000	ACT/365	0.00	92.00	(991,384.25)	0.00	(991,661.98)
ORIENTAL LAND CO CMN	SDB3264520326	JP3198900007	12/21/2034	(17,800)	1.000000	3,422.000000	0.00	(65,360,200.00)	0.00	(25.000000)	3	(277.73)	0.00	0.00	0.00	(6,303.67)
		8591.T	12/04/2024	0	JPY	3,408.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	476,470.95	0.00	476,400.10
ORIX CMN	SDB3263530566	JP3200450009	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(70.85)	0.00	(70.85)	0.00	3,028.32
		9532.T	12/17/2024	(18,600)	JPY	3,460.000000	0.00	(64,356,000.00)		0.227000	ACT/365	0.00	92.00	(2,477,622.36)	0.00	(2,477,956.04)
OSAKA GAS CO., LTD. CMN	SDB3264255517	JP3180400008	12/15/2034	(15,100)	1.000000	3,460.000000	0.00	(64,356,000.00)	0.00	(25.000000)	3	(333.68)	0.00	0.00	0.00	(15,751.56)
		5726.T	11/19/2024	0	JPY	1,856.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	399,504.89	0.00	395,195.29
OSAKA TITANIUM TECHNOLOGIES CO.,LTD. CMN	SDB3262800201	JP3407200009	11/17/2034	0	1.000000	0.000000	0.00	0.00	0.00	(175.000000)	0	(4,309.60)	0.00	(4,309.60)	0.00	2,512.13
		4578.T	12/06/2024	0	JPY	8,600.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	19,182.24	0.00	19,180.51
OTSUKA HOLDINGS CO., LTD. CMN	SDB3263644972	JP3188220002	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.73)	0.00	(1.73)	0.00	121.92
		7532.T	12/16/2024	0	JPY	4,316.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	38,455.98	0.00	38,157.04
PAN PACIFIC INTERNATIONAL HOLD CMN	SDB3264178779	JP3639650005	12/14/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(298.95)	0.00	(298.95)	0.00	242.55
		6752.T	12/18/2024	0	JPY	1,643.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(41,441.93)	0.00	(41,466.22)
PANASONIC CMN	SDB3264328839	JP3866800000	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(24.29)	0.00	(24.29)	0.00	(263.59)
		1893.T	11/29/2024	0	JPY	654.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(5,208.02)	0.00	(5,208.87)
PENTA-OCEAN CONSTRUCTION CMN	SDB3263308383	JP3309000002	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.85)	0.00	(0.85)	0.00	(33.11)
		4587.T	10/18/2024	0	JPY	2,644.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	887,921.66	0.00	887,883.24
PEPTIDREAM INC. CMN	SDB3261230662	JP3836750004	10/18/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(38.42)	0.00	(38.42)	0.00	5,643.98
		4927.T	12/24/2024	(700)	JPY	1,429.000000	(1,007,650.07)	(1,000,300.00)	0.00	0.227000	ACT/365	0.00	92.00	36,007.58	0.00	16,044.59
POLA ORBIS HOLDINGS CMN	SDB3264583138	JP3855900001	12/22/2034	(700)	1.000000	1,429.000000	(1,026,865.07)	(1,000,300.00)	0.00	(25.000000)	3	1.00	(19,964.00)	(1.24)	0.00	101.99
		5838.T	11/19/2024	(1,900)	JPY	4,420.000000	(12,465,600.00)	(8,398,000.00)		0.227000	ACT/365	0.00	92.00	(123,645.90)	0.00	(123,749.56)
RAKUTEN BANK CMN	SDB3262800195	JP3967220009	11/17/2034	(2,800)	1.000000	4,420.000000	(12,309,538.97)	(8,398,000.00)	0.00	(25.000000)	3	(103.67)	0.00	(113.85)	0.00	(786.64)
		4755.T	12/04/2024	0	JPY	858.900000	0.00	0.00		0.227000	ACT/365	0.00	92.00	746.31	0.00	745.08
RAKUTEN GROUP CMN	SDB3263530591	JP3967200001	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.23)	0.00	(1.23)	0.00	4.74
		4755.T	12/11/2024	0	JPY	858.900000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,642,368.24	0.00	1,641,137.91
RAKUTEN GROUP CMN	SDB3263985609	JP3967200001	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1,230.34)	0.00	(1,230.34)	0.00	10,432.18
		6098.T	11/29/2024	0	JPY	11,145.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(494,159.15)	0.00	(495,151.96)
RECRUIT HOLDINGS CMN	SDB3263308424	JP3970300004	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(992.81)	0.00	(992.81)	0.00	(3,147.52)
		6723.T	12/25/2024	0	JPY	2,046.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	52,151.07	0.00	52,147.71
RENESAS ELECTRONICS CMN	SDB3264649697	JP3164720009	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(3.36)	0.00	(3.36)	0.00	331.49
		6723.T	11/21/2024	0	JPY	2,046.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(115,784.96)	0.00	(115,843.19)
RENESAS ELECTRONICS CMN	SDB3262936476	JP3164720009	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(58.23)	0.00	(58.23)	0.00	(736.38)
		6723.T	12/13/2024	0	JPY	2,046.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	225,731.86	0.00	225,662.09
RENESAS ELECTRONICS CMN	SDB3264120679	JP3164720009	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(69.78)	0.00	(69.78)	0.00	1,434.46
		8308.T	12/05/2024	0	JPY	1,144.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	2,429,237.38	0.00	2,429,143.73
RESONA HOLDINGS CMN	SDB3263589464	JP3500610005	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(93.65)	0.00	(93.65)	0.00	15,441.27
		4681.T	09/25/2024	(22,800)	JPY	3,142.000000	0.00	(71,637,600.00)		0.227000	ACT/365	0.00	92.00	(3,737,611.20)	(78,300.00)	(3,817,590.73)
RESORTTRUST INC CMN	SDB3260121526	JP3974450003	09/22/2034	(22,800)	1.000000	3,142.000000	0.00	(71,637,600.00)	0.00	(25.000000)	3	(1,679.53)	(78,300.00)	(2.89)	0.00	(24,267.18)
		7752.T	11/29/2024	0	JPY	1,811.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(41,541.20)	0.00	(41,546.04)
RICOH CO.,LTD. CMN	SDB3263308395	JP3973400009	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.84)	0.00	(4.84)	0.00	(264.09)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
RINNAI CORP. CMN	SDB3260458771	5947.T JP3977400005	10/01/2024 09/29/2034	(18,500) (18,500)	JPY 1.000000	3,259.000000 3,259.000000	(59,829,000.00) (58,985,560.70)	(60,291,500.00) (60,291,500.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (930.77)	92.04 0.00	(1,402,857.31) (195.36)	0.00	(1,403,788.08) (8,923.42)
ROHM CO LTD ORD CMN	SDB3260427165	6963.T JP3982800009	09/30/2024 09/28/2034	0 0	JPY 1.000000	1,485.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 0.00	92.00 (15,000.00)	0.00 0.00	(15,000.00) (95.35)	(15,000.00) (95.35)
ROHM CO LTD ORD CMN	SDB3264120668	6963.T JP3982800009	12/13/2024 12/13/2034	0 0	JPY 1.000000	1,485.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (4.27)	92.00 0.00	70,016.31 (4.27)	0.00	70,012.04 445.04
ROHM CO LTD ORD CMN	SDB3263242787	6963.T JP3982800009	11/28/2024 11/29/2034	0 0	JPY 1.000000	1,485.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (33.63)	92.00 0.00	(37,565.18) (17.08)	0.00	(37,598.82) (239.00)
RORZE CMN	SDB3260121449	6323.T JP3982200002	09/25/2024 09/22/2034	0 0	JPY 1.000000	1,530.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (11.65)	92.00 0.00	152,084.13 (11.65)	0.00	152,072.48 966.68
ROUND ONE CORP CMN	SDB3264390175	4680.T JP3966800009	12/19/2024 12/20/2034	0 (900)	JPY 1.000000	1,313.000000 0.000000	(1,194,300.00) (1,201,421.90)	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (5.49)	92.00 (3,312.00)	18,852.76 (17.08)	0.00	15,535.27 98.75
RYOHIN KEIKAKU CMN	SDB3264328888	7453.T JP3976300008	12/18/2024 12/20/2034	0 (700)	JPY 1.000000	3,598.000000 0.000000	(2,490,600.00) (2,418,028.53)	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (14.85)	92.00 0.00	(102,090.91) (41.34)	0.00	(102,105.76) (649.05)
SAIZERIYA CO LTD CMN	SDB3264120683	7581.T JP3310500008	12/13/2024 12/13/2034	0 0	JPY 1.000000	5,350.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (6.88)	92.00 0.00	48,853.82 (6.88)	0.00	48,846.94 310.50
SAKURA INTERNET INC. CMN	SDB3262179004	3778.T JP3317300006	11/07/2024 11/08/2034	0 0	JPY 1.000000	4,450.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (1,200.000000)	ACT/365 0	0.00 (19,392.33)	92.00 0.00	174,550.91 (19,392.33)	0.00	155,158.59 986.29
SANKEN ELECTRIC CMN	SDB3260760828	6707.T JP3329600005	10/10/2024 10/12/2034	0 0	JPY 1.000000	5,803.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (100.43)	92.00 0.00	(268,770.21) (100.43)	0.00	(268,870.63) (1,709.12)
SANKYO CO., LTD.	SDB3260961779	6417.T JP3326410002	10/15/2024 10/12/2034	(6,000) (6,000)	JPY 1.000000	2,128.000000 2,128.000000	(12,540,000.00) (12,630,534.27)	(12,768,000.00) (12,768,000.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (106.73)	92.00 0.00	40,611.26 (39.42)	0.00	40,504.52 257.47
SANRIO CO LTD	SDB3260121426	8136.T JP3343200006	09/25/2024 09/22/2034	0 0	JPY 1.000000	5,540.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 0.00	92.00 (10,000.00)	0.00 0.00	(10,000.00) (63.57)	(10,000.00) (63.57)
SANRIO CO LTD	SDB3260760905	8136.T JP3343200006	10/10/2024 10/12/2034	(10,900) (10,300)	JPY 1.000000	5,540.000000 5,540.000000	(56,639,700.00) (52,679,913.86)	(60,386,000.00) (60,386,000.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (257.57)	92.00 0.00	(3,617,120.59) (89.75)	0.00	(3,617,378.16) (22,994.49)
SAPPORO HOLDINGS CMN	SDB3262741487	2501.T JP3320800000	11/18/2024 11/16/2034	(1,800) (1,800)	JPY 1.000000	8,318.000000 8,318.000000	0.00 0.00	(14,972,400.00) (14,972,400.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (465.63)	92.00 (86,112.00)	1,198,894.06 (265.24)	0.00	1,112,316.43 7,070.63
SAWAI GROUP HOLDINGS CO.,LTD. CMN	SDB3260121384	4887.T JP3323040000	09/25/2024 09/22/2034	(43,300) (43,300)	JPY 1.000000	2,151.000000 2,151.000000	(93,181,600.00) (94,155,850.00)	(93,138,300.00) (93,138,300.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (528.72)	92.46 (226,200.00)	1,502,208.57 (40.90)	(226,200.00)	1,275,479.85 8,107.81
SBI HOLDINGS, INC. CMN	SDB3260427215	8473.T JP3436120004	09/30/2024 09/28/2034	0 0	JPY 1.000000	3,982.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 0.00	92.00 (30,000.00)	0.00 0.00	(30,000.00) (190.70)	(30,000.00) (190.70)
SBI HOLDINGS, INC. CMN	SDB3263242798	8473.T JP3436120004	11/28/2024 11/29/2034	0 0	JPY 1.000000	3,982.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (739.32)	92.00 0.00	(1,317,600.45) (739.32)	0.00	(1,318,339.78) (8,380.25)
SBI SUMISHIN NET BANK CMN	SDB3260599733	7163.T JP3400650002	10/03/2024 10/04/2034	(6,000) (6,500)	JPY 1.000000	3,790.000000 3,790.000000	(25,155,000.00) (23,302,085.14)	(22,740,000.00) (22,740,000.00)	0.00	0.227000 (25.000000)	ACT/365 3	0.00 (422.16)	92.00 0.00	(1,433,090.36) (77.97)	0.00	(1,433,512.52) (9,112.37)
SCREEN HOLDINGS CMN	SDB3263426666	7735.T JP3494600004	12/03/2024 12/01/2034	0 0	JPY 1.000000	9,490.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (100.57)	92.00 0.00	(6,818.41) (100.57)	0.00	(6,918.98) (43.98)
SCREEN HOLDINGS CMN	SDB3260121537	7735.T JP3494600004	09/25/2024 09/22/2034	0 0	JPY 1.000000	9,490.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 0.00	92.00 (36,000.00)	0.00 0.00	(36,000.00) 0.00	(36,000.00) (228.84)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		6460.T	12/19/2024	(13,700)	JPY	3,076.000000	(37,576,000.00)	(42,141,200.00)		0.227000	ACT/365	0.00	92.00	(2,938,148.37)	0.00	(2,938,144.20)
SEGA SAMMY HOLDINGS, INC. CMN	SDB3264390140	JP3419050004	12/20/2034	(12,200)	1.000000	3,076.000000	(34,573,852.55)	(42,141,200.00)	0.00	(25.000000)	3	4.16	0.00	0.00	0.00	(18,676.82)
		4204.T	01/07/2025	(3,500)	JPY	2,715.000000	0.00	(9,502,500.00)		0.000000	ACT/365	0.00	100.00	50,878.99	0.00	50,878.99
SEKISUI CHEMICAL CO., LTD. CMN	SDB3264921635	JP3419400001	01/09/2035	0	1.000000	2,715.000000	0.00	(9,502,500.00)	0.00	(25.000000)	0	0.00	0.00	0.00	0.00	323.42
		1928.T	12/09/2024	(19,700)	JPY	3,782.000000	(67,392,000.00)	(74,505,400.00)		0.227000	ACT/365	0.00	92.00	(2,149,866.49)	0.00	(2,149,864.00)
SEKISUI HOUSE, LTD. CMN	SDB3263707268	JP3420600003	12/07/2034	(18,000)	1.000000	3,782.000000	(65,979,681.63)	(74,505,400.00)	0.00	(25.000000)	3	(197.51)	0.00	(57.22)	0.00	(13,665.98)
		3382.T	11/08/2024	0	JPY	2,487.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	29,776.32	0.00	29,227.98
SEVEN & I HOLDINGS CMN	SDB3262258012	JP3422950000	11/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(548.34)	0.00	(548.34)	0.00	185.79
		3382.T	12/30/2024	0	JPY	2,487.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(68,971.96)	0.00	(68,981.83)
SEVEN & I HOLDINGS CMN	SDB3264792314	JP3422950000	12/28/2034	(3,200)	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	3	(9.86)	0.00	(34.52)	0.00	(438.49)
		9143.T	12/18/2024	0	JPY	1,506.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	6,919.70	0.00	6,914.74
SG HOLDINGS CO., LTD. CMN	SDB3264328849	JP3162770006	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.95)	0.00	(4.95)	0.00	43.95
		7309.T	12/25/2024	(200)	JPY	21,390.000000	0.00	(4,278,000.00)		0.227000	ACT/365	0.00	92.00	1,721.80	0.00	(12,501.61)
SHIMANO CORPORATION CMN	SDB3264649705	JP3358000002	12/27/2034	(100)	1.000000	21,390.000000	0.00	(4,278,000.00)	0.00	(25.000000)	3	(9.41)	(14,214.00)	0.00	0.00	(79.47)
		7309.T	11/27/2024	0	JPY	21,390.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(97,414.83)	0.00	(97,418.79)
SHIMANO CORPORATION CMN	SDB3263185976	JP3358000002	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(3.96)	0.00	(3.96)	0.00	(619.26)
		1803.T	10/10/2024	0	JPY	1,252.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(161,975.23)	0.00	(162,086.63)
SHIMIZU CORP CMN	SDB3260760827	JP3358800005	10/12/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(111.40)	0.00	(111.40)	0.00	(1,030.33)
		6967.T	11/28/2024	(1,900)	JPY	5,705.000000	(16,434,300.00)	(10,839,500.00)		0.227000	ACT/365	0.00	92.00	(1,623,216.04)	0.00	(1,623,598.32)
SHINKO ELEC IND CO LTD CMN	SDB3263242782	JP3375800004	11/29/2034	(2,900)	1.000000	5,705.000000	(16,015,144.66)	(10,839,500.00)	0.00	(25.000000)	3	(382.28)	0.00	(418.81)	0.00	(10,320.68)
		4911.T	11/15/2024	(36,900)	JPY	2,786.500000	0.00	(102,821,850.00)		0.227000	ACT/365	0.00	92.00	4,226,717.95	0.00	3,522,017.77
SHISEIDO CO., LTD. CMN	SDB3262681161	JP3351600006	11/15/2034	(25,500)	1.000000	2,786.500000	0.00	(102,821,850.00)	0.00	(25.000000)	3	(900.18)	(703,800.00)	(247.46)	0.00	22,388.31
		6273.T	09/30/2024	0	JPY	62,180.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(100,000.00)	(100,000.00)
SMC CORPORATION CMN	SDB3260427186	JP3162600005	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(100,000.00)	0.00	0.00	(635.67)
		6273.T	11/20/2024	0	JPY	62,180.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(1,409,351.26)	0.00	(1,409,431.34)
SMC CORPORATION CMN	SDB3262867361	JP3162600005	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(80.08)	0.00	(80.08)	0.00	(8,959.29)
		6526.T	12/03/2024	0	JPY	2,530.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(27,193.01)	0.00	(27,199.36)
SOCIONEXT INC CMN	SDB3263426662	JP3433500000	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(6.35)	0.00	(6.35)	0.00	(172.90)
		6526.T	12/19/2024	0	JPY	2,530.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	832,039.40	0.00	832,009.80
SOCIONEXT INC CMN	SDB3264390136	JP3433500000	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(29.60)	0.00	(29.60)	0.00	5,288.81
		9984.T	12/03/2024	0	JPY	9,185.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(216,794.89)	0.00	(216,806.32)
SOFTBANK GROUP CORP. CMN	SDB3263426698	JP3436100006	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(11.43)	0.00	(11.43)	0.00	(1,378.17)
		9984.T	12/20/2024	0	JPY	9,185.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	428,104.36	0.00	428,090.69
SOFTBANK GROUP CORP. CMN	SDB3264453059	JP3436100006	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(13.67)	0.00	(13.67)	0.00	2,721.23
		9984.T	12/10/2024	0	JPY	9,185.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(286,820.77)	0.00	(286,872.34)
SOFTBANK GROUP CORP. CMN	SDB3263868413	JP3436100006	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(51.57)	0.00	(51.57)	0.00	(1,823.55)
		2768.T	11/29/2024	(2,600)	JPY	3,242.000000	(8,260,200.00)	(8,429,200.00)		0.227000	ACT/365	0.00	92.00	(362,726.19)	0.00	(362,787.73)
SOJITZ CORPORATION CMN	SDB3263308393	JP3663900003	11/29/2034	(2,600)	1.000000	3,242.000000	(8,080,634.20)	(8,429,200.00)	0.00	(25.000000)	3	(61.54)	0.00	(14.60)	0.00	(2,306.12)
		6758.T	12/09/2024	0	JPY	3,369.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(217,472.22)	0.00	(217,694.44)
SONY GROUP CMN	SDB3263707288	JP3435000009	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(222.22)	0.00	(222.22)	0.00	(1,383.81)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		9684.T	09/25/2024	(5,700)	JPY	6,147.000000	(35,942,600.00)	(35,037,900.00)		0.227000	ACT/365	0.00	92.00	(356,690.89)	(16,800.00)	(373,957.95)
SQUARE ENIX HOLDINGS CO., LTD. CMN	SDB3260121471	JP3164630000	09/22/2034	(5,800)	1.000000	6,147.000000	(35,412,109.41)	(35,037,900.00)	0.00	(25.000000)	3	(467.06)	(16,800.00)	(92.33)	0.00	(2,377.13)
		7270.T	12/23/2024	(1,500)	JPY	2,821.000000	(4,735,350.00)	(4,231,500.00)		0.227000	ACT/365	0.00	92.00	(276,365.17)	0.00	(276,359.52)
SUBARU CORPORATION CMN	SDB3264520284	JP3814800003	12/21/2034	(1,700)	1.000000	2,821.000000	(4,530,213.85)	(4,231,500.00)	0.00	(25.000000)	3	5.65	0.00	(8.87)	0.00	(1,756.73)
		7270.T	11/22/2024	0	JPY	2,821.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(172,267.87)	0.00	(172,303.67)
SUBARU CORPORATION CMN	SDB3262990893	JP3814800003	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(35.80)	0.00	(35.80)	0.00	(1,095.28)
		3436.T	12/04/2024	0	JPY	1,183.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(23,126.73)	0.00	(23,127.34)
SUMCO CMN	SDB3263530524	JP3322930003	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.61)	0.00	(0.61)	0.00	(147.01)
		3436.T	12/12/2024	0	JPY	1,183.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	190,713.08	0.00	190,705.24
SUMCO CMN	SDB3264054643	JP3322930003	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(7.83)	0.00	(7.83)	0.00	1,212.25
		8053.T	12/03/2024	(3,600)	JPY	3,428.000000	(21,287,700.00)	(12,340,800.00)		0.227000	ACT/365	0.00	92.00	(168,686.87)	0.00	(169,188.46)
SUMITOMO CORPORATION CMN	SDB3263426690	JP3404600003	12/01/2034	(6,300)	1.000000	3,428.000000	(21,265,819.12)	(12,340,800.00)	0.00	(25.000000)	3	(501.59)	0.00	(565.00)	0.00	(1,075.48)
		4506.T	09/26/2024	(47,600)	JPY	563.000000	(26,771,800.00)	(26,798,800.00)		0.227000	ACT/365	0.00	92.00	61,507.98	0.00	61,067.00
SUMITOMO DAINIPPON PHARMA CMN	SDB3260264477	JP3495000006	09/27/2034	(47,300)	1.000000	563.000000	(26,694,680.53)	(26,798,800.00)	0.00	(25.000000)	3	(440.98)	0.00	(8.07)	0.00	388.18
		1911.T	12/13/2024	0	JPY	5,294.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(75,624.57)	0.00	(75,632.13)
SUMITOMO FORESTRY CO LTD CMN	SDB3264120644	JP3409800004	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(7.56)	0.00	(7.56)	0.00	(480.77)
		1911.T	11/29/2024	0	JPY	5,294.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(75,821.32)	0.00	(75,832.53)
SUMITOMO FORESTRY CO LTD CMN	SDB3263308405	JP3409800004	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(11.21)	0.00	(11.21)	0.00	(482.04)
		1911.T	12/09/2024	0	JPY	5,294.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	17,775.14	0.00	17,773.67
SUMITOMO FORESTRY CO LTD CMN	SDB3263707269	JP3409800004	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.47)	0.00	(1.47)	0.00	112.98
		5713.T	09/30/2024	0	JPY	3,613.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(78,400.00)	(78,400.00)
SUMITOMO METAL MNG CMN	SDB3260427178	JP3402600005	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(78,400.00)	0.00	0.00	(498.36)
		5713.T	12/13/2024	(3,800)	JPY	3,613.000000	(9,533,700.00)	(13,729,400.00)		0.227000	ACT/365	0.00	92.00	(28,125.45)	0.00	(28,115.37)
SUMITOMO METAL MNG CMN	SDB3264120677	JP3402600005	12/13/2034	(2,700)	1.000000	3,613.000000	(9,641,633.25)	(13,729,400.00)	0.00	(25.000000)	3	10.08	0.00	(5.21)	0.00	(178.72)
		8316.T	12/04/2024	0	JPY	3,764.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	3,047,582.65	0.00	3,047,205.87
SUMITOMO MITSUI FIN GROUP, INC CMN	SDB3263530551	JP3890350006	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(376.78)	0.00	(376.78)	0.00	19,370.09
		8309.T	11/11/2024	0	JPY	3,692.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(355,857.93)	0.00	(356,046.22)
SUMITOMO MITSUI TRUST GROUP CMN	SDB3262322919	JP3892100003	11/09/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(188.29)	0.00	(188.29)	0.00	(2,263.27)
		9229.T	12/25/2024	(2,700)	JPY	710.000000	0.00	(1,917,000.00)		0.227000	ACT/365	0.00	92.00	(15,223.62)	0.00	(16,745.60)
SUNWELS CMN	SDB3264649714	JP3324410004	12/27/2034	(2,400)	1.000000	710.000000	0.00	(1,917,000.00)	0.00	(500.000000)	3	(1,521.97)	0.00	0.00	0.00	(106.45)
		6869.T	11/13/2024	0	JPY	2,916.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(40,134.47)	0.00	(40,142.63)
SYSMEX CORP CMN	SDB3262540438	JP3351100007	11/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.16)	0.00	(8.16)	0.00	(255.17)
		8795.T	12/06/2024	0	JPY	2,905.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	5,339.73	0.00	5,338.12
T&D HOLDINGS, INC. CMN	SDB3263644966	JP3539220008	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.61)	0.00	(1.61)	0.00	33.93
		5233.T	09/25/2024	(27,900)	JPY	3,587.000000	(100,899,600.00)	(100,077,300.00)		0.227000	ACT/365	0.00	92.10	6,162,911.13	(240,000.00)	5,922,345.54
TAIHEIYO CEMENT CORPORATION CMN	SDB3260121509	JP3449020001	09/22/2034	(28,200)	1.000000	3,587.000000	(107,244,600.00)	(100,077,300.00)	0.00	(25.000000)	3	(565.59)	(240,000.00)	(29.07)	0.00	37,646.41
		1801.T	12/12/2024	0	JPY	6,639.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	394,729.72	0.00	394,623.25
TAISEI CORPORATION CMN	SDB3264054729	JP3443600006	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(106.47)	0.00	(106.47)	0.00	2,508.49
		6976.T	10/10/2024	(16,600)	JPY	2,269.000000	(36,446,800.00)	(37,665,400.00)		0.227000	ACT/365	0.00	92.00	(1,881,485.08)	0.00	(1,881,896.37)
TAIYO YUDEN CMN	SDB3260760787	JP3452000007	10/12/2034	(16,300)	1.000000	2,269.000000	(35,105,559.02)	(37,665,400.00)	0.00	(25.000000)	3	(411.29)	0.00	0.00	0.00	(11,962.60)

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Fund: ALL
Business Date: Jan 1, 2025
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Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		8233.T	12/19/2024	(6,500)	JPY	1,264.000000	(8,424,000.00)	(8,216,000.00)		0.227000	ACT/365	0.00	92.00	(45,231.13)	0.00	(45,232.92)
TAKASHIMAYA CO LTD CMN	SDB3264390204	JP3456000003	12/20/2034	(6,500)	1.000000	1,264.000000	(8,170,768.87)	(8,216,000.00)	0.00	(25.000000)	3	(1.79)	0.00	0.00	0.00	(287.53)
		6266.T	12/25/2024	0	JPY	2,142.000000	0.00	0.00		0.227000	ACT/365	0.00	100.00	414.40	0.00	310.23
TAZMO CO., LTD. CMN	SDB3264649722	JP3468000009	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(600.000000)	0	(104.18)	0.00	(104.18)	0.00	1.97
		6762.T	12/25/2024	0	JPY	2,072.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	37,604.64	0.00	37,600.68
TDK CORP CMN	SDB3264649707	JP3538800008	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(3.96)	0.00	(3.96)	0.00	239.02
		6762.T	12/04/2024	0	JPY	2,072.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	101,956.82	0.00	101,104.49
TDK CORP CMN	SDB3263530539	JP3538800008	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(852.33)	0.00	(852.33)	0.00	642.69
		6762.T	01/07/2025	(1,700)	JPY	2,072.500000	0.00	(3,523,250.00)		0.000000	ACT/365	0.00	92.00	11,870.20	0.00	11,870.20
TDK CORP CMN	SDB3264921644	JP3538800008	01/09/2035	0	1.000000	2,072.500000	0.00	(3,523,250.00)	0.00	(25.000000)	0	0.00	0.00	0.00	0.00	75.45
		6762.T	09/27/2024	0	JPY	2,072.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(63,000.00)	(63,000.00)
TDK CORP CMN	SDB3260350106	JP3538800008	09/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(63,000.00)	0.00	(63,000.00)	(400.47)
		3401.T	12/19/2024	(5,400)	JPY	1,338.000000	0.00	(7,225,200.00)		0.227000	ACT/365	0.00	92.00	(227,422.51)	0.00	(227,468.19)
TEIJIN LTD CMN	SDB3264390198	JP3544000007	12/20/2034	(5,400)	1.000000	1,338.000000	0.00	(7,225,200.00)	0.00	(25.000000)	3	(45.67)	0.00	(5.72)	0.00	(1,445.94)
		4543.T	12/19/2024	(9,500)	JPY	3,062.000000	(29,155,500.00)	(29,089,000.00)		0.227000	ACT/365	0.00	92.00	(89,885.07)	0.00	(89,865.49)
TERUMO CORP CMN	SDB3264390208	JP3546800008	12/20/2034	(9,500)	1.000000	3,062.000000	(28,999,114.93)	(29,089,000.00)	0.00	(25.000000)	3	19.58	0.00	0.00	0.00	(571.25)
		4543.T	09/25/2024	0	JPY	3,062.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(449,843.43)	(76,700.00)	(526,668.46)
TERUMO CORP CMN	SDB3260121494	JP3546800008	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(125.04)	(76,700.00)	(125.04)	0.00	(3,347.86)
		6481.T	11/19/2024	(2,500)	JPY	3,680.000000	0.00	(9,200,000.00)		0.227000	ACT/365	0.00	92.00	(165,011.21)	0.00	(196,215.10)
THK CMN	SDB3262800225	JP3539250005	11/17/2034	(2,800)	1.000000	3,680.000000	0.00	(9,200,000.00)	0.00	(25.000000)	3	(291.89)	(30,912.00)	(131.08)	0.00	(1,247.28)
		9533.T	12/23/2024	(600)	JPY	4,251.000000	(1,688,400.00)	(2,550,600.00)		0.227000	ACT/365	0.00	92.00	(88,260.00)	0.00	(88,261.14)
TOHO GAS CO., LTD. CMN	SDB3264520301	JP3600200004	12/21/2034	(400)	1.000000	4,251.000000	(1,609,195.40)	(2,550,600.00)	0.00	(25.000000)	3	(1.08)	0.00	0.00	0.00	(561.05)
		9506.T	12/05/2024	(13,900)	JPY	1,186.000000	(14,340,600.00)	(16,485,400.00)		0.227000	ACT/365	0.00	92.00	(81,316.34)	0.00	(81,317.94)
TOHOKU ELECTRIC POWER CO INC CMN	SDB3263589455	JP3605400005	12/06/2034	(12,400)	1.000000	1,186.000000	(14,625,349.29)	(16,485,400.00)	0.00	(25.000000)	3	(1.60)	0.00	0.00	0.00	(516.91)
		8035.T	09/26/2024	0	JPY	24,185.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(26,500.00)	(26,500.00)
TOKYO ELECTRON LTD CMN	SDB3260264485	JP3571400005	09/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(26,500.00)	0.00	0.00	(168.45)
		8035.T	12/13/2024	0	JPY	24,185.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(6,314.99)	0.00	(6,321.38)
TOKYO ELECTRON LTD CMN	SDB3264120637	JP3571400005	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(6.39)	0.00	(6.39)	0.00	(40.18)
		8035.T	11/29/2024	0	JPY	24,185.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(1,379,691.00)	0.00	(1,379,920.41)
TOKYO ELECTRON LTD CMN	SDB3263308398	JP3571400005	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(229.41)	0.00	(229.41)	0.00	(8,771.70)
		9531.T	09/30/2024	0	JPY	4,370.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	138,126.15	0.00	137,965.39
TOKYO GAS CMN	SDB3260427203	JP3573000001	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(160.76)	0.00	(160.76)	0.00	877.00
		7721.T	12/25/2024	(1,000)	JPY	3,240.000000	0.00	(3,240,000.00)		0.227000	ACT/365	0.00	92.00	19,288.13	0.00	19,211.50
TOKYO KEIKI INC. CMN	SDB3264649713	JP3624000000	12/27/2034	(1,000)	1.000000	3,240.000000	0.00	(3,240,000.00)	0.00	(40.000000)	3	(76.63)	0.00	0.00	0.00	122.12
		7729.T	09/30/2024	0	JPY	7,357.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(11,400.00)	(11,400.00)
TOKYO SEIMITSU CMN	SDB3260427171	JP3580200008	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(11,400.00)	0.00	0.00	(72.47)
		5423.T	11/14/2024	0	JPY	1,491.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	69,544.09	0.00	69,527.49
TOKYO STEEL MFG CO LTD CMN	SDB3262612807	JP3579800008	11/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(16.60)	0.00	(16.60)	0.00	441.96
		7732.T	12/23/2024	(4,800)	JPY	2,838.500000	0.00	(13,624,800.00)		0.227000	ACT/365	0.00	92.00	(34,233.44)	0.00	(34,290.01)
TOPCON CMN	SDB3264520285	JP3630400004	12/21/2034	(4,600)	1.000000	2,838.500000	0.00	(13,624,800.00)	0.00	(25.000000)	3	(56.56)	0.00	0.00	0.00	(217.97)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		7911.T	12/30/2024	(2,100)	JPY	4,209.000000	0.00	(8,838,900.00)		0.227000	ACT/365	0.00	92.00	(113,667.18)	0.00	(113,678.17)
TOPPAN PRINTING CO LTD CMN	SDB3264792318	JP3629000005	12/28/2034	(2,100)	1.000000	4,209.000000	0.00	(8,838,900.00)	0.00	(25.000000)	3	(11.00)	0.00	0.00	0.00	(722.61)
		7911.T	12/19/2024	0	JPY	4,209.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	938,133.54	0.00	938,079.68
TOPPAN PRINTING CO LTD CMN	SDB3264390156	JP3629000005	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(53.86)	0.00	(53.86)	0.00	5,963.07
		6315.T	12/03/2024	0	JPY	1,546.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(20,663.08)	0.00	(20,690.45)
TOWA CORP CMN	SDB3263426688	JP3555700008	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	(75.000000)	0	(27.38)	0.00	(27.38)	0.00	(131.52)
		5901.T	11/01/2024	(27,900)	JPY	2,406.500000	0.00	(67,141,350.00)		0.227000	ACT/365	0.00	92.00	(812,348.25)	0.00	(813,787.08)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN	SDB3261928008	JP3613400005	11/01/2034	(27,900)	1.000000	2,406.500000	0.00	(67,141,350.00)	0.00	(25.000000)	3	(1,438.82)	0.00	(27.46)	0.00	(5,172.98)
		5105.T	10/10/2024	0	JPY	2,445.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(64,467.34)	0.00	(64,472.33)
TOYO TIRE CORPORATION CMN	SDB3260760887	JP3610600003	10/12/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(5.00)	0.00	(5.00)	0.00	(409.83)
		6201.T	12/23/2024	(18,500)	JPY	12,865.000000	0.00	(238,002,500.00)		0.227000	ACT/365	0.00	92.00	(19,537,201.17)	0.00	(19,538,506.27)
TOYOTA INDUSTRIES CMN	SDB3264520286	JP3634600005	12/21/2034	(18,400)	1.000000	12,865.000000	0.00	(238,002,500.00)	0.00	(25.000000)	3	(1,305.10)	0.00	0.00	0.00	(124,199.89)
		6201.T	11/20/2024	0	JPY	12,865.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(290,258.15)	0.00	(290,275.79)
TOYOTA INDUSTRIES CMN	SDB3262867355	JP3634600005	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(17.64)	0.00	(17.64)	0.00	(1,845.19)
		2767.T	10/15/2024	(12,600)	JPY	1,833.000000	(21,247,200.00)	(23,095,800.00)		0.227000	ACT/365	0.00	92.00	3,794,832.81	0.00	3,666,250.97
TSUBURAYA FIELDS HOLDINGS CMN	SDB3260961441	JP3802680003	10/12/2034	(11,700)	1.000000	1,833.000000	(24,910,327.72)	(23,095,800.00)	0.00	(730.128200)	3	(128,581.85)	0.00	(6,671.03)	0.00	23,305.16
		4540.T	09/30/2024	0	JPY	4,708.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(20,400.00)	(20,400.00)
TSUMURA & CO ORD CMN	SDB3260427131	JP3535800001	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(20,400.00)	0.00	0.00	(129.68)
		3391.T	12/24/2024	0	JPY	8,725.000000	0.00	0.00		0.227000	ACT/365	0.00	100.00	13,393.63	0.00	13,393.11
TSURUHA HOLDINGS CMN	SDB3264583159	JP3536150000	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.52)	0.00	(0.52)	0.00	85.14
		4208.T	01/07/2025	(800)	JPY	2,410.500000	0.00	(1,928,400.00)		0.000000	ACT/365	0.00	100.00	3,174.44	0.00	3,174.44
UBE INDUSTRIES LTD CMN	SDB3264921645	JP3158800007	01/09/2035	0	1.000000	2,410.500000	0.00	(1,928,400.00)	0.00	(25.000000)	0	0.00	0.00	0.00	0.00	20.18
		6728.T	09/26/2024	(700)	JPY	6,166.000000	(4,856,000.00)	(4,316,200.00)		0.227000	ACT/365	0.00	92.00	(4,898.93)	0.00	(5,004.35)
ULVAC, INC. CMN	SDB3260264441	JP3126190002	09/27/2034	(800)	1.000000	6,166.000000	(4,913,559.89)	(4,316,200.00)	0.00	(25.000000)	3	(105.41)	0.00	(47.74)	0.00	(31.81)
		8113.T	12/18/2024	(21,700)	JPY	1,302.500000	(38,790,000.00)	(28,264,250.00)		0.227000	ACT/365	0.00	92.00	494,020.42	0.00	291,657.25
UNICHARM CMN	SDB3264328847	JP3951600000	12/20/2034	(30,000)	1.000000	1,302.500000	(39,555,228.74)	(28,264,250.00)	0.00	(25.000000)	3	36.82	(202,400.00)	(124.88)	0.00	1,853.97
		8113.T	11/29/2024	0	JPY	1,302.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(9,734.04)	0.00	(9,749.50)
UNICHARM CMN	SDB3263308390	JP3951600000	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(15.46)	0.00	(15.46)	0.00	(61.97)
		3141.T	12/23/2024	(600)	JPY	2,053.500000	0.00	(1,232,100.00)		0.227000	ACT/365	0.00	92.00	(152,876.22)	0.00	(152,897.01)
WELCIA HOLDINGS CMN	SDB3264520287	JP3274280001	12/21/2034	(2,200)	1.000000	2,053.500000	0.00	(1,232,100.00)	0.00	(25.000000)	3	(20.79)	0.00	(25.20)	0.00	(971.92)
		3141.T	10/28/2024	0	JPY	2,053.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(42,817.59)	0.00	(42,995.40)
WELCIA HOLDINGS CMN	SDB3261654680	JP3274280001	10/26/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(177.81)	0.00	(177.81)	0.00	(273.31)
		1407.T	12/27/2024	0	JPY	1,813.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(140,200.72)	0.00	(140,209.32)
WEST HOLDINGS CORPORATION CMN	SDB3264753528	JP3154750008	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(8.60)	0.00	(8.60)	0.00	(891.26)
		1407.T	01/06/2025	(7,000)	JPY	1,813.000000	0.00	(12,691,000.00)		0.227000	ACT/365	0.00	92.00	62,970.94	0.00	62,970.94
WEST HOLDINGS CORPORATION CMN	SDB3264857809	JP3154750008	12/29/2034	0	1.000000	1,813.000000	0.00	(12,691,000.00)	0.00	(25.000000)	0	0.00	0.00	0.00	0.00	400.29
		1407.T	12/23/2024	0	JPY	1,813.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(513,547.88)	0.00	(513,560.53)
WEST HOLDINGS CORPORATION CMN	SDB3264520327	JP3154750008	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(12.65)	0.00	(12.65)	0.00	(3,264.54)
		1407.T	09/25/2024	0	JPY	1,813.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	340,678.28	0.00	340,643.80
WEST HOLDINGS CORPORATION CMN	SDB3260121393	JP3154750008	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(34.48)	0.00	(34.48)	0.00	2,165.36

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)	
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
		9021.T	11/21/2024	0	JPY	2,797.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(181,210.71)	0.00	(181,731.36)	
WEST JAPAN RAILWAY CO CMN	SDB3262936503	JP3659000008	11/22/2024	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(520.64)	0.00	(520.64)	0.00	(1,155.21)	
		7951.T	11/20/2024	(51,300)	JPY	1,129.500000	0.00	(57,943,350.00)		0.227000	ACT/365	0.00	92.00	(1,552,108.98)	0.00	(1,552,871.66)	
YAMAHA CORPORATION CMN	SDB3262867375	JP3942600002	11/22/2024	(50,200)	1.000000	1,129.500000	0.00	(57,943,350.00)	0.00	(25.000000)	3	(762.68)	0.00	(15.10)	0.00	(9,871.10)	
YASKAWA ELECTRIC CORPORATION CMN	SDB3264520310	JP3932000007	12/23/2024	(4,500)	JPY	4,067.000000	(11,158,000.00)	(18,301,500.00)		0.227000	ACT/365	0.00	92.00	(437,961.21)	0.00	(437,950.83)	
YASKAWA ELECTRIC CORPORATION CMN	SDB3264120671	JP3932000007	12/21/2024	(2,800)	1.000000	4,067.000000	(10,930,889.45)	(18,301,500.00)	0.00	(25.000000)	3	10.38	0.00	0.00	0.00	(2,783.91)	
YASKAWA ELECTRIC CORPORATION CMN	SDB3264120671	6506.T	12/13/2024	0	JPY	4,067.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	127,878.97	0.00	127,872.84	
YASKAWA ELECTRIC CORPORATION CMN	SDB3264120671	JP3932000007	12/13/2024	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(6.13)	0.00	(6.13)	0.00	812.85	
ZENSHO HOLDINGS CO., LTD. CMN	SDB3262936510	7550.T	11/21/2024	0	JPY	8,964.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(42,271.81)	0.00	(42,276.36)	
ZENSHO HOLDINGS CO., LTD. CMN	SDB3262936510	JP3429300001	11/22/2024	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.55)	0.00	(4.55)	0.00	(268.74)	
TOTAL Short												0.00		(122,834,141.23)	(3,356,860.00)	(134,853,647.36)	
							(2,578,123,984.72)	(4,619,355,810.00)				(970,568.14)	(11,048,937.99)	(175,494.03)	0.00	(857,220.53)	
TOTAL JPY																	
							(156,224,094.56)	(794,115,060.00)				0.00		(79,944,303.00)	1,223,051.90	(83,380,052.38)	
							(121,830,379.81)	(794,115,060.00)	0.00			(2,392,463.29)	(1,043,286.09)	(606,499.12)	0.00	(530,019.72)	
NZD																	
Short																	
		I FT.NZ	09/24/2024	(138,845)	NZD	12.600000	0.00	(1,749,447.00)		4.250000	ACT/365	0.00	100.00	16,948.29	(6,793.76)	15,189.24	
INFRATIL LIMITED CMN	SDB3260121440	NZIFTE0003S3	09/22/2024	(137,977)	1.000000	12.600000	0.00	(1,749,447.00)	0.00	(35.000000)	2	5,034.72	(6,793.76)	320.57	0.00	8,495.50	
		SPK.NZ	10/10/2024	0	NZD	2.950000	0.00	0.00		4.250000	ACT/365	0.00	100.00	5,308.73	0.00	5,399.04	
SPARK NEW ZEALAND LIMITED CMN	SDB3260760824	NZTELE0001S4	10/11/2024	0	1.000000	0.000000	0.00	0.00	0.00	(35.000000)	0	90.31	0.00	90.31	0.00	3,019.73	
TOTAL Short												0.00		22,257.01	(6,793.76)	20,588.28	
							0.00	(1,749,447.00)	0.00			5,125.02	(6,793.76)	410.88	0.00	11,515.23	
SGD																	
Long																	
COMFORTDELGRO CORPORATION LIMITED CMN	SDB3263185965	CMDG.SI	11/27/2024	0	SGD	1.480000	0.00	0.00		2.311500	ACT/365	0.00	100.00	(5,697.75)	0.00	(6,178.63)	
		SG1N31909426	11/29/2024	0	1.000000	0.000000	0.00	0.00	0.00	20.000000	0	(480.88)	0.00	(480.88)	0.00	(4,525.31)	
		KPLM.SI	12/16/2024	70,200	SGD	6.840000	0.00	480,168.00		2.311500	ACT/365	0.00	100.00	4,331.08	0.00	4,147.32	
KEPPEL LTD CMN	SDB3264178792	SG1U68934629	12/15/2024	62,500	1.000000	6.840000	0.00	480,168.00	0.00	20.000000	2	(183.76)	0.00	0.00	0.00	3,037.55	
		OCBC.SI	12/06/2024	52,400	SGD	16.690000	0.00	874,556.00		2.311500	ACT/365	0.00	100.00	12,362.43	0.00	11,717.60	
OCBC LTD CMN	SDB3263644981	SG1S04926220	12/06/2024	39,500	1.000000	16.690000	0.00	874,556.00	0.00	20.000000	2	(644.83)	0.00	(88.26)	0.00	8,582.12	
		SGXL.SI	10/14/2024	110,100	SGD	12.740000	0.00	1,402,674.00		2.311500	ACT/365	0.00	100.00	16,066.10	0.00	13,797.77	
SINGAPORE EXCHANGE LTD CMN	SDB3260961545	SG1J26887955	10/12/2024	110,100	1.000000	12.740000	0.00	1,402,674.00	0.00	20.000000	2	(2,268.33)	0.00	0.00	0.00	10,105.66	
SINGAPORE TELECOMMUNICATIONS CMN	SDB3263985603	STEL.SI	12/11/2024	52,800	SGD	3.080000	0.00	162,624.00		2.311500	ACT/365	0.00	100.00	(1,052.72)	0.00	(1,216.72)	
		SG1T75931496	12/14/2024	52,800	1.000000	3.080000	0.00	162,624.00	0.00	20.000000	2	(164.00)	0.00	0.00	0.00	(891.14)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
SGD (Cont.)																
Long (Cont.)																
		UOBH.SI	12/23/2024	14,500	SGD	36.330000	0.00	526,785.00		2.311500	ACT/365	0.00	100.00	1,663.68	0.00	1,563.25
UNITED OVERSEAS BANK LTD CMN	SDB3264520280	SG1M31001969	12/21/2034	6,900	1.000000	36.330000	0.00	526,785.00	0.00	20.000000	2	(100.43)	0.00	0.00	0.00	1,144.95
		WLIL.SI	12/11/2024	36,400	SGD	3.100000	0.00	112,840.00		2.311500	ACT/365	0.00	100.00	2,040.40	0.00	1,950.16
WILMAR INTERNATIONAL LTD CMN	SDB3263985586	SG1T56930848	12/14/2034	36,400	1.000000	3.100000	0.00	112,840.00	0.00	20.000000	2	(90.24)	0.00	0.00	0.00	1,428.32
TOTAL Long							0.00	3,559,647.00				0.00		29,713.23	0.00	25,780.75
							0.00	3,559,647.00	0.00			(3,932.48)	0.00	(569.14)	0.00	18,882.15
Short																
		CTDM.SI	09/24/2024	0	SGD	5.110000	0.00	0.00		2.311500	ACT/365	0.00	100.00	(1,442.44)	0.00	(1,263.62)
CITY DEVELOPMENTS CMN	SDB3260121492	SG1R89002252	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(150.000000)	0	178.82	0.00	178.82	0.00	(925.49)
		GENS.SI	10/02/2024	0	SGD	0.765000	0.00	0.00		2.311500	ACT/365	0.00	100.00	856.43	0.00	1,306.41
GENTING SINGAPORE LTD CMN	SDB3260588276	SGXE21576413	10/04/2034	0	1.000000	0.000000	0.00	0.00	0.00	(20.000000)	1	449.97	0.00	449.97	0.00	956.83
		SATS.SI	09/24/2024	(156,800)	SGD	3.640000	0.00	(570,752.00)		2.311500	ACT/365	0.00	100.00	20,561.37	(2,785.50)	19,174.71
SATS LTD CMN	SDB3260121418	SG1I52882764	09/22/2034	(158,100)	1.000000	3.640000	0.00	(570,752.00)	0.00	(20.000000)	2	1,398.84	(2,785.50)	122.45	0.00	14,043.80
		SEAT.SI	11/22/2024	(79,300)	SGD	2.070000	0.00	(164,151.00)		2.311500	ACT/365	0.00	100.00	(8,723.51)	0.00	(8,564.66)
SEATRIUM LIMITED CMN	SDB3262990909	SGXE34184239	11/22/2034	(79,300)	1.000000	2.070000	0.00	(164,151.00)	0.00	(129.319000)	2	158.85	0.00	0.00	0.00	(6,272.87)
		SCIL.SI	09/24/2024	0	SGD	5.520000	0.00	0.00		2.311500	ACT/365	0.00	100.00	(6,272.14)	0.00	(6,126.78)
SEMBCORP INDUSTRIES CMN	SDB3260121436	SG1R50925390	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(20.000000)	0	145.36	0.00	145.36	0.00	(4,487.34)
TOTAL Short							0.00	(734,903.00)				0.00		4,979.71	(2,785.50)	4,526.05
							0.00	(734,903.00)	0.00			2,331.84	(2,785.50)	896.59	0.00	3,314.94
TOTAL SGD																
							0.00	2,824,744.00				0.00		34,692.94	(2,785.50)	30,306.80
							0.00	2,824,744.00	0.00			(1,600.65)	(2,785.50)	327.46	0.00	22,197.09
USD																
Long																
		ABB.NS	12/24/2024	786	INR	80.736555	0.00	63,458.93		4.330000	ACT/360	0.00	78.16	(574.76)	0.00	(633.22)
ABB INDIA LIMITED CMN	SDB3264650034	INE117A01022	12/27/2034	786	85.614874	80.727479	0.00	63,451.80	0.00	75.000000	2	(58.46)	0.00	(0.69)	0.00	(633.22)
		ADRO.JK	12/03/2024	0	IDR	0.150427	0.00	0.00		4.330000	ACT/360	0.00	85.00	1,684.75	0.00	1,678.58
ADARO ENERGY INDONESIA TBK PT CMN	SDB3263427388	ID1000111305	12/01/2034	0	16154.000089	0.000000	0.00	0.00	0.00	65.000000	0	(6.17)	0.00	(6.17)	0.00	1,678.58
		000738.ZK	09/25/2024	285,300	CNY	3.047004	0.00	869,310.19		4.330000	ACT/360	0.00	90.00	(2,421.67)	0.00	(5,785.67)
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123451	CNE000000RM5	09/25/2034	285,300	7.323175	3.037131	0.00	866,493.47	0.00	50.000000	2	(3,363.99)	0.00	0.00	0.00	(5,785.67)
		601111.SH	12/30/2024	75,000	CNY	1.083714	0.00	81,278.55		4.330000	ACT/360	0.00	90.00	(2,484.25)	0.00	(2,506.75)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264649729	CNE000001NN0	01/02/2035	75,000	7.323175	1.080203	0.00	81,015.23	0.00	50.000000	2	(22.50)	0.00	0.00	0.00	(2,506.75)
		600271.SH	01/03/2025	10,400	CNY	1.248121	0.00	12,980.46		4.329038	ACT/360	0.00	90.00	(410.19)	0.00	(410.19)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921652	CNE000001FB1	01/05/2035	0	7.323175	1.244077	0.00	12,938.40	0.00	50.000000	0	0.00	0.00	0.00	0.00	(410.19)
		300685.ZK	09/25/2024	14,700	CNY	3.123727	0.00	45,918.79		4.330000	ACT/360	0.00	90.00	(5,192.92)	0.00	(5,389.99)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123387	CNE1000034D3	09/25/2034	14,700	7.323175	3.113606	0.00	45,770.01	0.00	50.000000	2	(197.07)	0.00	0.00	0.00	(5,389.99)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178817	600199.SH CNE000000X61	12/17/2024 12/15/2034	0 0	CNY 7.323175	1.822174 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(69.68) 0.00	0.00 0.00	(69.68) (69.68)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255548	600199.SH CNE000000X61	12/18/2024 12/18/2034	0 0	CNY 7.323175	1.822174 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(136.97) 0.00	0.00 0.00	(136.97) (136.97)
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427172	002226.ZK CNE100000B57	10/08/2024 10/10/2034	125,100 125,100	CNY 7.323175	0.742570 0.740164	0.00 0.00	92,895.53 92,594.52	0.00	4.330000 50.000000	ACT/360 2	0.00 (365.64)	90.00 0.00	(3,013.57) 0.00	0.00 0.00	(3,379.21) (3,379.21)
ANHUI XINBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255540	003038.ZK CNE100004CLO	12/18/2024 12/18/2034	0 0	CNY 7.323175	2.271552 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	48.65 0.00	0.00 0.00	48.65 48.65
ANHUI ZHONGDING SEALING PARTS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185970	000887.ZK CNE000000XP6	11/29/2024 11/30/2034	3,800 3,800	CNY 7.323175	1.797513 1.791689	0.00 0.00	6,830.55 6,808.42	0.00	4.330000 50.000000	ACT/360 2	0.00 (25.75)	90.00 0.00	198.02 0.00	0.00 0.00	172.27 172.27
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427129	300866.ZK CNE1000047B9	10/08/2024 10/10/2034	12,119 12,119	CNY 7.323175	13.377224 13.333880	0.00 0.00	162,118.57 161,593.29	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,057.12)	90.00 0.00	46,539.96 (521.27)	0.00 0.00	45,482.84 45,482.84
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND	SDB3264716694	600629.SH CNE000000784	12/31/2024 01/02/2035	11,200 10,600	CNY 7.323175	1.263191 1.259098	0.00 0.00	14,147.74 14,101.90	0.00	4.330000 50.000000	ACT/360 2	0.00 (1.51)	90.00 0.00	2,180.77 0.00	0.00 0.00	2,179.26 2,179.26
ASIA OPTICAL CO., INC. CMN	SDB3260123327	3019.TW TW0003019006	09/24/2024 09/22/2034	16,000 16,000	TWD 32.800000	5.746951 5.746951	0.00 0.00	91,951.22 91,951.22	0.00	4.330000 30.000000	ACT/360 2	0.00 (217.68)	90.00 0.00	41,523.67 (10.72)	0.00 0.00	41,305.98 41,305.98
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3260123452	002938.ZK CNE100003GF5	09/25/2024 09/25/2034	12,200 12,200	CNY 7.323175	4.997963 4.981769	0.00 0.00	60,975.15 60,777.58	0.00	4.330000 50.000000	ACT/360 2	0.00 (244.82)	90.00 0.00	7,153.56 (24.47)	0.00 0.00	6,908.74 6,908.74
BAJAJ AUTO LIMITED CMN	SDB3263314472	BAJA.NS INE91701010	11/29/2024 11/28/2034	0 0	INR 85.614874	102.769526 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (26.80)	78.16 0.00	1,070.80 (26.80)	0.00 0.00	1,044.01 1,044.01
BAJAJ AUTO LIMITED CMN	SDB3263871987	BAJA.NS INE91701010	12/09/2024 12/07/2034	0 0	INR 85.614874	102.769526 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (2.10)	78.16 0.00	(94.34) (2.10)	0.00 0.00	(96.44) (96.44)
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178795	601328.SH CNE1000000S2	12/17/2024 12/15/2034	0 0	CNY 7.323175	1.064533 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (106.59)	90.00 0.00	840.04 (106.59)	0.00 0.00	733.46 733.46
BANK OF JIANGSU CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589437	600919.SH CNE100002G76	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.345395 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (76.32)	90.00 0.00	2,916.60 (76.32)	0.00 0.00	2,840.28 2,840.28
BANK OF NINGBO CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390169	002142.ZK CNE1000005P7	12/20/2024 12/21/2034	0 0	CNY 7.323175	3.330605 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (100.11)	90.00 0.00	591.30 (100.11)	0.00 0.00	491.18 491.18
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589472	000595.ZK CNE000000K09	12/06/2024 12/07/2034	0 0	CNY 7.323175	0.876836 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(67.06) 0.00	0.00 0.00	(67.06) (67.06)
BARITO PACIFIC TIMBER PT SCRIPLESS	SDB3260661762	BRPT.JK ID1000085707	10/09/2024 10/12/2034	0 0	IDR 16154.000089	0.056952 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 65.000000	ACT/360 0	0.00 (62.14)	85.00 0.00	5,785.21 (62.14)	0.00 0.00	5,723.08 5,723.08
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263530563	300579.ZK CNE100002DZ2	12/05/2024 12/07/2034	0 0	CNY 7.323175	4.304715 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(91.58) 0.00	0.00 0.00	(91.58) (91.58)
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123489	300803.ZK CNE000001QQ6	09/25/2024 09/25/2034	38,400 38,900	CNY 7.323175	13.145684 13.103090	0.00 0.00	504,794.27 503,158.66	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,044.25)	90.00 0.00	(16,828.42) (82.92)	0.00 0.00	(18,872.67) (18,872.67)
BEIJING HUAIFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644968	688200.SH CNE100003RC9	12/09/2024 12/07/2034	800 800	CNY 7.323175	14.317082 14.270693	0.00 0.00	11,453.67 11,416.55	0.00	4.330000 50.000000	ACT/360 2	0.00 (35.72)	90.00 0.00	(700.22) 0.00	0.00 0.00	(735.94) (735.94)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BEIJING JOIN-CHEER SOFTWARE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645004	002279.ZK CNE000001QL7	12/09/2024 12/07/2034	0 0	CNY 7.323175	0.859025 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(121.14) 0.00	0.00 0.00	(121.14) (121.14)
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND	SDB3260427160	688111.SH CNE100003PM2	10/08/2024 10/10/2034	10,191 10,391	CNY 7.323175	39.237025 39.109891	0.00 0.00	399,864.52 398,568.90	0.00	4.330000 50.000000	ACT/360 2	0.00 (364.57)	90.00 0.00	8,318.54 (301.44)	0.00 0.00	7,953.97 7,953.97
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123700	000786.ZK CNE000000QS4	09/25/2024 09/25/2034	62,100 62,100	CNY 7.323175	4.152639 4.139184	0.00 0.00	257,878.87 257,043.33	0.00	4.330000 50.000000	ACT/360 2	0.00 (946.13)	90.00 0.00	13,122.77 0.00	0.00 0.00	12,176.65 12,176.65
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263530569	300166.ZK CNE100000ZB0	12/05/2024 12/07/2034	0 0	CNY 7.323175	1.287852 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(189.90) 0.00	0.00 0.00	(189.90) (189.90)
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589468	300166.ZK CNE100000ZB0	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.287852 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	55.97 0.00	0.00 0.00	55.97 55.97
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054690	002819.ZK CNE100002BX1	12/13/2024 12/14/2034	0 0	CNY 7.323175	3.723811 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(189.70) 0.00	0.00 0.00	(189.70) (189.70)
BEIJING SDL TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054660	002658.ZK CNE100001FJ3	12/13/2024 12/14/2034	0 0	CNY 7.323175	0.876836 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (45.76)	90.00 0.00	(1,872.61) (45.76)	0.00 0.00	(1,918.37) (1,918.37)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054696	000860.ZK CNE000000XH3	12/13/2024 12/14/2034	0 0	CNY 7.323175	2.667498 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	227.35 0.00	0.00 0.00	227.35 227.35
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264439	601126.SH CNE100000YL2	09/27/2024 10/10/2034	157,000 157,000	CNY 7.323175	2.323614 2.316086	0.00 0.00	364,807.47 363,625.50	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,400.69)	90.00 0.00	(2,856.34) 0.00	0.00 0.00	(4,257.03) (4,257.03)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123353	300383.ZK CNE100001S16	09/25/2024 09/25/2034	212,600 217,900	CNY 7.323175	1.998911 1.992434	0.00 0.00	424,968.53 423,591.47	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,502.90)	90.00 0.00	99,575.92 (199.65)	0.00 0.00	98,073.02 98,073.02
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3263530593	300229.ZK CNE100001401	12/05/2024 12/07/2034	0 0	CNY 7.323175	2.868897 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(646.90) 0.00	0.00 0.00	(646.90) (646.90)
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707239	300229.ZK CNE100001401	12/10/2024 12/08/2034	0 0	CNY 7.323175	2.868897 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(28.43) 0.00	0.00 0.00	(28.43) (28.43)
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097677	600266.SH CNE000000Y52	10/17/2024 10/19/2034	23,300 23,300	CNY 7.323175	0.698728 0.696464	0.00 0.00	16,280.37 16,227.61	0.00	4.330000 50.000000	ACT/360 2	0.00 (63.93)	90.00 0.00	(2,403.53) (0.15)	0.00 0.00	(2,467.46) (2,467.46)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867391	000970.ZK CNE000001261	11/21/2024 11/24/2034	12,300 12,300	CNY 7.323175	1.420748 1.416144	0.00 0.00	17,475.20 17,418.57	0.00	4.330000 50.000000	ACT/360 2	0.00 (56.84)	90.00 0.00	(853.52) 0.00	0.00 0.00	(910.36) (910.36)
BHARAT ELECTRONICS LIMITED CMN	SDB3264984559	BAJE.NS INE263A01024	01/02/2025 01/02/2035	9,656 0	INR 85.614874	3.424055 3.423670	0.00 0.00	33,062.67 33,058.96	0.00	0.000000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	210.38 0.00	0.00 0.00	210.38 210.38
BOE TECHNOLOGY GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921677	000725.ZK CNE0000016L5	01/03/2025 01/05/2035	0 0	CNY 7.323175	0.601454 0.000000	0.00 0.00	0.00 0.00	0.00	4.329038 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(158.02) (13.95)	0.00 0.00	(158.02) (158.02)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961961	600597.SH CNE000001C99	10/16/2024 10/13/2034	7,700 7,700	CNY 7.323175	1.170028 1.166236	0.00 0.00	9,009.21 8,980.02	0.00	4.330000 50.000000	ACT/360 2	0.00 (36.54)	90.00 0.00	(429.37) 0.00	0.00 0.00	(465.91) (465.91)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921651	300548.ZK CNE100002D38	01/03/2025 01/05/2035	0 0	CNY 7.323175	6.358428 0.000000	0.00 0.00	0.00 0.00	0.00	4.329038 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(387.00) 0.00	0.00 0.00	(387.00) (387.00)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BROADX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390186	300548.ZK CNE100002D38	12/20/2024 12/21/2034	0 0	CNY 7.323175	6.358428 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(204.50) 0.00	0.00 0.00	(204.50) (204.50)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123558	600258.SH CNE0000012Q3	09/25/2024 09/25/2034	171,600 171,600	CNY 7.323175	2.009872 2.003359	0.00 0.00	344,893.98 343,776.40	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,378.22)	90.00 0.00	4,733.72 (51.76)	0.00 0.00	3,355.50 3,355.50
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427167	300146.ZK CNE100000Y84	10/08/2024 10/10/2034	44,900 44,900	CNY 7.323175	1.650917 1.645568	0.00 0.00	74,126.18 73,886.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (315.55)	90.00 0.00	(3,138.87) (14.50)	0.00 0.00	(3,454.42) (3,454.42)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857831	002594.ZK CNE100001526	01/02/2025 01/02/2035	1,100 0	CNY 7.323175	38.725994 38.600516	0.00 0.00	42,598.59 42,600.57	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(461.98) 0.00	0.00 0.00	(461.98) (461.98)
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097682	600906.SH CNE100005295	10/17/2024 10/19/2034	9,700 9,700	CNY 7.323175	9.972740 0.969588	0.00 0.00	9,435.57 9,405.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (39.21)	90.00 0.00	(698.54) 0.00	0.00 0.00	(737.75) (737.75)
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322896	002367.ZK CNE100000M39	11/12/2024 11/10/2034	354,000 278,100	CNY 7.323175	0.941228 0.938179	0.00 0.00	333,194.80 332,115.37	0.00	4.330000 50.000000	ACT/360 2	0.00 (484.74)	90.00 0.00	(9,579.05) 0.00	0.00 0.00	(10,063.79) (10,063.79)
CATHAY FINANCIAL HOLDING CO ORD CMN	SDB3260121555	2882.TW TW0002882008	09/24/2024 09/22/2034	319,000 319,000	TWD 32.800000	2.082317 2.082317	0.00 0.00	664,259.15 664,259.12	0.00	4.330000 30.000000	ACT/360 2	0.00 (2,481.56)	90.00 0.00	21,188.96 0.00	0.00 0.00	18,707.40 18,707.40
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260123095	601016.SH CNE100001T15	09/25/2024 09/25/2034	168,100 168,100	CNY 7.323175	0.434308 0.432900	0.00 0.00	73,007.12 72,770.49	0.00	4.330000 50.000000	ACT/360 2	0.00 (281.00)	90.00 0.00	(1,115.78) 0.00	0.00 0.00	(1,396.78) (1,396.78)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962829	601375.SH CNE100002FF9	10/16/2024 10/13/2034	387,300 387,300	CNY 7.323175	0.591864 0.589946	0.00 0.00	229,228.95 228,486.09	0.00	4.330000 50.000000	ACT/360 2	0.00 (928.87)	90.00 0.00	(15,851.08) 0.00	0.00 0.00	(16,779.96) (16,779.96)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097675	003816.ZK CNE100003N43	10/17/2024 10/19/2034	17,700 17,700	CNY 7.323175	0.565833 0.564000	0.00 0.00	10,015.24 9,982.80	0.00	4.330000 50.000000	ACT/360 2	0.00 (37.10)	90.00 0.00	451.17 0.00	0.00 0.00	414.07 414.07
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760884	002557.ZK CNE1000010Q5	10/15/2024 10/12/2034	25,800 20,000	CNY 7.323175	3.980012 3.967116	0.00 0.00	102,684.30 102,351.59	0.00	4.330000 50.000000	ACT/360 2	0.00 (311.12)	90.00 0.00	(5,423.74) 0.00	0.00 0.00	(5,734.86) (5,734.86)
CHAILEASE HOLDING CO LTD CMN	SDB3261097793	5871.TW KYG202881093	10/16/2024 10/18/2034	0 0	TWD 32.800000	3.445122 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 30.000000	ACT/360 0	0.00 (89.88)	100.00 0.00	3,087.41 (89.88)	0.00 0.00	2,997.53 2,997.53
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921673	603099.SH CNE100001T56	01/03/2025 01/05/2035	6,700 0	CNY 7.323175	5.770675 5.751977	0.00 0.00	38,663.52 38,538.25	0.00	4.329038 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(266.31) 0.00	0.00 0.00	(266.31) (266.31)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097717	000783.ZK CNE000000SH3	10/17/2024 10/19/2034	8,300 8,300	CNY 7.323175	0.934378 0.931350	0.00 0.00	7,755.34 7,730.20	0.00	4.330000 50.000000	ACT/360 2	0.00 (30.97)	90.00 0.00	(250.85) 0.00	0.00 0.00	(281.82) (281.82)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123072	300342.ZK CNE100001JY4	09/25/2024 09/25/2034	35,700 35,700	CNY 7.323175	2.223600 2.216396	0.00 0.00	79,382.53 79,125.34	0.00	4.330000 50.000000	ACT/360 2	0.00 (338.54)	90.00 0.00	(14,840.09) 0.00	0.00 0.00	(15,178.63) (15,178.63)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263707293	603698.SH CNE100001VQ5	12/10/2024 12/08/2034	0 0	CNY 7.323175	2.131807 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(35.49) 0.00	0.00 0.00	(35.49) (35.49)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985567	603698.SH CNE100001VQ5	12/12/2024 12/14/2034	0 0	CNY 7.323175	2.131807 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	21.15 0.00	0.00 0.00	21.15 21.15
CHAROEN POKPHAND FOODS PCL SERIES NVDR	SDB3263314470	CPF_n.BK TH0101010R14	11/29/2024 11/29/2034	0 0	THB 34.250000	0.665693 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 40.000000	ACT/360 0	0.00 (4.36)	90.00 0.00	(391.43) (4.36)	0.00 0.00	(395.79) (395.79)
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800199	603053.SH CNE100003Y73	11/20/2024 11/20/2034	194,500 161,600	CNY 7.323175	1.374166 1.369713	0.00 0.00	267,275.26 266,409.18	0.00	4.330000 50.000000	ACT/360 2	0.00 (769.65)	90.00 0.00	725.16 0.00	0.00 0.00	(44.49) (44.49)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983875	002697.ZK CNE100001P27	01/06/2025 01/05/2035	16,300 0	CNY 7.323175	0.809703 0.807079	0.00 0.00	13,198.16 13,155.39	0.00	0.000000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(182.68) 0.00	0.00 0.00	(182.68) (182.68)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122954	002697.ZK CNE100001P27	09/25/2024 09/25/2034	0 0	CNY 7.323175	0.809703 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (174.24)	90.00 0.00	424.69 (174.24)	0.00 0.00	250.45 250.45
CHENGDU JIAFAANTAI EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961206	300559.ZK CNE100002DF4	10/16/2024 10/13/2034	0 0	CNY 7.323175	1.638587 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (71.87)	90.00 0.00	(1,682.30) (71.87)	0.00 0.00	(1,754.17) (1,754.17)
CHENGDU XUGUANG ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441806	600353.SH CNE000001D49	11/13/2024 11/13/2034	0 0	CNY 7.323175	0.989180 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (75.82)	90.00 0.00	(737.09) (75.82)	0.00 0.00	(812.91) (812.91)
CHINA AIRLINES CMN	SDB3260661479	2610.TW TW0002610003	10/09/2024 10/12/2034	292,000 292,000	TWD 32.800000	0.782012 0.782012	234,563.31 223,092.38	228,347.56 228,347.50	0.00	4.330000 30.000000	ACT/360 2	0.00 (888.23)	90.00 0.00	5,255.18 0.00	0.00 0.00	4,366.95 4,366.95
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649726	002928.ZK CNE1000033L8	12/30/2024 01/02/2035	5,000 5,000	CNY 7.323175	1.063163 1.059718	0.00 0.00	5,315.82 5,298.59	0.00	4.330000 50.000000	ACT/360 2	0.00 (1.44)	90.00 0.00	(23.99) 0.00	0.00 0.00	(25.43) (25.43)
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097712	002939.ZK CNE100003GD0	10/17/2024 10/19/2034	8,300 8,300	CNY 7.323175	1.123446 1.119806	0.00 0.00	9,324.60 9,294.39	0.00	4.330000 50.000000	ACT/360 2	0.00 (38.65)	90.00 38.84	(688.88) 0.00	38.84 0.00	(688.88) (688.88)
CHINA HARZONE INDUSTRY CORP. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716701	300527.ZK CNE100002CH2	12/31/2024 01/02/2035	0 0	CNY 7.323175	1.105635 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 0.00	90.00 0.00	124.07 0.00	0.00 0.00	124.07 124.07
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261168678	601995.SH CNE1000048J0	10/18/2024 10/19/2034	64,600 64,600	CNY 7.323175	4.615718 4.600762	0.00 0.00	298,175.36 297,209.23	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,480.84)	90.00 716.46	(11,902.05) (252.34)	716.46 0.00	(12,666.43) (12,666.43)
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND	SDB3262681150	601628.SH CNE000001Q93	11/18/2024 11/16/2034	18,300 18,300	CNY 7.323175	5.743273 5.724664	0.00 0.00	105,101.90 104,761.35	0.00	4.330000 50.000000	ACT/360 2	0.00 (796.04)	90.00 0.00	23,852.80 (571.68)	0.00 0.00	23,056.76 23,056.76
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261230659	600999.SH CNE100000HK9	10/21/2024 10/19/2034	269,100 260,100	CNY 7.323175	2.625027 2.616521	0.00 0.00	706,394.68 704,105.80	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,639.09)	90.00 0.00	(7,963.94) 0.00	0.00 0.00	(10,603.02) (10,603.02)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260489030	601601.SH CNE1000008M8	10/09/2024 10/11/2034	98,800 100,400	CNY 7.323175	4.669150 4.654021	0.00 0.00	461,312.00 459,817.27	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,229.31)	90.00 0.00	30,407.62 (730.28)	0.00 0.00	29,178.30 29,178.30
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122838	688009.SH CNE100003MP2	09/25/2024 09/25/2034	565,562 436,262	CNY 7.323175	0.857655 0.854876	0.00 0.00	485,057.00 483,485.38	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,125.11)	90.00 0.00	(7,488.70) 0.00	0.00 0.00	(8,613.81) (8,613.81)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123281	600029.SH CNE000001FG0	09/25/2024 09/25/2034	569,300 414,000	CNY 7.323175	0.889166 0.886285	0.00 0.00	506,202.28 504,562.05	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,270.48)	90.00 0.00	(17,361.98) (91.79)	0.00 0.00	(18,632.46) (18,632.46)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328890	600088.SH CNE000000QY2	12/19/2024 12/21/2034	0 0	CNY 7.323175	2.446919 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(135.38) 0.00	0.00 0.00	(135.38) (135.38)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264255553	600088.SH CNE000000QY2	12/18/2024 12/18/2034	0 0	CNY 7.323175	2.446919 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(52.29) 0.00	0.00 0.00	(52.29) (52.29)
CHINA TOURISM GROUP DUTY FREE CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645001	601888.SH CNE100000G29	12/09/2024 12/07/2034	0 0	CNY 7.323175	9.180743 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(354.56) 0.00	0.00 0.00	(354.56) (354.56)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962422	600007.SH CNE000000YH1	10/16/2024 10/13/2034	219,600 217,400	CNY 7.323175	3.351156 3.340298	0.00 0.00	735,913.90 733,529.44	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,704.49)	90.00 0.00	57,727.96 (125.78)	0.00 0.00	55,023.46 55,023.46
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867364	601179.SH CNE100000KW8	11/21/2024 11/24/2034	48,200 48,200	CNY 7.323175	1.039872 1.036503	0.00 0.00	50,121.84 49,959.44	0.00	4.330000 50.000000	ACT/360 2	0.00 (274.44)	90.00 0.00	92.04 (79.35)	0.00 0.00	(182.40) (182.40)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983872	600900.SH CNE000001G87	01/06/2025 01/05/2035	228,200 0	CNY 7.323175	4.048515 4.035397	0.00 0.00	923,871.02 920,877.60	0.00	0.000000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	1,378.77 0.00	0.00 0.00	1,378.77 1,378.77
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120699	688595.SH CNE1000042K1	12/16/2024 12/14/2034	0 0	CNY 7.323175	4.493783 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(123.31) 0.00	0.00 0.00	(123.31) (123.31)
CHONGQING CHUANYI AUTOMATION CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122966	603100.SH CNE100001VY9	09/25/2024 09/25/2034	6,200 7,900	CNY 7.323175	2.952470 2.942904	0.00 0.00	18,305.31 18,246.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (112.87)	90.00 0.00	103.01 (42.02)	0.00 0.00	(9.86) (9.86)
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123128	600452.SH CNE000001GT1	09/25/2024 09/25/2034	503,800 499,900	CNY 7.323175	1.450889 1.446188	0.00 0.00	730,957.86 728,589.51	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,813.08)	90.00 3,082.55	(815.06) 0.00	3,082.55 0.00	(545.59) (545.59)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588397	002507.ZK CNE100000WX1	10/10/2024 10/12/2034	172,900 92,800	CNY 7.323175	1.935889 1.929616	0.00 0.00	334,715.15 333,630.61	0.00	4.330000 50.000000	ACT/360 2	0.00 (413.90)	90.00 0.00	(10,261.68) 0.00	0.00 0.00	(10,675.58) (10,675.58)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649720	601077.SH CNE100003NZ9	12/30/2024 01/02/2035	25,600 25,600	CNY 7.323175	0.828884 0.826198	0.00 0.00	21,219.42 21,150.67	0.00	4.330000 50.000000	ACT/360 2	0.00 (5.47)	90.00 0.00	851.91 0.00	0.00 0.00	846.44 846.44
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054742	300122.ZK CNE100000V20	12/13/2024 12/14/2034	0 0	CNY 7.323175	3.603246 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(50.26) 0.00	0.00 0.00	(50.26) (50.26)
CHROMA ATE INC. CMN	SDB3260121549	2360.TW TW0002360005	09/24/2024 09/22/2034	8,000 8,000	TWD 32.800000	12.469512 12.469512	98,350.64 101,254.94	99,756.10 99,756.10	0.00	4.330000 30.000000	ACT/360 2	0.00 (401.87)	90.00 0.00	(1,498.85) 0.00	0.00 0.00	(1,900.71) (1,900.71)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123124	301039.ZK CNE100004M35	09/25/2024 09/25/2034	322,000 333,300	CNY 7.323175	1.239900 1.235883	0.00 0.00	399,247.93 397,954.33	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,775.04)	90.00 0.00	(40,507.43) (82.74)	0.00 0.00	(42,282.47) (42,282.47)
CINDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097676	601059.SH CNE100005VS2	10/17/2024 10/19/2034	0 0	CNY 7.323175	2.052343 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (197.09)	90.00 0.00	6,853.80 (197.09)	0.00 0.00	6,656.71 6,656.71
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262867394	600030.SH CNE000001DB6	11/21/2024 11/24/2034	74,300 74,300	CNY 7.323175	3.996452 3.983503	0.00 0.00	296,936.41 295,974.27	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,235.49)	90.00 2,222.66	(18,919.51) (15.20)	2,222.66 0.00	(17,932.34) (17,932.34)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123268	000617.ZK CNE000000MS3	09/25/2024 09/25/2034	311,200 309,300	CNY 7.323175	0.943968 0.940910	0.00 0.00	293,762.95 292,811.19	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,230.69)	90.00 0.00	(26,969.67) 0.00	0.00 0.00	(28,200.36) (28,200.36)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN	SDB3261863387	COMU.NS INE596101012	10/30/2024 10/31/2034	0 0	INR 85.614874	59.281755 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (16.61)	78.16 0.00	50.80 (16.61)	0.00 0.00	34.19 34.19
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857805	300750.ZK CNE100003662	01/02/2025 01/02/2035	7,422 0	CNY 7.323175	36.443481 36.325399	0.00 0.00	270,483.52 269,607.11	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	15,260.90 (201.64)	0.00 0.00	15,260.90 15,260.90
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262441821	601919.SH CNE100000601	11/13/2024 11/13/2034	0 0	CNY 7.323175	2.123586 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (431.69)	90.00 0.00	20,096.26 (431.69)	0.00 0.00	19,664.56 19,664.56
CP ALL PCL NVDR CMN	SDB3264453517	CPALL_n.BK TH0737010R15	12/20/2024 12/20/2034	0 0	THB 34.250000	1.627737 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 40.000000	ACT/360 0	0.00 (81.71)	90.00 0.00	(393.07) (81.71)	0.00 0.00	(474.78) (474.78)
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260588261	601766.SH CNE100000CP9	10/10/2024 10/12/2034	1,448,500 1,448,500	CNY 7.323175	1.148107 1.144387	0.00 0.00	1,663,032.50 1,657,644.57	0.00	4.330000 50.000000	ACT/360 2	0.00 (5,582.20)	90.00 0.00	86,056.38 (482.01)	0.00 0.00	80,474.18 80,474.18
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262115482	603212.SH CNE100004074	11/07/2024 11/09/2034	65,100 65,100	CNY 7.323175	1.394717 1.390198	0.00 0.00	90,796.06 90,501.89	0.00	4.330000 50.000000	ACT/360 2	0.00 (422.34)	90.00 0.00	(18,961.18) 0.00	0.00 0.00	(19,383.52) (19,383.52)
DAXIN MATERIALS CORPORATION CMN	SDB3260661412	5234.TW TW0005234009	10/09/2024 10/12/2034	5,000 5,000	TWD 32.800000	5.792683 5.792683	28,787.41 31,373.69	28,963.41 28,963.42	0.00	4.330000 30.000000	ACT/360 2	0.00 (124.35)	90.00 0.00	(2,410.28) 0.00	0.00 0.00	(2,534.62) (2,534.62)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649835	002855.ZK CNE100002JR6	12/30/2024 01/02/2035	0 0	CNY 7.323175	2.633247 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	164.71 0.00	0.00 0.00	164.71 164.71
DONGGUAN DINGTONG PRECISION METAL CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649805	688668.SH CNE100005XN9	12/30/2024 01/02/2035	0 0	CNY 7.323175	6.420081 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(60.74) 0.00	0.00 0.00	(60.74) (60.74)
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322888	301029.ZK CNE100004N75	11/12/2024 11/10/2034	12,600 12,400	CNY 7.323175	3.386778 3.375804	0.00 0.00	42,673.40 42,535.13	0.00	4.330000 50.000000	ACT/360 2	0.00 (160.92)	90.00 0.00	(511.55) (4.93)	0.00 0.00	(672.47) (672.47)
DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649859	300354.ZK CNE100001P19	12/30/2024 01/02/2035	0 0	CNY 7.323175	4.766424 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	3.63 0.00	0.00 0.00	3.63 3.63
DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264255568	300354.ZK CNE100001P19	12/18/2024 12/18/2034	0 0	CNY 7.323175	4.766424 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	2.81 0.00	0.00 0.00	2.81 2.81
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178808	300059.ZK CNE100000MD4	12/17/2024 12/15/2034	45,200 91,300	CNY 7.323175	3.537484 3.526022	0.00 0.00	159,894.27 159,376.19	0.00	4.330000 50.000000	ACT/360 2	0.00 (647.70)	90.00 0.00	(2,858.12) (441.17)	0.00 0.00	(3,505.83) (3,505.83)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487804	002017.ZK CNE000001K32	10/09/2024 10/11/2034	216,200 181,000	CNY 7.323175	1.420748 1.416144	0.00 0.00	307,165.66 306,170.33	0.00	4.330000 50.000000	ACT/360 2	0.00 (802.08)	90.00 0.00	(22,941.68) 0.00	0.00 0.00	(23,743.76) (23,743.76)
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123047	002351.ZK CNE100000L71	09/25/2024 09/25/2034	0 0	CNY 7.323175	2.260592 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (28.95)	90.00 0.00	2,234.74 (28.95)	0.00 0.00	2,205.79 2,205.79
ESTUN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707282	002747.ZK CNE100001X35	12/10/2024 12/08/2034	0 0	CNY 7.323175	2.534603 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	48.25 0.00	0.00 0.00	48.25 48.25
EVA AIRWAYS CORPORATION CMN	SDB3260123685	2618.TW TW0002618006	09/24/2024 09/22/2034	457,000 457,000	TWD 32.800000	1.352134 1.352134	637,901.62 582,625.64	617,925.30 617,925.24	0.00	4.330000 30.000000	ACT/360 2	0.00 (2,324.00)	90.00 0.00	35,299.66 0.00	0.00 0.00	32,975.66 32,975.66
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583139	601788.SH CNE100000FD8	12/27/2024 12/27/2034	70,100 70,100	CNY 7.323175	2.481171 2.473131	0.00 0.00	173,930.08 173,366.48	0.00	4.330000 50.000000	ACT/360 2	0.00 (57.61)	90.00 0.00	(6,383.16) 0.00	0.00 0.00	(6,440.77) (6,440.77)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122847	605305.SH CNE1000052C7	09/25/2024 09/25/2034	40,400 40,900	CNY 7.323175	3.881368 3.868792	0.00 0.00	156,807.26 156,299.20	0.00	4.330000 50.000000	ACT/360 2	0.00 (626.98)	90.00 0.00	(4,601.40) (7.97)	0.00 0.00	(5,228.38) (5,228.38)
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427153	601038.SH CNE100001JN7	10/08/2024 10/10/2034	47,300 47,300	CNY 7.323175	2.024942 2.018381	0.00 0.00	95,779.77 95,469.42	0.00	4.330000 50.000000	ACT/360 2	0.00 (405.56)	90.00 0.00	(3,033.96) (19.85)	0.00 0.00	(3,439.52) (3,439.52)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3259782151	002027.ZK CNE000001KK2	09/23/2024 09/18/2034	1,167,000 1,260,900	CNY 7.323175	0.963149 0.960028	0.00 0.00	1,123,995.05 1,120,352.68	0.00	4.330000 50.000000	ACT/360 2	0.00 (4,740.81)	90.00 0.00	11,089.98 (460.08)	0.00 0.00	6,349.16 6,349.16
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122883	002315.ZK CNE100000HT0	09/25/2024 09/25/2034	50,900 50,900	CNY 7.323175	5.710392 5.691890	0.00 0.00	290,658.96 289,717.20	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,370.48)	90.00 0.00	33,932.40 (246.16)	0.00 0.00	32,561.92 32,561.92
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489974	300203.ZK CNE100001229	10/09/2024 10/11/2034	23,000 23,000	CNY 7.323175	2.086595 2.079834	0.00 0.00	47,991.68 47,836.18	0.00	4.330000 50.000000	ACT/360 2	0.00 (214.04)	90.00 0.00	(7,600.03) 0.00	0.00 0.00	(7,814.08) (7,814.08)
FORMOSA CHEMICALS & FIBRE CORP CMN	SDB3264255515	1326.TW TW0001326007	12/17/2024 12/15/2034	15,000 15,000	TWD 32.800000	0.832317 0.832317	13,103.24 14,149.11	12,484.76 12,484.75	0.00	4.330000 30.000000	ACT/360 2	0.00 (29.22)	90.00 0.00	(1,664.36) 0.00	0.00 0.00	(1,693.58) (1,693.58)
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3260760904	603288.SH CNE100001SL2	10/15/2024 10/12/2034	0 0	CNY 7.323175	6.288556 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (28.92)	90.00 0.00	3,615.15 (28.92)	0.00 0.00	3,586.23 3,586.23
FOUNDER SECURITIES CO.LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097713	601901.SH CNE1000015Y8	10/17/2024 10/19/2034	0 0	CNY 7.323175	1.141256 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (46.16)	90.00 0.00	1,854.17 (46.16)	0.00 0.00	1,808.00 1,808.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
FOXCNN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188372	601138.SH CNE1000031P3	09/26/2024 10/10/2034	23,800 78,800	CNY 7.323175	2.945620 2.936075	0.00	70,105.75 69,878.59	0.00	4.330000 50.000000	ACT/360 2	0.00 (839.84)	90.00 0.00	15,959.80 (740.90)	0.00 0.00	15,119.96 15,119.96
FUBON FINANCIAL HOLDING CO LTD CMN	SDB3260661459	2881.TW TW0002881000	10/09/2024 10/12/2034	82,000 82,000	TWD 32.800000	2.753049 2.753049	0.00	225,750.00 225,750.02	0.00	4.330000 30.000000	ACT/360 2	0.00 (854.12)	90.00 0.00	4,339.18 0.00	0.00 0.00	3,485.06 3,485.06
FUJIAN EXPRESSWAY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122729	600033.SH CNE000001717	09/25/2024 09/25/2034	1,470,100 1,438,500	CNY 7.323175	0.531582 0.529859	0.00	781,478.12 778,945.72	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,806.16)	90.00 8,607.76	41,913.73 (105.68)	8,607.76 0.00	47,715.33 47,715.33
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115562	600660.SH CNE000000230	11/07/2024 11/09/2034	3,500 3,500	CNY 7.323175	8.549147 8.521447	0.00	29,922.02 29,825.06	0.00	4.330000 50.000000	ACT/360 2	0.00 (360.48)	90.00 0.00	6,708.20 (255.40)	0.00 0.00	6,347.72 6,347.72
G-BITS NETWORK TECHNOLOGY(XIAMEN)CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123411	603444.SH CNE100002GK7	09/25/2024 09/25/2034	0 0	CNY 7.323175	29.982298 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (13.74)	90.00 0.00	646.61 (13.74)	0.00 0.00	632.87 632.87
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540428	002991.ZK CNE1000040N9	11/14/2024 11/16/2034	1,300 1,300	CNY 7.323175	12.812761 12.771246	0.00	16,656.59 16,602.62	0.00	4.330000 50.000000	ACT/360 2	0.00 (54.82)	90.00 0.00	2,539.41 0.00	0.00 0.00	2,484.60 2,484.60
GD POWER DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862952	600795.SH CNE000000PC0	11/01/2024 11/02/2034	0 0	CNY 7.323175	0.627486 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (117.45)	90.00 0.00	2,751.23 (117.45)	0.00 0.00	2,633.78 2,633.78
GENIUS ELECTRONIC OPTICAL CO ORD CMN	SDB3260121534	3406.TW TW0003406005	09/24/2024 09/22/2034	5,000 5,000	TWD 32.800000	15.457317 15.457317	77,428.22 68,347.09	77,286.59 77,286.59	0.00	4.330000 30.000000	ACT/360 2	0.00 (271.93)	90.00 0.00	8,939.49 0.00	0.00 0.00	8,667.57 8,667.57
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3264921671	600759.SH CNE000000MV7	01/03/2025 01/05/2035	116,600 0	CNY 7.323175	0.311003 0.309995	0.00	36,262.91 36,145.42	0.00	4.329038 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(1,508.57) 0.00	0.00 0.00	(1,508.57) (1,508.57)
GEPIK ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122957	000791.ZK CNE000000T42	09/25/2024 09/25/2034	617,700 621,500	CNY 7.323175	0.826144 0.823467	0.00	510,308.89 508,655.57	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,947.20)	90.00 0.00	(10,394.44) (126.59)	0.00 0.00	(12,341.63) (12,341.63)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097777	000776.ZK CNE0000008L2	10/17/2024 10/19/2034	68,800 68,800	CNY 7.323175	2.220860 2.213664	0.00	152,795.19 152,300.08	0.00	4.330000 50.000000	ACT/360 2	0.00 (604.64)	90.00 0.00	(3,513.32) 0.00	0.00 0.00	(4,117.97) (4,117.97)
GLOBAL UNICHIP CORPORATION CMN	SDB3260661464	3443.TW TW0003443008	10/09/2024 10/12/2034	1,000 1,000	TWD 32.800000	41.463415 41.463415	42,150.28 36,513.15	41,463.42 41,463.42	0.00	4.330000 30.000000	ACT/360 2	0.00 (145.73)	90.00 0.00	4,950.27 (145.73)	0.00 0.00	4,804.54 4,804.54
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123054	002410.ZK CNE100000PH8	09/25/2024 09/25/2034	181,500 179,800	CNY 7.323175	1.611185 1.605965	0.00	292,430.16 291,482.65	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,237.58)	90.00 0.00	(29,704.90) (3.41)	0.00 0.00	(30,942.48) (30,942.48)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123138	603195.SH CNE100003RL0	09/25/2024 09/25/2034	146,709 138,309	CNY 7.323175	9.623271 9.592090	0.00	1,411,820.48 1,407,245.93	0.00	4.330000 50.000000	ACT/360 2	0.00 (5,119.48)	90.00 0.00	(28,325.75) (86.36)	0.00 0.00	(33,445.22) (33,445.22)
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123108	002152.ZK CNE100000650	09/25/2024 09/25/2034	90,100 90,100	CNY 7.323175	1.597485 1.592309	0.00	143,933.39 143,467.04	0.00	4.330000 50.000000	ACT/360 2	0.00 (627.30)	90.00 0.00	(18,681.52) 0.00	0.00 0.00	(19,308.82) (19,308.82)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983883	002930.ZK CNE1000033N4	01/06/2025 01/05/2035	4,200 0	CNY 7.323175	1.537202 1.532222	0.00	6,456.25 6,435.33	0.00	0.000000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	3.63 0.00	0.00 0.00	3.63 3.63
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123444	002683.ZK CNE100001F37	09/25/2024 09/25/2034	10,600 10,600	CNY 7.323175	3.627907 3.616153	0.00	38,455.82 38,331.22	0.00	4.330000 50.000000	ACT/360 2	0.00 (189.41)	90.00 0.00	(1,941.63) (32.05)	0.00 0.00	(2,131.03) (2,131.03)
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644976	688388.SH CNE100003MD8	12/09/2024 12/07/2034	0 0	CNY 7.323175	2.018092 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	93.46 0.00	0.00 0.00	93.46 93.46
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540417	002884.ZK CNE100002MZ3	11/14/2024 11/16/2034	3,000 3,000	CNY 7.323175	2.503092 2.494981	0.00	7,509.28 7,484.94	0.00	4.330000 50.000000	ACT/360 2	0.00 (28.65)	90.00 0.00	(15.33) 0.00	0.00 0.00	(43.98) (43.98)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123394	300770.ZK CNE100003KB6	09/25/2024 09/25/2034	129,600 115,500	CNY 7.323175	5.536395 5.518456	0.00 0.00	717,516.79 715,191.90	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,585.96)	90.00 0.00	(31,099.73) (10.29)	0.00 0.00	(33,685.68) (33,685.68)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707300	300607.ZK CNE100002PX1	12/10/2024 12/08/2034	0 0	CNY 7.323175	3.492272 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(302.49) 0.00	0.00 0.00	(302.49) (302.49)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644983	300607.ZK CNE100002PX1	12/09/2024 12/07/2034	0 0	CNY 7.323175	3.492272 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	221.23 0.00	0.00 0.00	221.23 221.23
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123109	601333.SH CNE000001Q44	09/25/2024 09/25/2034	774,678 774,678	CNY 7.323175	0.469929 0.468406	0.00 0.00	364,043.73 362,863.82	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,402.93)	90.00 0.00	2,192.41 0.00	0.00 0.00	789.49 789.49
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123084	002967.ZK CNE100003Q57	09/25/2024 09/25/2034	32,300 32,300	CNY 7.323175	2.246891 2.239611	0.00 0.00	72,574.59 72,339.44	0.00	4.330000 50.000000	ACT/360 2	0.00 (289.71)	90.00 0.00	(1,954.43) (0.91)	0.00 0.00	(2,244.14) (2,244.14)
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441818	600894.SH CNE000000JS9	11/13/2024 11/13/2034	28,500 28,500	CNY 7.323175	2.000281 1.993800	0.00 0.00	57,008.02 56,823.30	0.00	4.330000 50.000000	ACT/360 2	0.00 (151.15)	90.00 0.00	7,220.52 0.00	0.00 0.00	7,069.37 7,069.37
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120657	603882.SH CNE100002VW1	12/16/2024 12/14/2034	0 0	CNY 7.323175	3.771763 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(40.07) 0.00	0.00 0.00	(40.07) (40.07)
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263985633	603882.SH CNE100002VW1	12/12/2024 12/14/2034	0 0	CNY 7.323175	3.771763 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	382.88 0.00	0.00 0.00	382.88 382.88
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115444	600523.SH CNE0000019K1	11/07/2024 11/09/2034	4,000 4,000	CNY 7.323175	1.633106 1.627815	0.00 0.00	6,532.43 6,511.26	0.00	4.330000 50.000000	ACT/360 2	0.00 (27.04)	90.00 0.00	(465.77) 0.00	0.00 0.00	(492.81) (492.81)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122894	002039.ZK CNE000001LK0	09/25/2024 09/25/2034	113,500 113,500	CNY 7.323175	2.090705 2.083931	0.00 0.00	237,295.01 236,526.17	0.00	4.330000 50.000000	ACT/360 2	0.00 (915.82)	90.00 0.00	(31.09) 0.00	0.00 0.00	(946.91) (946.91)
GUJARAT GAS LIMITED CMN	SDB3262937084	GGAS.NS INE844001030	11/21/2024 11/21/2034	0 0	INR 85.614874	5.824922 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (1.02)	78.16 0.00	(110.52) (1.02)	0.00 0.00	(111.54) (111.54)
GUJARAT STATE PETRONET LIMITED CMN	SDB3262868170	GSPT.NS INE246F01010	11/19/2024 11/21/2034	0 0	INR 85.614874	4.227069 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (9.03)	78.16 0.00	(45.12) (9.03)	0.00 0.00	(54.15) (54.15)
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487332	600268.SH CNE0000010S3	10/09/2024 10/11/2034	234,720 234,720	CNY 7.323175	0.920677 0.917694	0.00 0.00	216,101.40 215,401.14	0.00	4.330000 50.000000	ACT/360 2	0.00 (845.06)	90.00 0.00	(4,612.50) 0.00	0.00 0.00	(5,457.56) (5,457.56)
GUOSHENG FINANCIAL HOLDING INC. CMN CLASS A SERIES NORTHBOUND	SDB3261097770	002670.ZK CNE100001D21	10/17/2024 10/19/2034	0 0	CNY 7.323175	1.793403 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (1.60)	90.00 0.00	435.57 (1.60)	0.00 0.00	433.97 433.97
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867373	601211.SH CNE1000022F3	11/21/2024 11/24/2034	104,200 104,200	CNY 7.323175	2.555154 2.546875	0.00 0.00	266,247.03 265,384.38	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,017.43)	90.00 0.00	(7,487.87) (93.09)	0.00 0.00	(8,505.30) (8,505.30)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097704	000728.ZK CNE000000QZ9	10/17/2024 10/19/2034	18,800 18,800	CNY 7.323175	1.145367 1.141655	0.00 0.00	21,532.89 21,463.11	0.00	4.330000 50.000000	ACT/360 2	0.00 (85.28)	90.00 0.00	(498.72) 0.00	0.00 0.00	(584.00) (584.00)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264178818	000886.ZK CNE000000V48	12/17/2024 12/15/2034	0 0	CNY 7.323175	1.064533 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	1.79 0.00	0.00 0.00	1.79 1.79
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649806	688676.SH CNE1000053V5	12/30/2024 01/02/2035	0 0	CNY 7.323175	5.674771 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	61.13 0.00	0.00 0.00	61.13 61.13
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644985	600238.SH CNE000001170	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.046723 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	14.10 0.00	0.00 0.00	14.10 14.10

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264178812	600238.SH CNE000001170	12/17/2024 12/15/2034	0 0	CNY 7.323175	1.046723 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(947.08) 0.00	0.00 0.00	(947.08) (947.08)
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589441	600238.SH CNE000001170	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.046723 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(317.17) 0.00	0.00 0.00	(317.17) (317.17)
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054689	600238.SH CNE000001170	12/13/2024 12/14/2034	0 0	CNY 7.323175	1.046723 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(20.41) 0.00	0.00 0.00	(20.41) (20.41)
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123378	002008.ZK CNE000001JQ1	09/25/2024 09/25/2034	83,200 83,200	CNY 7.323175	3.425139 3.414041	0.00 0.00	284,971.58 284,048.21	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,535.08)	90.00 0.00	(15,649.91) (364.37)	0.00 0.00	(17,184.99) (17,184.99)
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649861	000818.ZK CNE000000T67	12/30/2024 01/02/2035	0 0	CNY 7.323175	2.616806 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(309.44) 0.00	0.00 0.00	(309.44) (309.44)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123366	603258.SH CNE100002GB6	09/25/2024 09/25/2034	111,100 97,500	CNY 7.323175	2.725041 2.716211	0.00 0.00	302,752.03 301,771.04	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,129.66)	90.00 0.00	(28,216.11) 0.00	0.00 0.00	(29,345.77) (29,345.77)
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261862941	603931.SH CNE1000043S2	11/01/2024 11/02/2034	5,900 5,900	CNY 7.323175	3.177159 3.166865	0.00 0.00	18,745.24 18,684.50	0.00	4.330000 50.000000	ACT/360 2	0.00 (108.98)	90.00 0.00	(3,026.14) (27.12)	0.00 0.00	(3,135.13) (3,135.13)
HANGZHOU IRON & STEEL CO CMN CLASS A SERIES NORTHBOUND	SDB3264390182	600126.SH CNE000000V97	12/20/2024 12/21/2034	0 0	CNY 7.323175	0.654887 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	101.47 0.00	0.00 0.00	101.47 101.47
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND	SDB3264649809	300792.ZK CNE100003N92	12/30/2024 01/02/2035	0 0	CNY 7.323175	3.288134 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	13.60 0.00	0.00 0.00	13.60 13.60
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122839	300360.ZK CNE100001R17	09/25/2024 09/25/2034	84,200 84,200	CNY 7.323175	2.297583 2.290139	0.00 0.00	193,456.52 192,829.70	0.00	4.330000 50.000000	ACT/360 2	0.00 (741.14)	90.00 2,073.89	(1,974.10) 0.00	2,073.89 0.00	(641.35) (641.35)
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264054647	600571.SH CNE000001CZ7	12/13/2024 12/14/2034	0 0	CNY 7.323175	1.720790 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	11.64 0.00	0.00 0.00	11.64 11.64
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962047	300347.ZK CNE100001KV8	10/16/2024 10/13/2034	47,900 32,800	CNY 7.323175	7.483244 7.458997	0.00 0.00	358,447.39 357,285.96	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,128.87)	90.00 0.00	(50,504.96) (1.77)	0.00 0.00	(51,633.83) (51,633.83)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3264649813	300323.ZK CNE100001DV3	12/30/2024 01/02/2035	0 0	CNY 7.323175	1.134406 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	194.22 0.00	0.00 0.00	194.22 194.22
HCL TECHNOLOGIES LIMITED CMN	SDB3262116181	HCLT.NS INE860A01027	11/05/2024 11/07/2034	0 0	INR 85.614874	22.395641 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (2,414.27)	78.16 0.00	44,826.69 (2,414.27)	0.00 0.00	42,412.42 42,412.42
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427138	600598.SH CNE0000019Z9	10/08/2024 10/10/2034	44,300 44,300	CNY 7.323175	2.020832 2.014284	0.00 0.00	89,522.86 89,232.78	0.00	4.330000 50.000000	ACT/360 2	0.00 (348.51)	90.00 0.00	(716.02) 0.00	0.00 0.00	(1,064.53) (1,064.53)
HENAN PINGGAO ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261789932	600312.SH CNE000001774	10/31/2024 11/02/2034	0 8,800	CNY 7.323175	2.630507 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (409.84)	90.00 0.00	12,379.21 (414.92)	0.00 0.00	11,969.38 11,969.38
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260492462	000895.ZK CNE000000XM3	10/09/2024 10/11/2034	222,000 222,000	CNY 7.323175	3.556665 3.545140	0.00 0.00	789,579.53 787,021.08	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,803.09)	90.00 0.00	33,643.64 0.00	0.00 0.00	30,840.56 30,840.56
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961903	603508.SH CNE100002540	10/16/2024 10/13/2034	43,500 43,500	CNY 7.323175	3.257992 3.247436	0.00 0.00	141,722.67 141,263.47	0.00	4.330000 50.000000	ACT/360 2	0.00 (495.95)	90.00 1,184.44	2,892.20 0.00	1,184.44 0.00	3,580.68 3,580.68
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122956	300847.ZK CNE1000040Y6	09/25/2024 09/25/2034	89,100 89,100	CNY 7.323175	2.348275 2.340667	0.00 0.00	209,231.34 208,553.43	0.00	4.330000 50.000000	ACT/360 2	0.00 (859.62)	90.00 0.00	(11,347.11) (5.55)	0.00 0.00	(12,206.73) (12,206.73)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HINDUSTAN AERONAUTICS LIMITED CMN	SDB3264583769	HIAE.NS	12/23/2024	15,165	INR	48.804020	0.00	740,112.96	0.00	4.330000	ACT/360	0.00	78.16	(12,267.98)	0.00	(12,887.19)
		INE066F01020	12/21/2034	11,982	85.614874	48.798533	0.00	740,029.75	0.00	75.000000	2	(619.21)	0.00	0.00	0.00	(12,887.19)
		HZNC.NS	12/30/2024	10,423	INR	5.186015	0.00	54,053.83	0.00	4.330000	ACT/360	0.00	78.16	93.65	0.00	90.43
HINDUSTAN ZINC LIMITED CMN	SDB3264858081	INE267A01025	12/28/2034	2,232	85.614874	5.185432	0.00	54,047.76	0.00	75.000000	2	(3.22)	0.00	0.00	0.00	90.43
HITGEN INC. CMN CLASS A SERIES NORTHBOUND	SDB3261439312	688222.SH	10/24/2024	72,432	CNY	1.687909	0.00	122,258.60	0.00	4.330000	ACT/360	0.00	90.00	(3,041.88)	0.00	(3,519.56)
		CNE1000040G3	10/26/2034	71,732	7.323175	1.682440	0.00	121,862.49	0.00	50.000000	2	(477.68)	0.00	0.00	0.00	(3,519.56)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120684	300033.ZK	12/16/2024	3,100	CNY	39.389101	0.00	122,106.21	0.00	4.330000	ACT/360	0.00	90.00	(16,666.19)	0.00	(17,017.82)
		CNE100000JG3	12/14/2034	3,100	7.323175	39.261475	0.00	121,710.57	0.00	50.000000	2	(351.63)	0.00	(75.09)	0.00	(17,017.82)
		2317.TW	12/12/2024	8,000	TWD	5.609756	45.571.17	44,878.05	0.00	4.330000	ACT/360	0.00	90.00	(5,790.33)	0.00	(6,185.17)
HON HAI PRECISION INDUSTRY CMN	SDB3264054724	TW0002317005	12/13/2034	8,000	32.800000	5.609756	46.134.82	44,878.05	0.00	30.000000	2	(394.84)	0.00	(299.44)	0.00	(6,185.17)
		HLBB.KL	10/09/2024	0	MYR	4.603157	0.00	0.00	0.00	4.330000	ACT/360	0.00	100.00	(2,183.77)	0.00	(2,659.16)
HONG LEONG BANK BERHAD CMN	SDB3260661760	MYL5819OO007	10/11/2034	21,300	4.466500	0.000000	0.00	0.00	0.00	150.000000	2	(475.39)	0.00	(493.84)	0.00	(2,659.16)
HONGFA TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427202	600885.SH	10/08/2024	0	CNY	4.359517	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(3,644.60)	0.00	(3,665.37)
		CNE000000JK6	10/10/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	(20.76)	0.00	(20.76)	0.00	(3,665.37)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN	SDB3264858077	HUDC.NS	12/30/2024	30,390	INR	2.741463	0.00	83,313.06	0.00	4.330000	ACT/360	0.00	78.16	1,644.35	0.00	1,628.93
		INE031A01017	12/28/2034	22,846	85.614874	2.741155	0.00	83,303.70	0.00	75.000000	2	(15.42)	0.00	0.00	0.00	1,628.93
HUABAO FLAVOURS & FRAGRANCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115524	300741.ZK	11/07/2024	20,600	CNY	2.382527	0.00	49,080.05	0.00	4.330000	ACT/360	0.00	90.00	(2,049.59)	0.00	(2,158.25)
		CNE100003605	11/09/2034	11,600	7.323175	2.374807	0.00	48,921.02	0.00	50.000000	2	(108.65)	0.00	0.00	0.00	(2,158.25)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123439	000963.ZK	09/25/2024	142,600	CNY	4.740393	0.00	675,979.99	0.00	4.330000	ACT/360	0.00	90.00	(51,620.88)	0.00	(53,072.55)
		CNE0000011S1	09/25/2034	103,200	7.323175	4.725033	0.00	673,789.71	0.00	50.000000	2	(1,451.67)	0.00	0.00	0.00	(53,072.55)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264178787	300592.ZK	12/17/2024	0	CNY	1.956440	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	117.49	0.00	117.49
		CNE100002MT6	12/15/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	117.49
		300592.ZK	12/16/2024	0	CNY	1.956440	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(2,742.60)	0.00	(2,742.60)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120709	CNE100002MT6	12/14/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(2,742.60)
		300592.ZK	12/20/2024	0	CNY	1.956440	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(150.38)	0.00	(150.38)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390179	CNE100002MT6	12/21/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(150.38)
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122977	300979.ZK	09/25/2024	11,800	CNY	10.775488	0.00	127,150.76	0.00	4.330000	ACT/360	0.00	90.00	3,345.13	0.00	2,773.30
		CNE100004KP4	09/25/2034	11,900	7.323175	10.740574	0.00	126,738.77	0.00	50.000000	2	(571.83)	0.00	(96.45)	0.00	2,773.30
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123474	600025.SH	09/25/2024	419,600	CNY	1.302923	0.00	546,706.47	0.00	4.330000	ACT/360	0.00	90.00	7,430.68	0.00	5,339.90
		CNE100002T71	09/25/2034	419,600	7.323175	1.298701	0.00	544,934.94	0.00	50.000000	2	(2,090.78)	0.00	0.00	0.00	5,339.90
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255556	300997.ZK	12/18/2024	0	CNY	2.118106	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(7.21)	0.00	(7.21)
		CNE100004L77	12/18/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(7.21)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097775	601688.SH	10/17/2024	162,700	CNY	2.409928	0.00	392,095.28	0.00	4.330000	ACT/360	0.00	90.00	(11,969.89)	0.00	(13,510.05)
		CNE100000LQ8	10/19/2034	160,300	7.323175	2.402119	0.00	390,824.76	0.00	50.000000	2	(1,540.15)	0.00	0.00	0.00	(13,510.05)
		002926.ZK	10/17/2024	20,000	CNY	1.138516	0.00	22,770.33	0.00	4.330000	ACT/360	0.00	90.00	(1,662.55)	0.00	(1,756.84)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097719	CNE1000033J2	10/19/2034	20,000	7.323175	1.134827	0.00	22,696.54	0.00	50.000000	2	(94.29)	0.00	0.00	0.00	(1,756.84)
HUBEI DINGLONG CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055915	300054.ZK	11/06/2024	0	CNY	3.564885	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(2,169.19)	0.00	(2,389.32)
		CNE100000LM7	11/06/2034	9,900	7.323175	0.000000	0.00	0.00	0.00	50.000000	2	(220.13)	0.00	(225.23)	0.00	(2,389.32)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260760878	600566.SH CNE0000018X6	10/15/2024 10/12/2034	28,900 17,400	CNY 7.323175	3.984122 3.971213	0.00	115,141.12 114,768.06	0.00	4.330000 50.000000	ACT/360 2	0.00 (91.75)	90.00 0.00	(2,128.30) 0.00	0.00 0.00	(2,220.05) (2,220.05)
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND	SDB3263707277	000751.ZK CNE0000004X6	12/10/2024 12/08/2034	0	CNY 7.323175	0.384986 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(14.67) 0.00	0.00 0.00	(14.67) (14.67)
HUNAN SOKAN NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262441812	688157.SH CNE100003ZS8	11/13/2024 11/13/2034	0	CNY 7.323175	5.385689 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (23.73)	90.00 0.00	(668.64) (23.73)	0.00 0.00	(692.37) (692.37)
I-TAIL CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR DEPOSITORY RECEIPT	SDB3262442079	ITC_n.BK THB056010R12	11/12/2024 11/10/2034	0	THB 34.250000	0.651095 0.000000	0.00	0.00 0.00	0.00	4.330000 40.000000	ACT/360 0	0.00 (56.92)	90.00 0.00	3,273.79 (56.92)	0.00 0.00	3,216.86 3,216.86
IDBI BANK LTD CMN	SDB3264520720	IDBI.NS INE008A01015	12/20/2024 12/20/2034	0	INR 85.614874	0.893420 0.000000	0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (40.40)	78.16 0.00	(680.33) (40.40)	0.00 0.00	(720.73) (720.73)
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961780	300896.ZK CNE100004868	10/16/2024 10/13/2034	27,320 6,200	CNY 7.323175	25.003516 24.922501	0.00	683,096.06 680,882.73	0.00	4.330000 50.000000	ACT/360 2	0.00 (808.38)	90.00 0.00	(29,503.46) (126.06)	0.00 0.00	(30,311.85) (30,311.85)
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN	SDB3264650040	INIR.NS INE335Y01020	12/24/2024 12/27/2034	6,825 1,260	INR 85.614874	9.191160 9.190127	0.00	62,729.67 62,722.62	0.00	4.330000 75.000000	ACT/360 2	0.00 (13.17)	78.16 0.00	284.93 0.00	0.00 0.00	271.76 271.76
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN	SDB3262682862	INIR.NS INE335Y01020	11/14/2024 11/14/2034	0	INR 85.614874	9.191160 0.000000	0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (37.74)	78.16 0.00	868.01 (37.74)	0.00 0.00	830.28 830.28
INDORAMA VENTURES PUBLIC COMPANY LIMITED NVDR CMN	SDB3263314468	IVL_n.BK TH1027010R10	11/29/2024 11/29/2034	0	THB 34.250000	0.727007 0.000000	0.00	0.00 0.00	0.00	4.330000 40.000000	ACT/360 0	0.00 (17.34)	90.00 0.00	311.90 (17.34)	0.00 0.00	294.56 294.56
INDUSTRIAL SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115556	601377.SH CNE100000V95	11/07/2024 11/09/2034	35,600 35,600	CNY 7.323175	0.857655 0.854876	0.00	30,532.51 30,433.59	0.00	4.330000 50.000000	ACT/360 2	0.00 (122.49)	90.00 131.50	(1,150.63) 0.00	131.50 0.00	(1,141.62) (1,141.62)
INFOSYS LIMITED CMN	SDB3263427417	INFY.NS INE009A01021	12/02/2024 11/30/2034	0	INR 85.614874	21.958801 0.000000	0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (632.26)	78.16 0.00	15,196.09 (632.26)	0.00 0.00	14,563.82 14,563.82
INNER MONGOLIA YUAN XING ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260962271	000683.ZK CNE000000P20	10/16/2024 10/13/2034	0	CNY 7.323175	0.765861 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (10.89)	90.00 0.00	204.20 (10.89)	0.00 0.00	193.31 193.31
INNUOVO TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588432	000795.ZK CNE000000SL5	10/10/2024 10/12/2034	0	CNY 7.323175	1.333064 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (4.92)	90.00 0.00	1,115.44 (4.92)	0.00 0.00	1,110.52 1,110.52
INSYDE SOFTWARE, CORP. CMN	SDB3260661408	6231.TWO TW0006231004	10/09/2024 10/12/2034	2,000	TWD 32.800000	11.768293 11.768293	0.00	23,536.59 23,536.59	0.00	4.330000 30.000000	ACT/360 2	0.00 (109.89)	90.00 0.00	(5,183.00) 0.00	0.00 0.00	(5,292.90) (5,292.90)
INTERNATIONAL CONTAINER TERMINAL SERVICES INC	SDB3263530522	ICT.PS PHY411571011	12/04/2024 12/07/2034	5,490	PHP 57.880000	6.668970 6.671275	0.00	36,612.65 36,625.30	(12.65)	4.330000 150.000000	ACT/360 2	0.00 (151.83)	75.00 0.00	(1.45) 0.00	0.00 0.00	(165.93) (165.93)
INTOUCH HOLDINGS PCL SERIES NVDR	SDB3263314466	INTUCH_n.BK TH0201010R12	11/29/2024 11/29/2034	0	THB 34.250000	2.832117 0.000000	0.00	0.00 0.00	0.00	4.330000 40.000000	ACT/360 0	0.00 (3.92)	90.00 0.00	509.86 (3.92)	0.00 0.00	505.95 505.95
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3260122700	688252.SH CNE100005P07	09/25/2024 09/25/2034	10,944	CNY 7.323175	3.281283 3.270652	0.00	35,910.36 35,794.02	0.00	4.330000 50.000000	ACT/360 2	0.00 (229.32)	90.00 0.00	3,615.68 (94.54)	0.00 0.00	3,386.36 3,386.36
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263185964	600584.SH CNE000001F05	11/29/2024 11/30/2034	0	CNY 7.323175	5.598048 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (303.29)	90.00 0.00	4,676.52 (359.20)	0.00 0.00	4,373.23 4,373.23
JIANGSU BOAMAX TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589447	002514.ZK CNE100000XQ3	12/06/2024 12/07/2034	0	CNY 7.323175	1.097415 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(63.37) 0.00	0.00 0.00	(63.37) (63.37)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868398	003032.ZK CNE1000049R1	12/11/2024 12/11/2034	0 0	CNY 7.323175	1.328954 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(102.60) 0.00	0.00 0.00	(102.60) (102.60)
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985614	003032.ZK CNE1000049R1	12/12/2024 12/14/2034	0 0	CNY 7.323175	1.328954 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(141.06) 0.00	0.00 0.00	(141.06) (141.06)
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123295	603915.SH CNE100003LB4	09/25/2024 09/25/2034	121,600 121,300	CNY 7.323175	1.605705 1.600503	0.00 0.00	195,253.76 194,621.16	0.00	4.330000 50.000000	ACT/360 2	0.00 (658.48)	90.00 0.00	(9,347.98) 0.00	0.00 0.00	(10,006.46) (10,006.46)
JIANGSU HENGRUI MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120714	600276.SH CNE0000014W7	12/16/2024 12/14/2034	55,300 79,000	CNY 7.323175	6.288556 6.268180	0.00 0.00	347,757.12 346,630.35	0.00	4.330000 50.000000	ACT/360 2	0.00 (910.51)	90.00 0.00	(6,800.28) (318.30)	0.00 0.00	(7,710.78) (7,710.78)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645010	000936.ZK CNE000001063	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.119335 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	137.76 0.00	0.00 0.00	137.76 137.76
JIANGSU LEILI MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122890	300660.ZK CNE100002ND8	09/25/2024 09/25/2034	0 0	CNY 7.323175	5.236353 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (179.88)	90.00 0.00	20,696.37 (179.88)	0.00 0.00	20,516.49 20,516.49
JIANGSU LETTALL ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985596	603629.SH CNE100003J98	12/12/2024 12/14/2034	0 0	CNY 7.323175	2.727781 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	125.04 0.00	0.00 0.00	125.04 125.04
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055913	300761.ZK CNE100003JX2	11/06/2024 11/06/2034	40,700 40,700	CNY 7.323175	2.666128 2.657490	0.00 0.00	108,511.42 108,159.84	0.00	4.330000 50.000000	ACT/360 2	0.00 (449.93)	90.00 0.00	(7,972.75) 0.00	0.00 0.00	(8,422.68) (8,422.68)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122912	603693.SH CNE1000036F3	09/25/2024 09/25/2034	30,300 30,300	CNY 7.323175	1.349505 1.345132	0.00 0.00	40,890.00 40,757.50	0.00	4.330000 50.000000	ACT/360 2	0.00 (167.36)	90.00 0.00	(2,448.67) 0.00	0.00 0.00	(2,616.03) (2,616.03)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123009	601952.SH CNE100002XD7	09/25/2024 09/25/2034	186,900 186,900	CNY 7.323175	1.341285 1.336939	0.00 0.00	250,686.07 249,873.90	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,005.86)	90.00 0.00	(9,666.75) 0.00	0.00 0.00	(10,672.60) (10,672.60)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263185963	600362.SH CNE0000019P0	11/29/2024 11/30/2034	1,900 1,900	CNY 7.323175	2.827795 2.818632	0.00 0.00	5,372.81 5,355.40	0.00	4.330000 50.000000	ACT/360 2	0.00 (21.37)	90.00 0.00	(154.30) 0.00	0.00 0.00	(175.67) (175.67)
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760832	603977.SH CNE100003092	10/15/2024 10/12/2034	25,700 25,700	CNY 7.323175	1.774222 1.768473	0.00 0.00	45,597.51 45,449.76	0.00	4.330000 50.000000	ACT/360 2	0.00 (221.95)	90.00 0.00	(189.14) (35.47)	0.00 0.00	(411.09) (411.09)
JIANGXI XINYU GUOKE TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862936	300722.ZK CNE1000035H1	11/01/2024 11/02/2034	0 0	CNY 7.323175	3.701890 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (76.96)	90.00 0.00	(816.44) (76.96)	0.00 0.00	(893.40) (893.40)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185981	300320.ZK CNE100001DT7	11/29/2024 11/30/2034	22,300 22,300	CNY 7.323175	1.315253 1.310992	0.00 0.00	29,330.15 29,235.12	0.00	4.330000 50.000000	ACT/360 2	0.00 (69.20)	90.00 0.00	(2,321.48) 0.00	0.00 0.00	(2,390.69) (2,390.69)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123407	601958.SH CNE1000009Y1	09/25/2024 09/25/2034	455,900 455,900	CNY 7.323175	1.378276 1.373810	0.00 0.00	628,356.03 626,319.98	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,565.49)	90.00 0.00	(33,797.72) (5.02)	0.00 0.00	(36,363.20) (36,363.20)
JINGJIN ENVIRONMENTAL PROTECTION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760868	603279.SH CNE100003M36	10/15/2024 10/12/2034	27,100 27,100	CNY 7.323175	2.449660 2.441722	0.00 0.00	66,385.77 66,170.67	0.00	4.330000 50.000000	ACT/360 2	0.00 (282.85)	90.00 2,204.35	(7,339.52) 0.00	2,204.35 0.00	(5,418.02) (5,418.02)
JIO FINANCIAL SERVICES LTD CMN	SDB3264520718	JIOF.NS INE758E01017	12/20/2024 12/20/2034	11,551 83,058	INR 85.614874	3.488880 3.488488	0.00 0.00	40,300.05 40,295.52	0.00	4.330000 75.000000	ACT/360 2	0.00 (438.26)	78.16 0.00	(13,578.51) (439.48)	0.00 0.00	(14,016.77) (14,016.77)
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123314	600380.SH CNE000001816	09/25/2024 09/25/2034	440,700 419,900	CNY 7.323175	1.544053 1.539050	0.00 0.00	680,464.05 678,259.33	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,679.58)	90.00 0.00	(14,359.16) 0.00	0.00 0.00	(16,038.73) (16,038.73)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123495	600872.SH CNE000000HK0	09/25/2024 09/25/2034	50,900 50,900	CNY 7.323175	3.016863 3.007088	0.00	153,558.31 153,060.78	0.00	4.330000	ACT/360 2	0.00 (640.29)	90.00 0.00	(11,954.70) 0.00	0.00	(12,594.99) (12,594.99)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR	SDB3261928455	KCE_n.BK TH0122010R10	11/01/2024 11/01/2034	0 0	THB 34.250000	0.715328 0.000000	0.00	0.00 0.00	0.00	4.330000	ACT/360 0	0.00 (75.04)	90.00 0.00	(2,187.42) (75.04)	0.00	(2,262.46) (2,262.46)
KING SLIDE WORKS CO., LTD. CMN	SDB3260661395	2059.TW TW0002059003	10/09/2024 10/12/2034	2,000 2,000	TWD 32.800000	47.256098 47.256098	0.00	94,512.20 94,512.20	0.00	4.330000	ACT/360 2	0.00 (345.53)	90.00 0.00	4,916.91 0.00	0.00	4,571.37 4,571.37
KING YUAN ELECTRONICS CO LTD ORD CMN	SDB3260123569	2449.TW TW0002449006	09/24/2024 09/22/2034	74,000 74,000	TWD 32.800000	3.399390 3.399390	0.00	251,554.88 251,554.86	0.00	4.330000	ACT/360 2	0.00 (946.44)	90.00 0.00	(28,486.73) 0.00	0.00	(29,433.17) (29,433.17)
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264474	002517.ZK CNE100000XB5	09/27/2024 10/10/2034	104,500 104,500	CNY 7.323175	1.864646 1.858604	0.00	194,855.48 194,224.12	0.00	4.330000	ACT/360 2	0.00 (753.95)	90.00 0.00	(1,876.36) (6.13)	0.00	(2,630.32) (2,630.32)
KOTAK MAHINDRA BANK LIMITED CMN	SDB3263646817	KTKM.NS INE237A01028	12/05/2024 12/05/2034	0 0	INR 85.614874	20.861445 0.000000	0.00	0.00 0.00	0.00	4.330000	ACT/360 0	0.00 (19.77)	78.16 0.00	259.43 (19.77)	0.00	239.65 239.65
KRUNGTHAI CARD PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3261928458	KTC_n.BK TH0689010R18	11/01/2024 11/01/2034	0 0	THB 34.250000	1.459854 0.000000	0.00	0.00 0.00	0.00	4.330000	ACT/360 0	0.00 (571.27)	90.00 0.00	7,831.32 (571.27)	0.00	7,260.05 7,260.05
KWEICHOW MOUTAI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255526	600519.SH CNE0000018R8	12/18/2024 12/18/2034	0 0	CNY 7.323175	208.796486 0.000000	0.00	0.00 0.00	0.00	4.330000	ACT/360 0	0.00 (100.79)	90.00 0.00	2,996.15 (100.79)	0.00	2,895.35 2,895.35
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123519	300773.ZK CNE100003KF7	09/25/2024 09/25/2034	64,400 64,400	CNY 7.323175	2.424999 2.417141	0.00	156,169.91 155,663.88	0.00	4.330000	ACT/360 2	0.00 (714.30)	90.00 0.00	(29,301.13) 0.00	0.00	(30,015.42) (30,015.42)
LARSEN AND TOUBRO LIMITED CMN	SDB3264716752	LART.NS INE018A01030	12/26/2024 12/27/2034	0 0	INR 85.614874	42.138122 0.000000	0.00	0.00 0.00	0.00	4.330000	ACT/360 0	0.00 (66.18)	78.16 0.00	(1,787.30) (66.18)	0.00	(1,853.48) (1,853.48)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055936	300433.ZK CNE100001YW7	11/06/2024 11/06/2034	98,500 98,500	CNY 7.323175	3.000422 2.990700	0.00	295,541.56 294,583.95	0.00	4.330000	ACT/360 2	0.00 (1,224.44)	90.00 0.00	19,221.65 (130.50)	0.00	17,997.21 17,997.21
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123126	002250.ZK CNE100000C15	09/25/2024 09/25/2034	212,000 212,000	CNY 7.323175	0.754901 0.752455	0.00	160,038.94 159,520.46	0.00	4.330000	ACT/360 2	0.00 (565.20)	90.00 0.00	(14,047.59) 0.00	0.00	(14,612.79) (14,612.79)
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489733	000513.ZK CNE0000002Y8	10/09/2024 10/11/2034	20,300 20,300	CNY 7.323175	5.206212 5.189343	0.00	105,686.10 105,343.66	0.00	4.330000	ACT/360 2	0.00 (169.56)	90.00 0.00	295.41 0.00	0.00	125.85 125.85
LTIMINDTREE LIMITED CMN	SDB3264716754	LTIM.NS INE214T01019	12/26/2024 12/27/2034	478 478	INR 85.614874	65.244504 65.237169	0.00	31,186.87 31,183.37	0.00	4.330000	ACT/360 2	0.00 (27.29)	78.16 0.00	(1,076.70) 0.00	0.00	(1,103.99) (1,103.99)
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123413	000830.ZK CNE000000WN3	09/25/2024 09/25/2034	119,000 119,000	CNY 7.323175	1.601595 1.596406	0.00	190,589.82 189,972.31	0.00	4.330000	ACT/360 2	0.00 (734.45)	90.00 0.00	976.52 0.00	0.00	242.08 242.08
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264390176	000568.ZK CNE000000GF2	12/20/2024 12/21/2034	7,200 7,200	CNY 7.323175	17.153097 17.097519	0.00	123,502.30 123,102.14	0.00	4.330000	ACT/360 2	0.00 (234.31)	90.00 0.00	(7,963.48) (43.88)	0.00	(8,197.80) (8,197.80)
MAANSHAN IRON & STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263644995	600808.SH CNE000000DD4	12/09/2024 12/07/2034	0 0	CNY 7.323175	0.423347 0.000000	0.00	0.00 0.00	0.00	4.330000	ACT/360 0	0.00 0.00	90.00 0.00	14.46 0.00	0.00	14.46 14.46
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985621	300782.ZK CNE100003QK4	12/12/2024 12/14/2034	0 0	CNY 7.323175	12.289399 0.000000	0.00	0.00 0.00	0.00	4.330000	ACT/360 0	0.00 0.00	90.00 0.00	13.64 0.00	0.00	13.64 13.64
MAXVISION TECHNOLOGY CORP CMN CLASS A SERIES NORTHBOUND	SDB3264921678	002990.ZK CNE100003XX3	01/03/2025 01/05/2035	2,900 0	CNY 7.323175	3.174419 3.164133	0.00	9,205.82 9,175.99	0.00	4.329038	ACT/360 0	0.00 0.00	90.00 0.00	(350.76) 0.00	0.00	(350.76) (350.76)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123331	600390.SH CNE0000016N1	09/25/2024 09/25/2034	663,400 587,900	CNY 7.323175	0.883686 0.880823	0.00	586,237.23 584,337.98	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,129.72)	90.00 0.00	(65,670.74) 0.00	0.00 0.00	(67,800.45) (67,800.45)
MISC BERHAD LOCAL SHARE	SDB3260121461	MISC.KL MYL3816OO005	09/24/2024 09/22/2034	60	MYR 4.466500	1.701556 1.701556	0.00	102.09 102.09	0.00	4.330000 150.000000	ACT/360 2	0.00 (0.47)	100.00 1.08	4.12 0.00	1.08 0.00	4.73 4.73
MLS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123158	002745.ZK CNE100001X19	09/25/2024 09/25/2034	10,600 10,600	CNY 7.323175	1.194689 1.190818	0.00	12,663.70 12,622.67	0.00	4.330000 50.000000	ACT/360 2	0.00 (50.42)	90.00 0.00	(333.64) (0.21)	0.00 0.00	(384.06) (384.06)
MOON ENVIRONMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588363	000811.ZK CNE0000000S4	10/10/2024 10/12/2034	0	CNY 7.323175	1.679688 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (47.36)	90.00 0.00	2,433.47 (47.36)	0.00 0.00	2,386.11 2,386.11
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054677	002714.ZK CNE100001RQ3	12/13/2024 12/14/2034	11,300 12,400	CNY 7.323175	5.266494 5.249430	0.00	59,511.38 59,318.56	0.00	4.330000 50.000000	ACT/360 2	0.00 (184.23)	90.00 1,274.55	(3,647.94) (33.10)	1,274.55 0.00	(2,557.63) (2,557.63)
NAN YA PLASTICS CORP CMN	SDB3264120649	1303.TW TW0001303006	12/13/2024 12/13/2034	48,000 48,000	TWD 32.800000	0.911585 0.911585	45,448.99	43,756.10 43,756.08	0.00	4.330000 30.000000	ACT/360 2	0.00 (113.16)	90.00 0.00	(7,930.11) 0.00	0.00 0.00	(8,043.27) (8,043.27)
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115453	603093.SH CNE100003PC3	11/07/2024 11/09/2034	9,300 9,300	CNY 7.323175	1.630366 1.625084	0.00	15,162.41 15,113.28	0.00	4.330000 50.000000	ACT/360 2	0.00 (60.65)	90.00 0.00	(517.20) 0.00	0.00 0.00	(577.85) (577.85)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097759	601990.SH CNE1000031R9	10/17/2024 10/19/2034	29,300 29,300	CNY 7.323175	1.186468 1.182624	0.00	34,763.52 34,650.88	0.00	4.330000 50.000000	ACT/360 2	0.00 (141.69)	90.00 174.74	(1,840.47) 0.00	174.74 0.00	(1,807.43) (1,807.43)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800246	600406.SH CNE000001G38	11/20/2024 11/20/2034	174,320 174,320	CNY 7.323175	3.455280 3.444085	0.00	602,324.48 600,372.90	0.00	4.330000 50.000000	ACT/360 2	0.00 (3,617.63)	90.00 0.00	7,819.04 (1,514.39)	0.00 0.00	4,201.40 4,201.40
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644989	002371.ZK CNE100000ML7	12/09/2024 12/07/2034	0	CNY 7.323175	53.569177 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (883.09)	90.00 0.00	(6,042.53) (883.09)	0.00 0.00	(6,925.62) (6,925.62)
NBTM NEW MATERIALS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123264	600114.SH CNE000001HK8	09/25/2024 09/25/2034	0	CNY 7.323175	2.215380 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (94.83)	90.00 0.00	11,628.32 (94.83)	0.00 0.00	11,533.49 11,533.49
NESTLE INDIA LIMITED CMN	SDB3261928456	NEST.NS INE239A01024	10/31/2024 10/31/2034	0	INR 85.614874	25.346647 0.000000	0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (393.95)	90.00 0.00	(6,001.17) (393.95)	0.00 0.00	(6,395.12) (6,395.12)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261724283	601336.SH CNE1000019Y0	10/30/2024 10/30/2034	0	CNY 7.323175	6.809177 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (138.46)	90.00 0.00	10,288.46 (138.46)	0.00 0.00	10,150.00 10,150.00
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261789951	002946.ZK CNE100003JJ1	10/31/2024 11/02/2034	54,300 47,100	CNY 7.323175	1.987951 1.981510	0.00	107,945.73 107,595.99	0.00	4.330000 50.000000	ACT/360 2	0.00 (330.16)	90.00 0.00	9,165.07 0.00	0.00 0.00	8,834.91 8,834.91
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115534	300532.ZK CNE100002CM2	11/07/2024 11/09/2034	47,381 38,481	CNY 7.323175	1.564604 1.559534	0.00	74,132.48 73,892.28	0.00	4.330000 50.000000	ACT/360 2	0.00 (184.58)	90.00 0.00	(6,616.62) (0.07)	0.00 0.00	(6,801.19) (6,801.19)
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115450	603699.SH CNE100001SJ6	11/07/2024 11/09/2034	315,800 315,800	CNY 7.323175	3.037413 3.027572	0.00	959,215.16 956,107.24	0.00	4.330000 50.000000	ACT/360 2	0.00 (3,794.14)	90.00 0.00	(62,186.03) (96.95)	0.00 0.00	(65,980.17) (65,980.17)
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123386	605117.SH CNE1000052S3	09/25/2024 09/25/2034	2,800 3,000	CNY 7.323175	11.618072 11.580428	0.00	32,530.60 32,425.20	0.00	4.330000 50.000000	ACT/360 2	0.00 (338.45)	90.00 829.58	(1,829.23) (211.12)	829.58 0.00	(1,338.09) (1,338.09)
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122703	002896.ZK CNE1000032Q9	09/25/2024 09/25/2034	20,200 42,400	CNY 7.323175	5.262384 5.245333	0.00	106,300.15 105,955.73	0.00	4.330000 50.000000	ACT/360 2	0.00 (928.25)	90.00 0.00	49,811.63 (574.75)	0.00 0.00	48,883.38 48,883.38
NMDC LIMITED CMN	SDB3264984553	NMDC.NS INE584A01023	01/02/2025 01/02/2035	61,018	INR 85.614874	0.769960 0.769873	0.00	46,981.40 46,976.11	0.00	0.000000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	(738.09) 0.00	0.00 0.00	(738.09) (738.09)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097725	000686.ZK CNE0000004H9	10/17/2024 10/19/2034	7,500 7,500	CNY 7.323175	1.087824 1.084300	0.00	8,158.68 8,132.25	0.00	4.330000 50.000000	ACT/360 2	0.00 (33.70)	90.00 0.00	(557.97) 0.00	0.00 0.00	(591.66) (591.66)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
		3034.TW	09/24/2024	21,000	TWD	15.304878	321,991.45	321,402.44		4.330000	ACT/360	0.00	90.00	9,537.19	0.00	8,298.86
NOVATEK MICROELECTRONICS LTD CMN	SDB3260121562	TW0003034005	09/22/2034	21,000	32.800000	15.304878	311,865.25	321,402.44	0.00	30.000000	2	(1,238.33)	0.00	0.00	0.00	8,298.86
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260122761	688300.SH	09/25/2024	42,978	CNY	8.823159	0.00	379,201.71		4.330000	ACT/360	0.00	90.00	37,245.82	0.00	35,816.29
		CNE100003PN0	09/25/2034	44,878	7.323175	8.794570	0.00	377,973.03	0.00	50.000000	2	(1,429.53)	0.00	(87.50)	0.00	35,816.29
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3264583169	603833.SH	12/27/2024	900	CNY	9.445164	0.00	8,500.65		4.330000	ACT/360	0.00	90.00	73.33	0.00	67.67
		CNE100002RB3	12/27/2034	900	7.323175	9.414560	0.00	8,473.10	0.00	50.000000	2	(5.66)	0.00	0.00	0.00	67.67
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN	SDB3262937083	ORCL.NS	11/21/2024	0	INR	149.383506	0.00	0.00		4.330000	ACT/360	0.00	78.16	1,793.84	0.00	1,780.34
		INE881D01027	11/21/2034	0	85.614874	0.000000	0.00	0.00	0.00	75.000000	0	(13.50)	0.00	(13.50)	0.00	1,780.34
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097763	600958.SH	10/17/2024	65,700	CNY	1.446779	0.00	95,053.37		4.330000	ACT/360	0.00	90.00	(4,300.46)	729.76	(4,015.42)
		CNE100001ZV6	10/19/2034	73,500	7.323175	1.442091	0.00	94,745.38	0.00	50.000000	2	(444.72)	729.76	(68.26)	0.00	(4,015.42)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND	SDB3260123351	300595.ZK	09/25/2024	25,700	CNY	2.596256	0.00	66,723.77		4.330000	ACT/360	0.00	90.00	702.26	0.00	367.22
		CNE100002MR0	09/25/2034	32,500	7.323175	2.587843	0.00	66,507.57	0.00	50.000000	2	(335.04)	0.00	(82.99)	0.00	367.22
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123306	300759.ZK	09/25/2024	86,900	CNY	3.521043	0.00	305,978.64		4.330000	ACT/360	0.00	90.00	(24,393.00)	0.00	(25,673.08)
		CNE100003JW4	09/25/2034	86,900	7.323175	3.509634	0.00	304,987.19	0.00	50.000000	2	(1,280.08)	0.00	0.00	0.00	(25,673.08)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND	SDB3260588317	300398.ZK	10/10/2024	6,600	CNY	2.159208	0.00	14,250.77		4.330000	ACT/360	0.00	90.00	(2,597.29)	24.40	(2,634.80)
		CNE100001XV1	10/12/2034	6,600	7.323175	2.152212	0.00	14,204.60	0.00	50.000000	2	(61.90)	24.40	0.00	0.00	(2,634.80)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055934	601318.SH	11/06/2024	134,300	CNY	7.213343	0.00	968,751.99		4.330000	ACT/360	0.00	90.00	(20,053.62)	0.00	(23,573.62)
		CNE000001R84	11/06/2034	125,700	7.323175	7.189971	0.00	965,613.11	0.00	50.000000	2	(3,520.00)	0.00	(2.71)	0.00	(23,573.62)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND	SDB3264857807	600048.SH	01/02/2025	33,600	CNY	1.213869	0.00	40,786.01		4.330000	ACT/360	0.00	90.00	(1,144.28)	0.00	(1,144.28)
		CNE000001ND1	01/02/2035	0	7.323175	1.209936	0.00	40,653.85	0.00	50.000000	0	0.00	0.00	0.00	0.00	(1,144.28)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND	SDB3264054710	600048.SH	12/13/2024	0	CNY	1.213869	0.00	0.00		4.330000	ACT/360	0.00	90.00	(310.55)	0.00	(341.51)
		CNE000001ND1	12/14/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	(30.96)	0.00	(30.96)	0.00	(341.51)
POWER FINANCE CORP LTD CMN	SDB3264650036	PWFC.NS	12/24/2024	36,979	INR	5.238576	0.00	193,717.29		4.330000	ACT/360	0.00	78.16	(2,673.25)	0.00	(2,928.10)
		INE134E01011	12/27/2034	14,230	85.614874	5.237987	0.00	193,695.52	0.00	75.000000	2	(254.85)	0.00	(200.66)	0.00	(2,928.10)
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3264520721	PGRD.NS	12/20/2024	0	INR	3.605682	0.00	0.00		4.330000	ACT/360	0.00	78.16	(852.87)	0.00	(874.36)
		INE752E01010	12/20/2034	0	85.614874	0.000000	0.00	0.00	0.00	75.000000	0	(21.49)	0.00	(21.49)	0.00	(874.36)
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3263589890	PGRD.NS	12/04/2024	0	INR	3.605682	0.00	0.00		4.330000	ACT/360	0.00	78.16	9,063.14	0.00	7,794.55
		INE752E01010	12/05/2034	0	85.614874	0.000000	0.00	0.00	0.00	75.000000	0	(1,268.59)	0.00	(1,268.59)	0.00	7,794.55
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3264922952	PGRD.NS	12/31/2024	46,113	INR	3.605682	0.00	166,268.81		4.330000	ACT/360	0.00	78.16	(374.72)	0.00	(398.23)
		INE752E01010	01/02/2035	46,113	85.614874	3.605277	0.00	166,250.14	0.00	75.000000	2	(23.52)	0.00	0.00	0.00	(398.23)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN	SDB3260661755	PMET.KL	10/09/2024	125,700	MYR	1.097056	0.00	137,899.92		4.330000	ACT/360	0.00	100.00	8,843.71	614.69	8,703.84
		MYL8869OO009	10/11/2034	132,800	4.466500	1.097056	0.00	137,899.94	0.00	150.000000	2	(754.55)	614.69	(116.30)	0.00	8,703.84
PT ANEKA TAMBANG TBK CMN	SDB3260661756	ANTM.JK	10/09/2024	1,161,900	IDR	0.094404	0.00	109,687.85		4.330000	ACT/360	0.00	85.00	12,223.54	0.00	11,730.31
		ID1000106602	10/12/2034	1,161,900	16154.000089	0.094369	0.00	109,647.34	40.51	65.000000	2	(533.74)	0.00	(99.16)	0.00	11,730.31
PT ASTRA INTERNATIONAL TBK CMN	SDB3260121386	ASII.JK	09/24/2024	1,260,200	IDR	0.303330	0.00	382,257.03		4.330000	ACT/360	0.00	85.00	(21,089.60)	0.00	(22,787.88)
		ID1000122807	09/22/2034	1,260,200	16154.000089	0.303218	0.00	382,115.32	141.70	65.000000	2	(1,839.99)	0.00	(170.02)	0.00	(22,787.88)
PT BANK CENTRAL ASIA TBK SCRIPLESS	SDB3263186843	BBCA.JK	11/29/2024	0	IDR	0.598923	0.00	0.00		4.330000	ACT/360	0.00	85.00	205.33	0.00	198.32
		ID1000109507	11/29/2034	0	16154.000089	0.000000	0.00	0.00	0.00	65.000000	0	(7.00)	0.00	(7.00)	0.00	198.32
PT BANK MANDIRI (PERSERO) TBK. CMN	SDB3263589889	BMRI.JK	12/05/2024	0	IDR	0.352854	0.00	0.00		4.330000	ACT/360	0.00	85.00	63.21	0.00	56.68
		ID1000095003	12/06/2034	0	16154.000089	0.000000	0.00	0.00	0.00	65.000000	0	(6.53)	0.00	(6.53)	0.00	56.68

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
PT BANK NEGARA INDONESIA (PERSERO) TBK SCRIPLESS	SDB3263117755	BBNI.JK ID1000096605	11/26/2024 11/24/2034	0 0	IDR 16154.000089	0.269283 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 65.000000	ACT/360 0	0.00 (22.32)	85.00 0.00	59.46 (22.32)	0.00 0.00	37.14 37.14
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN	SDB3262937086	BBRI.JK ID1000118201	11/21/2024 11/22/2034	0 0	IDR 16154.000089	0.252569 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 65.000000	ACT/360 0	0.00 (956.03)	85.00 0.00	16,711.16 (956.03)	0.00 0.00	15,755.13 15,755.13
PT TELEKOMUNIKASI INDONESIA, TBK. CMN	SDB3260121389	TLKM.JK ID1000129000	09/24/2024 09/22/2034	983,200 983,200	IDR 16154.000089	0.167760 0.167698	0.00 0.00	164,941.93 164,880.67	0.00	4.330000 65.000000	ACT/360 2	0.00 (1,391.04)	85.00 0.00	12,117.54 (698.11)	0.00 0.00	10,787.76 10,787.76
PT. AMMAN MINERAL INTERNASIONAL CMN	SDB3260661758	AMMN.JK ID1000191109	10/09/2024 10/12/2034	0 0	IDR 16154.000089	0.524638 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 65.000000	ACT/360 0	0.00 (48.47)	85.00 0.00	2,334.15 (48.47)	0.00 0.00	2,285.68 2,285.68
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260121401	PTTEP_n.BK TH0355010R16	09/24/2024 09/22/2034	66,900 66,900	THB 34.250000	3.474453 3.506704	0.00 0.00	232,440.88 234,598.50	0.00	4.330000 40.000000	ACT/360 2	0.00 (1,051.16)	90.00 0.00	(11,304.94) (771.49)	0.00 0.00	(14,513.72) (14,513.72)
PTT PUBLIC COMPANY LIMITED NVDR	SDB3264753825	PTT_n.BK TH0646010R18	12/27/2024 12/27/2034	0 137,500	THB 34.250000	0.927007 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 40.000000	ACT/360 2	0.00 (42.08)	90.00 0.00	822.45 (75.41)	0.00 0.00	780.37 780.37
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE	SDB3261098407	PUBM.KL MYL129500004	10/16/2024 10/18/2034	159,400 159,400	MYR 4.466500	1.020934 1.020934	0.00 0.00	162,736.82 162,736.88	0.00	4.330000 150.000000	ACT/360 2	0.00 (1,023.98)	100.00 0.00	5,221.42 (249.55)	0.00 0.00	4,197.43 4,197.43
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260491923	300481.ZK CNE100002025	10/09/2024 10/11/2034	15,400 10,400	CNY 7.323175	2.030423 2.023844	0.00 0.00	31,268.51 31,167.20	0.00	4.330000 50.000000	ACT/360 2	0.00 (134.23)	90.00 256.32	(2,317.74) (42.30)	256.32 0.00	(2,195.65) (2,195.65)
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589471	688556.SH CNE1000044B6	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.531722 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.19 0.00	0.00 0.00	0.19 0.19
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985615	688556.SH CNE1000044B6	12/12/2024 12/14/2034	0 0	CNY 7.323175	1.531722 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	344.19 0.00	0.00 0.00	344.19 344.19
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645024	000792.ZK CNE000000SW2	12/09/2024 12/07/2034	134,700 134,700	CNY 7.323175	2.255112 2.247805	0.00 0.00	303,763.54 302,779.33	0.00	4.330000 50.000000	ACT/360 2	0.00 (785.49)	90.00 0.00	(12,065.02) (17.33)	0.00 0.00	(12,850.51) (12,850.51)
QINHUANGDAO PORT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260264454	601326.SH CNE100002QX9	09/27/2024 10/10/2034	0 0	CNY 7.323175	0.458969 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (4.67)	90.00 0.00	(17.76) (4.67)	0.00 0.00	(22.43) (22.43)
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261789940	605183.SH CNE100005XK5	10/31/2024 11/02/2034	78,200 78,200	CNY 7.323175	2.308544 2.301064	0.00 0.00	180,528.13 179,943.20	0.00	4.330000 50.000000	ACT/360 2	0.00 (725.97)	90.00 0.00	(6,866.97) (0.86)	0.00 0.00	(7,592.94) (7,592.94)
RAIL VIKAS NIGAM LIMITED CMN	SDB3264984551	RAIV.NS INE415G01027	01/02/2025 01/02/2035	2,884 0	INR 85.614874	4.937226 4.936671	0.00 0.00	14,238.96 14,237.36	0.00	0.000000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	(73.35) 0.00	0.00 0.00	(73.35) (73.35)
REC LIMITED CMN	SDB3264984557	RECM.NS INE020B01018	01/02/2025 01/02/2035	1,222 0	INR 85.614874	5.848283 5.847625	0.00 0.00	7,146.60 7,145.80	0.00	0.000000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	(0.24) 0.00	0.00 0.00	(0.24) (0.24)
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123118	601828.SH CNE100002RX7	09/25/2024 09/25/2034	38,200 38,200	CNY 7.323175	0.439788 0.438363	0.00 0.00	16,799.90 16,745.47	0.00	4.330000 50.000000	ACT/360 2	0.00 (102.43)	90.00 0.00	(1,459.60) (26.05)	0.00 0.00	(1,562.03) (1,562.03)
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260122905	300596.ZK CNE100002MQ2	09/25/2024 09/25/2034	0 7,800	CNY 7.323175	4.178670 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (121.28)	90.00 0.00	2,915.98 (130.16)	0.00 0.00	2,794.70 2,794.70
ROBOTTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390203	300757.ZK CNE100003JT0	12/20/2024 12/21/2034	0 0	CNY 7.323175	30.870095 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(255.55) 0.00	0.00 0.00	(255.55) (255.55)
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716709	002617.ZK CNE1000016Y6	12/31/2024 01/02/2035	0 0	CNY 7.323175	1.048093 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 0.00	90.00 0.00	51.52 0.00	0.00 0.00	51.52 51.52

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649830	002929.ZK CNE1000033M6	12/30/2024 01/02/2035	0 0	CNY 7.323175	4.606127 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(598.96) 0.00	0.00 0.00	(598.96) (598.96)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260488015	300724.ZK CNE100003G91	10/09/2024 10/11/2034	81,200 81,200	CNY 7.323175	8.660122 8.632062	0.00 0.00	703,201.90 700,923.43	0.00	4.330000 50.000000	ACT/360 2	0.00 (3,024.73)	90.00 0.00	(89,184.22) 0.00	0.00 0.00	(92,208.95) (92,208.95)
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264857812	002352.ZK CNE100000L63	01/02/2025 01/02/2035	0 0	CNY 7.323175	5.521324 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	450.53 (5.66)	0.00 0.00	450.53 450.53
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644992	002352.ZK CNE100000L63	12/09/2024 12/07/2034	0 0	CNY 7.323175	5.521324 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (209.55)	90.00 0.00	4,104.75 (209.55)	0.00 0.00	3,895.21 3,895.21
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645027	600031.SH CNE000001F70	12/09/2024 12/07/2034	0 214,500	CNY 7.323175	2.257852 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,626.27)	90.00 0.00	(10,968.39) (1,692.73)	0.00 0.00	(12,594.66) (12,594.66)
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097743	600061.SH CNE000000Q11	10/17/2024 10/19/2034	214,100 204,300	CNY 7.323175	1.030282 1.026944	0.00 0.00	220,583.35 219,868.71	0.00	4.330000 50.000000	ACT/360 2	0.00 (730.83)	90.00 0.00	(9,166.74) 0.00	0.00 0.00	(9,897.57) (9,897.57)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857802	601225.SH CNE100001T64	01/02/2025 01/02/2035	121,800 0	CNY 7.323175	3.186750 3.176424	0.00 0.00	388,146.09 386,888.44	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	8,677.68 0.00	0.00 0.00	8,677.68 8,677.68
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262322914	601225.SH CNE100001T64	11/12/2024 11/10/2034	0 0	CNY 7.323175	3.186750 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (166.42)	90.00 0.00	11,708.25 (166.42)	0.00 0.00	11,541.83 11,541.83
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123046	600219.SH CNE000001139	09/25/2024 09/25/2034	1,784,500 1,660,200	CNY 7.323175	0.535692 0.533956	0.00 0.00	955,941.96 952,844.48	0.00	4.330000 50.000000	ACT/360 2	0.00 (3,412.76)	90.00 0.00	(27,176.31) 0.00	0.00 0.00	(30,589.06) (30,589.06)
SHANDONG NEW BEIYANG INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928023	002376.ZK CNE100000M62	11/04/2024 11/02/2034	0 0	CNY 7.323175	0.893276 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (7.61)	90.00 0.00	946.33 (7.61)	0.00 0.00	938.72 938.72
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649846	603026.SH CNE100001ZW4	12/30/2024 01/02/2035	0 0	CNY 7.323175	4.795195 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	75.88 0.00	0.00 0.00	75.88 75.88
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122681	605098.SH CNE1000052P9	09/25/2024 09/25/2034	23,600 23,600	CNY 7.323175	4.828076 4.812433	0.00 0.00	113,942.60 113,573.42	0.00	4.330000 50.000000	ACT/360 2	0.00 (450.63)	90.00 0.00	(2,638.18) (0.42)	0.00 0.00	(3,088.81) (3,088.81)
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3262055920	600643.SH CNE0000008S7	11/06/2024 11/06/2034	163,600 140,800	CNY 7.323175	0.708319 0.706024	0.00 0.00	115,880.95 115,505.53	0.00	4.330000 50.000000	ACT/360 2	0.00 (412.06)	90.00 0.00	(12,262.22) 0.00	0.00 0.00	(12,674.29) (12,674.29)
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123476	603881.SH CNE100002R57	09/25/2024 09/25/2034	155,600 161,300	CNY 7.323175	3.103176 3.093121	0.00 0.00	482,854.20 481,289.63	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,454.46)	90.00 0.00	122,720.42 (60.87)	0.00 0.00	121,265.96 121,265.96
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260188355	688188.SH CNE100003L66	09/26/2024 10/10/2034	21,173 20,573	CNY 7.323175	26.613332 26.527101	0.00 0.00	563,484.07 561,658.31	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,875.19)	90.00 0.00	41,698.50 (148.08)	0.00 0.00	39,823.31 39,823.31
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961496	600621.SH CNE0000006D3	10/16/2024 10/13/2034	44,900 44,900	CNY 7.323175	2.257852 2.250536	0.00 0.00	101,377.54 101,049.07	0.00	4.330000 50.000000	ACT/360 2	0.00 (374.19)	90.00 0.00	4,828.40 0.00	0.00 0.00	4,454.21 4,454.21
SHANGHAI DIESEL ENGINE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985572	600841.SH CNE000000CD6	12/12/2024 12/14/2034	0 0	CNY 7.323175	0.694618 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(16.29) 0.00	0.00 0.00	(16.29) (16.29)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530578	601727.SH CNE100000D55	12/05/2024 12/07/2034	0 0	CNY 7.323175	1.111115 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (2.87)	90.00 0.00	350.73 (2.87)	0.00 0.00	347.86 347.86
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054671	601727.SH CNE100000D55	12/13/2024 12/14/2034	5,000 5,000	CNY 7.323175	1.111115 1.107515	0.00 0.00	5,555.58 5,537.57	0.00	4.330000 50.000000	ACT/360 2	0.00 (16.22)	90.00 0.00	(725.29) 0.00	0.00 0.00	(741.51) (741.51)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122972	002158.ZK CNE1000006J8	09/25/2024 09/25/2034	260,200 260,200	CNY 7.323175	2.537343 2.529122	0.00 0.00	660,216.68 658,077.54	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,570.14)	90.00 0.00	1,850.46 (19.98)	0.00 0.00	(719.68) (719.68)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123339	600754.SH CNE000000MK0	09/25/2024 09/25/2034	26,200 31,300	CNY 7.323175	3.679970 3.668046	0.00 0.00	96,415.20 96,102.81	0.00	4.330000 50.000000	ACT/360 2	0.00 (735.64)	90.00 0.00	12,233.70 (376.76)	0.00 0.00	11,498.06 11,498.06
SHANGHAI LIANGXIN ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961147	002706.ZK CNE100001R74	10/16/2024 10/13/2034	0 0	CNY 7.323175	1.052203 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (37.83)	90.00 0.00	275.91 (37.83)	0.00 0.00	238.08 238.08
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122947	600835.SH CNE000000B91	09/25/2024 09/25/2034	84,000 84,000	CNY 7.323175	2.455140 2.447185	0.00 0.00	206,231.74 205,563.54	0.00	4.330000 50.000000	ACT/360 2	0.00 (961.36)	90.00 0.00	910.59 (122.73)	0.00 0.00	(50.77) (50.77)
SHANGHAI RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589429	601825.SH CNE100004QD7	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.165917 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (50.92)	90.00 0.00	1,378.95 (50.92)	0.00 0.00	1,328.03 1,328.03
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868386	002028.ZK CNE000001KM8	12/11/2024 12/11/2034	22,700 31,100	CNY 7.323175	9.960305 9.928032	0.00 0.00	226,098.92 225,366.33	0.00	4.330000 50.000000	ACT/360 2	0.00 (817.22)	90.00 0.00	(11,857.16) (331.98)	0.00 0.00	(12,674.39) (12,674.39)
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681148	603039.SH CNE100002ZC4	11/18/2024 11/16/2034	21,400 14,500	CNY 7.323175	6.713273 6.691521	0.00 0.00	143,664.04 143,198.55	0.00	4.330000 50.000000	ACT/360 2	0.00 (254.82)	90.00 0.00	(639.89) 0.00	0.00 0.00	(894.71) (894.71)
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645038	600696.SH CNE000000CP0	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.685168 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(63.94) 0.00	0.00 0.00	(63.94) (63.94)
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707264	600696.SH CNE000000CP0	12/10/2024 12/08/2034	0 0	CNY 7.323175	1.685168 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	2.49 0.00	0.00 0.00	2.49 2.49
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589492	600696.SH CNE000000CP0	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.685168 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(0.05) 0.00	0.00 0.00	(0.05) (0.05)
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263868407	600696.SH CNE000000CP0	12/11/2024 12/11/2034	0 0	CNY 7.323175	1.685168 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(31.08) 0.00	0.00 0.00	(31.08) (31.08)
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122819	600320.SH CNE000001683	09/25/2024 09/25/2034	1,320,300 1,320,300	CNY 7.323175	0.537062 0.535322	0.00 0.00	709,082.73 706,785.64	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,867.03)	90.00 0.00	(25,698.96) (31.80)	0.00 0.00	(28,565.99) (28,565.99)
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND	SDB3263116835	600517.SH CNE000001G20	11/27/2024 11/27/2034	38,900 38,900	CNY 7.323175	0.754901 0.752455	0.00 0.00	29,365.64 29,270.50	0.00	4.330000 50.000000	ACT/360 2	0.00 (116.11)	90.00 0.00	(865.18) 0.00	0.00 0.00	(981.29) (981.29)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054652	000680.ZK CNE000000KZ2	12/13/2024 12/14/2034	41,400 41,400	CNY 7.323175	1.328954 1.324648	0.00 0.00	55,018.70 54,840.43	0.00	4.330000 50.000000	ACT/360 2	0.00 (130.01)	90.00 0.00	(1,958.96) 0.00	0.00 0.00	(2,088.96) (2,088.96)
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097755	002500.ZK CNE100000WJ0	10/17/2024 10/19/2034	20,000 20,000	CNY 7.323175	0.860395 0.857607	0.00 0.00	17,207.90 17,152.14	0.00	4.330000 50.000000	ACT/360 2	0.00 (70.24)	123.23 123.23	(950.92) 0.00	123.23 0.00	(897.93) (897.93)
SHENAN CIRCUITS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123374	002916.ZK CNE100003373	09/25/2024 09/25/2034	0 0	CNY 7.323175	17.125696 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (158.78)	90.00 0.00	6,244.12 (158.78)	0.00 0.00	6,085.33 6,085.33
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097711	000166.ZK CNE100002FD4	10/17/2024 10/19/2034	769,500 769,500	CNY 7.323175	0.732980 0.730605	0.00 0.00	564,027.95 562,200.55	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,205.79)	90.00 1,614.91	(5,959.94) 0.00	1,614.91 0.00	(6,550.82) (6,550.82)
SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263707246	001287.ZK CNE100005Z88	12/10/2024 12/08/2034	0 0	CNY 7.323175	2.782583 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(25.94) 0.00	0.00 0.00	(25.94) (25.94)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115495	000019.ZK CNE000000354	11/07/2024 11/09/2034	30,800 30,800	CNY 7.323175	0.900127 0.897210	0.00	27,723.90 27,634.07	0.00	4.330000 50.000000	ACT/360 2	0.00 (117.19)	90.00 0.00	(2,858.63) 0.00	0.00 0.00	(2,975.82) (2,975.82)
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649876	002957.ZK CNE100003LR0	12/30/2024 01/02/2035	0 0	CNY 7.323175	2.149617 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	63.97 0.00	0.00 0.00	63.97 63.97
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188342	688318.SH CNE100005592	09/26/2024 10/10/2034	453 1,453	CNY 7.323175	23.427952 23.352042	0.00	10,612.86 10,578.48	0.00	4.330000 50.000000	ACT/360 2	0.00 (254.03)	90.00 0.00	10,221.07 (214.42)	0.00 0.00	9,967.04 9,967.04
SHENZHEN FUANNA BEDDING AND FURNISHING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644988	002327.ZK CNE100000JP4	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.211129 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (9.93)	90.00 0.00	407.91 (9.93)	0.00 0.00	397.98 397.98
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122899	301327.ZK CNE100005L92	09/25/2024 09/25/2034	1,300 1,300	CNY 7.323175	10.509697 10.475644	0.00	13,662.61 13,618.34	0.00	4.330000 50.000000	ACT/360 2	0.00 (54.68)	90.00 0.00	(429.42) 0.00	0.00 0.00	(484.10) (484.10)
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264583175	002356.ZK CNE100000LD6	12/27/2024 12/27/2034	0 0	CNY 7.323175	0.450748 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	59.45 0.00	0.00 0.00	59.45 59.45
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716716	002609.ZK CNE1000016J7	12/31/2024 01/02/2035	8,900 8,900	CNY 7.323175	1.131666 1.127999	0.00	10,071.83 10,039.19	0.00	4.330000 50.000000	ACT/360 2	0.00 (1.37)	90.00 0.00	(111.43) 0.00	0.00 0.00	(112.80) (112.80)
SHENZHEN JPT OPTO-ELECTRONICS CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122903	688025.SH CNE1000062T0	09/25/2024 09/25/2034	85 85	CNY 7.323175	6.507764 6.486678	0.00	553.16 551.37	0.00	4.330000 50.000000	ACT/360 2	0.00 (173.10)	90.00 0.00	(2,765.69) (170.74)	0.00 0.00	(2,938.79) (2,938.79)
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264716705	301308.ZK CNE100005K10	12/31/2024 01/02/2035	0 0	CNY 7.323175	11.782479 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 0.00	90.00 0.00	114.09 0.00	0.00 0.00	114.09 114.09
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644955	300760.ZK CNE100003G67	12/09/2024 12/07/2034	0 13,400	CNY 7.323175	34.936420 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,510.43)	90.00 0.00	12,355.33 (2,712.28)	0.00 0.00	9,844.90 9,844.90
SHENZHEN RAINBOW FINE CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122875	002256.ZK CNE100000C72	09/25/2024 09/25/2034	0 0	CNY 7.323175	0.345254 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (44.20)	90.00 0.00	2,667.42 (44.20)	0.00 0.00	2,623.22 2,623.22
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589482	000025.ZK CNE0000008N8	12/06/2024 12/07/2034	0 0	CNY 7.323175	2.263332 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(3.36) 0.00	0.00 0.00	(3.36) (3.36)
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716697	300047.ZK CNE100000KJ5	12/31/2024 01/02/2035	4,000 4,000	CNY 7.323175	1.609815 1.604599	0.00	6,439.26 6,418.40	0.00	4.330000 50.000000	ACT/360 2	0.00 (0.92)	90.00 0.00	(443.76) 0.00	0.00 0.00	(444.69) (444.69)
SHENZHEN TOPBAND CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123127	002139.ZK CNE1000005H4	09/25/2024 09/25/2034	0 0	CNY 7.323175	1.864646 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (90.24)	90.00 0.00	7,043.90 (90.24)	0.00 0.00	6,953.66 6,953.66
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262258020	002130.ZK CNE1000000C6	11/12/2024 11/09/2034	0 0	CNY 7.323175	3.459391 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (139.62)	90.00 0.00	15,487.04 (139.62)	0.00 0.00	15,347.42 15,347.42
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857833	002285.ZK CNE100000FK3	01/02/2025 01/02/2035	35,000 0	CNY 7.323175	0.354844 0.353695	0.00	12,419.55 12,379.33	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(705.20) 0.00	0.00 0.00	(705.20) (705.20)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264465	003021.ZK CNE100004934	09/27/2024 10/10/2034	40 40	CNY 7.323175	10.126082 10.093272	0.00	405.04 403.73	0.00	4.330000 50.000000	ACT/360 2	0.00 (1.59)	90.00 0.00	(4.57) 0.00	0.00 0.00	(6.16) (6.16)
SHIN KONG FINANCIAL HLDGS CO LTD CMN	SDB3260123673	2888.TW TW0002888005	09/24/2024 09/22/2034	110,000 110,000	TWD 32.800000	0.359756 0.359756	39,813.73 38,983.12	39,573.17 39,573.16	0.00	4.330000 30.000000	ACT/360 2	0.00 (154.94)	90.00 0.00	590.05 0.00	0.00 0.00	435.11 435.11

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB326425555	688506.SH CNE100006FN4	12/18/2024 12/18/2034	800 900	CNY 7.323175	26.268078 26.182965	0.00	21,014.46 20,946.37	0.00	4.330000 50.000000	ACT/360 2	0.00 (22.56)	90.00 0.00	(602.03) (17.80)	0.00 0.00	(624.60) (624.60)
SIEMENS LIMITED CMN	SDB3264922954	SIEM.NS INE003A01024	12/31/2024 01/02/2035	594 140	INR 85.614874	76.342459 76.333876	0.00	45,347.42 45,342.32	0.00	4.330000 75.000000	ACT/360 2	0.00 (1.51)	78.16 0.00	35.48 0.00	0.00 0.00	33.97 33.97
SIGURD MICROELECTRONIC CORP CMN	SDB3260123651	6257.TW TW0006257009	09/24/2024 09/22/2034	92,000 92,000	TWD 32.800000	2.057927 2.057927	193,610.23 194,495.45	189,329.27 189,329.28	0.00	4.330000 30.000000	ACT/360 2	0.00 (771.85)	90.00 0.00	(5,166.18) 0.00	0.00 0.00	(5,938.03) (5,938.03)
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540432	300470.ZK CNE1000020P6	11/14/2024 11/16/2034	20,200 20,200	CNY 7.323175	5.165110 5.148374	0.00	104,335.22 103,997.15	0.00	4.330000 50.000000	ACT/360 2	0.00 (374.25)	90.00 0.00	4,252.62 0.00	0.00 0.00	3,878.37 3,878.37
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123479	601598.SH CNE100003GS8	09/25/2024 09/25/2034	1,073,100 1,073,100	CNY 7.323175	0.732980 0.730605	0.00	786,560.61 784,012.23	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,960.52)	90.00 0.00	8,033.26 (26.56)	0.00 0.00	5,072.74 5,072.74
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115552	603737.SH CNE1000027D7	11/07/2024 11/09/2034	18,000 18,000	CNY 7.323175	5.836437 5.817526	0.00	105,055.87 104,715.47	0.00	4.330000 50.000000	ACT/360 2	0.00 (441.39)	90.00 0.00	(16,194.74) 0.00	0.00 0.00	(16,636.13) (16,636.13)
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097738	601555.SH CNE1000019P8	10/17/2024 10/19/2034	16,300 16,300	CNY 7.323175	1.068643 1.065181	0.00	17,418.89 17,362.45	0.00	4.330000 50.000000	ACT/360 2	0.00 (71.53)	90.00 0.00	(1,097.31) 0.00	0.00 0.00	(1,168.84) (1,168.84)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097734	600369.SH CNE0000016P6	10/17/2024 10/19/2034	8,400 8,400	CNY 7.323175	0.639816 0.637743	0.00	5,374.45 5,357.04	0.00	4.330000 50.000000	ACT/360 2	0.00 (26.10)	90.00 14.47	(102.29) (4.36)	14.47 0.00	(113.92) (113.92)
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707291	603290.SH CNE100003RN6	12/10/2024 12/08/2034	0 0	CNY 7.323175	12.305840 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(14.59) 0.00	0.00 0.00	(14.59) (14.59)
STATE BANK OF INDIA CMN	SDB3264984555	SBI.NS INE062A01020	01/02/2025 01/02/2035	4,186 0	INR 85.614874	9.285186 9.284142	0.00	38,867.79 38,863.42	0.00	0.000000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	(35.46) 0.00	0.00 0.00	(35.46) (35.46)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123528	002468.ZK CNE100000T99	09/25/2024 09/25/2034	476,300 501,100	CNY 7.323175	1.387866 1.383370	0.00	661,040.77 658,899.13	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,719.88)	90.00 0.00	18,155.66 (240.57)	0.00 0.00	15,435.77 15,435.77
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867377	600710.SH CNE000000KL2	11/21/2024 11/24/2034	0 0	CNY 7.323175	1.274152 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (143.91)	90.00 0.00	2,251.90 (143.91)	0.00 0.00	2,108.00 2,108.00
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790027	300274.ZK CNE1000018M7	10/31/2024 11/02/2034	40 40	CNY 7.323175	10.115121 10.082347	0.00	404.60 403.29	0.00	4.330000 50.000000	ACT/360 2	0.00 (1.73)	90.00 0.00	(44.69) 0.00	0.00 0.00	(46.42) (46.42)
SUZHOU DONGSHAN PRECISION MANUFACTURING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540451	002384.ZK CNE100000N79	11/14/2024 11/16/2034	0 0	CNY 7.323175	4.000563 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (15.24)	90.00 0.00	583.38 (15.24)	0.00 0.00	568.13 568.13
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115452	688106.SH CNE100003ZP4	11/07/2024 11/09/2034	32,248 32,248	CNY 7.323175	2.330465 2.322914	0.00	75,152.83 74,909.33	0.00	4.330000 50.000000	ACT/360 2	0.00 (316.64)	90.00 0.00	(6,802.47) 0.00	0.00 0.00	(7,119.11) (7,119.11)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116849	300394.ZK CNE100001XQ1	11/27/2024 11/27/2034	6,500 11,000	CNY 7.323175	12.516829 12.476272	0.00	81,359.39 81,095.77	0.00	4.330000 50.000000	ACT/360 2	0.00 (277.29)	90.00 0.00	(5,070.85) (210.14)	0.00 0.00	(5,348.13) (5,348.13)
TAIWAN SEMICONDUCTOR MFG CO ORD CMN	SDB3264649691	2330.TW TW0002330008	12/26/2024 12/27/2034	10,000 10,000	TWD 32.774390	32.774390 32.774390	332,926.08 328,290.38	327,743.90 327,743.90	0.00	4.330000 30.000000	ACT/360 2	0.00 (292.97)	90.00 0.00	(546.48) 0.00	0.00 0.00	(839.45) (839.45)
TATA CONSULTANCY SERVICES LIMITED CMN	SDB3262868169	TCS.NS INE467B01029	11/19/2024 11/21/2034	32,383 32,383	INR 85.614874	47.828138 47.822761	0.00	1,548,818.59 1,548,644.47	0.00	4.330000 75.000000	ACT/360 2	0.00 (4,446.13)	78.16 0.00	(93,954.31) (990.97)	0.00 0.00	(98,400.43) (98,400.43)
TATA ELXSI LTD CMN	SDB3262742319	TTEX.NS INE670A01012	11/18/2024 11/15/2034	0 0	INR 85.614874	79.385155 0.000000	0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (15.27)	78.16 0.00	1,462.42 (15.27)	0.00 0.00	1,447.15 1,447.15

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
		TEML.NS	12/03/2024	0	INR	19.928780	0.00	0.00		4.330000	ACT/360	0.00	78.16	120.84	0.00	117.26
TECH MAHINDRA LIMITED CMN	SDB3263531097	INE669C01036	12/05/2034	0	85.614874	0.000000	0.00	0.00	0.00	75.000000	0	(3.58)	0.00	(3.58)	0.00	117.26
TECO ELECTRIC AND MACHINERY CO CMN	SDB3260661477	1504.TW	10/09/2024	286,000	TWD	1.591463	465,601.71	455,158.54	0.00	4.330000	ACT/360	0.00	90.00	(10,816.69)	0.00	(12,664.05)
TELEKOM MALAYSIA BERNAD (MYR) CMN	SDB3260121463	TW0001504009	10/12/2034	286,000	32.800000	1.591463	465,975.22	455,158.42	0.00	30.000000	2	(1,847.36)	0.00	0.00	0.00	(12,664.05)
		TLMM.KL	09/24/2024	364,600	MYR	1.488862	0.00	542,838.91		4.330000	ACT/360	0.00	100.00	21,395.28	0.00	18,862.13
		MYL48630O006	09/22/2034	364,600	4.466500	1.488862	0.00	542,839.09	0.00	150.000000	2	(2,533.16)	0.00	0.00	0.00	18,862.13
		TENA.KL	09/24/2024	0	MYR	3.344901	0.00	0.00		4.330000	ACT/360	0.00	100.00	843.18	0.00	718.07
TENAGA NASIONAL (MYR) CMN	SDB3260121395	MYL53470O009	09/22/2034	0	4.466500	0.000000	0.00	0.00	0.00	150.000000	0	(125.11)	0.00	(125.11)	0.00	718.07
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097728	601319.SH	10/17/2024	0	CNY	1.043982	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	15,468.21	0.00	14,714.43
		CNE100003F27	10/19/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	(753.78)	0.00	(753.78)	0.00	14,714.43
		300783.ZK	01/02/2025	0	CNY	5.051395	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(340.53)	0.00	(340.53)
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264857821	CNE100003LT6	01/02/2035	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(340.53)
		300783.ZK	12/27/2024	0	CNY	5.051395	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(1,147.93)	0.00	(1,147.93)
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264583186	CNE100003LT6	12/27/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(1,147.93)
		300783.ZK	12/31/2024	0	CNY	5.051395	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	136.35	0.00	136.35
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264716704	CNE100003LT6	01/02/2035	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	1	0.00	0.00	0.00	0.00	136.35
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3260188351	600717.SH	09/26/2024	81,400	CNY	0.667217	0.00	54,311.47	0.00	4.330000	ACT/360	0.00	90.00	(2,300.49)	0.00	(2,509.26)
		CNE000000L16	10/10/2034	81,400	7.323175	0.665055	0.00	54,135.48	0.00	50.000000	2	(208.77)	0.00	(0.83)	0.00	(2,509.26)
		688819.SH	09/25/2024	3,698	CNY	3.729292	0.00	13,790.92	0.00	4.330000	ACT/360	0.00	90.00	(5,511.30)	0.00	(6,009.98)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122933	CNE100004C29	09/25/2034	14,498	7.323175	3.717208	0.00	13,746.24	0.00	50.000000	2	(498.68)	0.00	(448.47)	0.00	(6,009.98)
		002283.ZK	12/23/2024	92,600	CNY	0.728870	0.00	67,493.33	0.00	4.330000	ACT/360	0.00	90.00	(3,681.61)	0.00	(3,720.09)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264453049	CNE100000F79	12/21/2034	67,800	7.323175	0.726508	0.00	67,274.64	0.00	50.000000	2	(38.48)	0.00	0.00	0.00	(3,720.09)
		000762.ZK	12/13/2024	0	CNY	2.945620	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(59.91)	0.00	(59.91)
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	SDB3264054698	CNE000000S27	12/14/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(59.91)
		600211.SH	12/24/2024	3,100	CNY	5.060986	0.00	15,689.06	0.00	4.330000	ACT/360	0.00	90.00	(21.84)	0.00	(33.98)
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND	SDB3264520311	CNE000000ZW7	12/22/2034	3,100	7.323175	5.044587	0.00	15,638.22	0.00	50.000000	2	(12.14)	0.00	0.00	0.00	(33.98)
		6757.TW	12/26/2024	4,000	TWD	2.375000	9,431.89	9,500.00	0.00	4.330000	ACT/360	0.00	90.00	400.19	0.00	392.05
TIGERAIR TAIWAN CO LTD CMN	SDB3264649734	TW0006757008	12/27/2034	4,000	32.800000	2.375000	9,099.81	9,500.00	0.00	30.000000	2	(8.14)	0.00	0.00	0.00	392.05
		6757.TW	12/18/2024	0	TWD	2.375000	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(108.96)	0.00	(112.59)
TIGERAIR TAIWAN CO LTD CMN	SDB3264328868	TW0006757008	12/20/2034	0	32.800000	0.000000	0.00	0.00	0.00	30.000000	0	(3.63)	0.00	(3.63)	0.00	(112.59)
		603866.SH	09/25/2024	751,000	CNY	0.904237	0.00	679,081.80	0.00	4.330000	ACT/360	0.00	90.00	25,990.82	0.00	23,270.86
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123446	CNE100002524	09/25/2034	747,200	7.323175	0.901307	0.00	676,881.56	0.00	50.000000	2	(2,719.96)	0.00	(152.07)	0.00	23,270.86
		600438.SH	12/20/2024	27,600	CNY	3.029193	0.00	83,605.73	0.00	4.330000	ACT/360	0.00	90.00	(3,023.15)	0.00	(3,095.41)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390135	CNE000001GS3	12/21/2034	27,600	7.323175	3.019378	0.00	83,334.83	0.00	50.000000	2	(72.26)	0.00	0.00	0.00	(3,095.41)
		600438.SH	11/21/2024	0	CNY	3.029193	0.00	0.00	0.00	4.330000	ACT/360	0.00	90.00	(271.06)	0.00	(274.16)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867392	CNE000001GS3	11/24/2034	0	7.323175	0.000000	0.00	0.00	0.00	50.000000	0	(3.10)	0.00	(3.10)	0.00	(274.16)
		600780.SH	11/14/2024	127,200	CNY	0.771341	0.00	98,114.62	0.00	4.330000	ACT/360	0.00	90.00	(5,932.45)	0.00	(6,165.30)
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540429	CNE000000NK8	11/16/2034	80,900	7.323175	0.768842	0.00	97,796.70	0.00	50.000000	2	(232.85)	0.00	0.00	0.00	(6,165.30)
		688599.SH	11/06/2024	27,089	CNY	2.644207	0.00	71,628.94	0.00	4.330000	ACT/360	0.00	90.00	(1,525.72)	0.00	(1,526.87)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055919	CNE100003ZR0	11/06/2034	89	7.323175	2.635640	0.00	71,396.85	0.00	50.000000	2	(1.15)	0.00	0.00	0.00	(1,526.87)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540433	600100.SH CNE000000RK9	11/14/2024 11/16/2034	173,600 121,100	CNY 7.323175	0.974110 0.970953	0.00 0.00	169,105.42 168,557.44	0.00	4.330000 50.000000	ACT/360 2	0.00 (352.84)	90.00 0.00	(8,263.79) 0.00	0.00 0.00	(8,616.64) (8,616.64)
UNI-PRESIDENT ENTERPRISES CORPORATION ORD CMN	SDB3260661478	1216.TW TW0001216000	10/09/2024 10/12/2034	236,000 236,000	TWD 32.800000	2.466463 2.466463	596,847.78 611,886.64	582,085.37 582,085.27	0.00	4.330000 30.000000	ACT/360 2	0.00 (2,428.15)	90.00 0.00	(29,801.27) 0.00	0.00 0.00	(32,229.42) (32,229.42)
UNITED INFORMATION SYSTEMS CMN	SDB3264649695	2404.TW TW0002404001	12/26/2024 12/27/2034	2,000 1,000	TWD 32.800000	14.695122 14.695122	13,637.75 14,237.59	29,390.24 29,390.24	0.00	4.330000 30.000000	ACT/360 2	0.00 (12.68)	90.00 0.00	1,539.62 0.00	0.00 0.00	1,526.94 1,526.94
UNITED MICROELECTRONICS CORP ORD CMN	SDB3264390181	2303.TW TW0002303005	12/19/2024 12/20/2034	5,000 5,000	TWD 32.800000	1.312500 1.312500	6,658.52 6,544.67	6,562.50 6,562.50	0.00	4.330000 30.000000	ACT/360 2	0.00 (11.79)	90.00 0.00	17.83 0.00	0.00 0.00	6.04 6.04
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123556	601231.SH CNE100001BZ8	09/25/2024 09/25/2034	0 11,500	CNY 7.323175	2.260592 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (229.66)	90.00 0.00	7,298.58 (242.59)	0.00 0.00	7,068.92 7,068.92
VEDANTA LIMITED CMN	SDB3264922950	VDAN.NS INE205A01025	12/31/2024 01/02/2035	14,268 3,496	INR 85.614874	5.191271 5.190687	0.00 0.00	74,069.05 74,060.72	0.00	4.330000 75.000000	ACT/360 2	0.00 (2.58)	78.16 0.00	64.73 0.00	0.00 0.00	62.15 62.15
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123379	300476.ZK CNE1000020V4	09/25/2024 09/25/2034	3,400 3,400	CNY 7.323175	5.766564 5.747880	0.00 0.00	19,542.79 19,542.79	0.00	4.330000 50.000000	ACT/360 2	0.00 (77.14)	90.00 0.00	869.73 (2.93)	0.00 0.00	792.59 792.59
VOLTRONIC POWER TECHNOLOGY CORP CMN	SDB3260121501	6409.TW TW0006409006	09/24/2024 09/22/2034	3,000 3,000	TWD 32.800000	56.707317 56.707317	0.00 0.00	170,121.95 170,121.95	0.00	4.330000 30.000000	ACT/360 2	0.00 (640.10)	90.00 0.00	(2,288.80) 0.00	0.00 0.00	(2,928.90) (2,928.90)
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961820	300017.ZK CNE100000GQ8	10/16/2024 10/13/2034	39,100 39,100	CNY 7.323175	1.448149 1.443457	0.00 0.00	56,622.62 56,439.17	0.00	4.330000 50.000000	ACT/360 2	0.00 (219.77)	90.00 0.00	5,721.53 (19.46)	0.00 0.00	5,501.76 5,501.76
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054655	603609.SH CNE100001VB7	12/13/2024 12/14/2034	44,700 36,900	CNY 7.323175	1.180988 1.177161	0.00 0.00	52,790.16 52,619.10	0.00	4.330000 50.000000	ACT/360 2	0.00 (76.80)	90.00 0.00	(1,225.36) 0.00	0.00 0.00	(1,302.16) (1,302.16)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588440	601168.SH CNE100000619	10/10/2024 10/12/2034	129,100 129,100	CNY 7.323175	2.201679 2.194546	0.00 0.00	284,236.82 283,315.89	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,159.23)	90.00 0.00	(16,205.22) 0.00	0.00 0.00	(17,364.45) (17,364.45)
WINGTECH TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707250	600745.SH CNE000000M72	12/10/2024 12/08/2034	0 0	CNY 7.323175	5.313076 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (10.01)	90.00 0.00	(198.47) (10.01)	0.00 0.00	(208.48) (208.48)
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123077	600580.SH CNE000001BJ3	09/25/2024 09/25/2034	85,500 187,700	CNY 7.323175	2.355126 2.347495	0.00 0.00	201,363.25 200,710.82	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,513.19)	90.00 0.00	94,427.42 (898.49)	0.00 0.00	92,914.23 92,914.23
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255521	603220.SH CNE100003F35	12/18/2024 12/18/2034	0 0	CNY 7.323175	3.147018 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	6.57 0.00	0.00 0.00	6.57 6.57
WULIANGYE YIBIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390162	000858.ZK CNE000000VQ8	12/20/2024 12/21/2034	0 0	CNY 7.323175	19.186260 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (17.11)	90.00 0.00	(431.84) (17.11)	0.00 0.00	(448.95) (448.95)
WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800229	603259.SH CNE1000031K4	11/20/2024 11/20/2034	0 0	CNY 7.323175	7.540786 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (287.19)	90.00 0.00	42,690.34 (287.19)	0.00 0.00	42,403.15 42,403.15
WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921686	603259.SH CNE1000031K4	01/03/2025 01/05/2035	16,200 0	CNY 7.323175	7.540786 7.516353	0.00 0.00	122,160.74 121,764.92	0.00	4.329038 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(1,460.59) 0.00	0.00 0.00	(1,460.59) (1,460.59)
XI'AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260491723	601369.SH CNE100000QS3	10/09/2024 10/11/2034	6,000 6,000	CNY 7.323175	1.191948 1.188086	0.00 0.00	7,151.69 7,128.52	0.00	4.330000 50.000000	ACT/360 2	0.00 (27.91)	90.00 0.00	(70.38) 0.00	0.00 0.00	(98.30) (98.30)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178773	688550.SH CNE100005X80	12/17/2024 12/15/2034	1,700 1,700	CNY 7.323175	4.286904 4.273014	0.00 0.00	7,287.74 7,264.12	0.00	4.330000 50.000000	ACT/360 2	0.00 (15.35)	90.00 0.00	(283.98) 0.00	0.00 0.00	(299.34) (299.34)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123659	600563.SH CNE000001D72	09/25/2024 09/25/2034	22,700 22,200	CNY 7.323175	16.292702 16.239912	0.00	369,844.34 368,646.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,286.92)	90.00 0.00	(28,498.65) 0.00	0.00 0.00	(29,785.57) (29,785.57)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123157	002925.ZK CNE1000033H6	09/25/2024 09/25/2034	15,200 15,200	CNY 7.323175	2.145507 2.138555	0.00	32,611.71 32,506.04	0.00	4.330000 50.000000	ACT/360 2	0.00 (114.93)	90.00 0.00	3,098.78 0.00	0.00 0.00	2,983.86 2,983.86
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097708	000526.ZK CNE0000005F0	10/17/2024 10/19/2034	51 51	CNY 7.323175	5.762454 5.743783	0.00	293.89 292.93	0.00	4.330000 50.000000	ACT/360 2	0.00 (1.18)	90.00 0.00	(9.18) 0.00	0.00 0.00	(10.35) (10.35)
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097739	601811.SH CNE100002BC5	10/17/2024 10/19/2034	0 0	CNY 7.323175	2.171538 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (145.34)	90.00 0.00	2,862.73 (145.34)	0.00 0.00	2,717.39 2,717.39
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123375	603888.SH CNE100002G50	09/25/2024 09/25/2034	39,500 39,500	CNY 7.323175	3.060704 3.050787	0.00	120,897.82 120,506.09	0.00	4.330000 50.000000	ACT/360 2	0.00 (619.36)	90.00 0.00	(12,173.70) (93.94)	0.00 0.00	(12,793.06) (12,793.06)
XINJIANG DAOQ NEW ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115454	688303.SH CNE100004P24	11/07/2024 11/09/2034	0 8,900	CNY 7.323175	3.307314 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (135.70)	90.00 0.00	(4,573.54) (140.39)	0.00 0.00	(4,709.24) (4,709.24)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790001	002202.ZK CNE1000008S5	10/31/2024 11/02/2034	222,200 222,200	CNY 7.323175	1.415268 1.410682	0.00	314,472.44 313,453.54	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,321.42)	90.00 0.00	(28,217.06) 0.00	0.00 0.00	(29,538.49) (29,538.49)
XINJIANG LIXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921658	001258.ZK CNE100005GM6	01/03/2025 01/05/2035	0 0	CNY 7.323175	1.090564 0.000000	0.00	0.00 0.00	0.00	4.329038 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	117.64 0.00	0.00 0.00	117.64 117.64
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328838	600509.SH CNE0000019W6	12/19/2024 12/21/2034	0 0	CNY 7.323175	0.886426 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(11.07) 0.00	0.00 0.00	(11.07) (11.07)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123069	002100.ZK CNE000001PZ9	09/25/2024 09/25/2034	44,200 44,200	CNY 7.323175	0.897386 0.894479	0.00	39,664.48 39,535.97	0.00	4.330000 50.000000	ACT/360 2	0.00 (179.70)	90.00 0.00	(1,137.60) (21.11)	0.00 0.00	(1,317.29) (1,317.29)
XINTEC INC CMN CLASS A SERIES NORTHBOUND	SDB3260121502	3374.TWO TW0003374005	09/24/2024 09/22/2034	21,000 21,000	TWD 32.800000	6.036585 6.036585	128,924.86 123,070.79	126,768.29 126,768.29	0.00	4.330000 30.000000	ACT/360 2	0.00 (490.16)	90.00 0.00	3,697.49 0.00	0.00 0.00	3,207.33 3,207.33
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649866	000949.ZK CNE0000010N4	12/30/2024 01/02/2035	0 0	CNY 7.323175	0.549392 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(49.84) 0.00	0.00 0.00	(49.84) (49.84)
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123483	000400.ZK CNE0000007F6	09/25/2024 09/25/2034	129,800 129,800	CNY 7.323175	3.771763 3.759542	0.00	489,574.87 487,988.55	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,931.65)	90.00 0.00	30,461.37 (130.92)	0.00 0.00	28,529.73 28,529.73
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND	SDB3264054674	300861.ZK CNE100004751	12/13/2024 12/14/2034	35,400 33,300	CNY 7.323175	2.733261 2.724405	0.00	96,757.44 96,443.94	0.00	4.330000 50.000000	ACT/360 2	0.00 (104.60)	90.00 0.00	(9,069.17) 0.00	0.00 0.00	(9,173.77) (9,173.77)
YANGMING MARINE TRANSPORT CORP CMN	SDB3264792329	2609.TW TW0002609005	12/30/2024 12/28/2034	163,000 88,000	TWD 32.800000	2.307927 2.307927	0.00	376,192.07 376,192.10	0.00	4.330000 30.000000	ACT/360 2	0.00 (34.10)	90.00 0.00	(3,326.79) 0.00	0.00 0.00	(3,360.88) (3,360.88)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055914	002847.ZK CNE100002JZ9	11/06/2024 11/06/2034	1,700 1,700	CNY 7.323175	8.576549 8.548759	0.00	14,580.13 14,532.89	0.00	4.330000 50.000000	ACT/360 2	0.00 (47.34)	90.00 0.00	2,408.33 0.00	0.00 0.00	2,360.99 2,360.99
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122998	002643.ZK CNE1000019T0	09/25/2024 09/25/2034	50 50	CNY 7.323175	1.644067 1.638740	0.00	82.20 81.94	0.00	4.330000 50.000000	ACT/360 2	0.00 (67.79)	90.00 0.00	22,455.94 (67.50)	0.00 0.00	22,388.14 22,388.14
YANTAI ZHENGHAI BIO-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264475	300653.ZK CNE100002NZ1	09/27/2024 10/10/2034	0 0	CNY 7.323175	2.918219 0.000000	0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (86.18)	90.00 0.00	(516.99) (86.18)	0.00 0.00	(603.17) (603.17)
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179000	603013.SH CNE1000031L2	11/08/2024 11/09/2034	123,400 120,800	CNY 7.323175	2.052343 2.045694	0.00	253,259.18 252,438.64	0.00	4.330000 50.000000	ACT/360 2	0.00 (669.92)	90.00 0.00	(13,905.94) (28.98)	0.00 0.00	(14,575.86) (14,575.86)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123468	300628.ZK CNE100002PCS5	09/25/2024 09/25/2034	81,275 81,275	CNY 7.323175	5.288415 5.271280	0.00 0.00	429,815.92 428,423.28	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,571.09)	90.00 0.00	3,792.31 0.00	0.00 0.00	2,221.22 2,221.22
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260490837	300999.ZK CNE1000048D3	10/09/2024 10/11/2034	2,400 2,400	CNY 7.323175	4.467752 4.453275	0.00 0.00	10,722.60 10,687.86	0.00	4.330000 50.000000	ACT/360 2	0.00 (43.90)	90.00 0.00	(620.44) 0.00	0.00 0.00	(664.35) (664.35)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123341	000975.ZK CNE0000012L4	09/25/2024 09/25/2034	86,200 86,200	CNY 7.323175	2.105776 2.098953	0.00 0.00	181,517.85 180,929.75	0.00	4.330000 50.000000	ACT/360 2	0.00 (870.39)	90.00 0.00	(8,240.08) (119.91)	0.00 0.00	(9,110.48) (9,110.48)
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961787	300415.ZK CNE100001YB1	10/16/2024 10/13/2034	75,200 75,200	CNY 7.323175	2.748332 2.739427	0.00 0.00	206,674.54 206,004.91	0.00	4.330000 50.000000	ACT/360 2	0.00 (839.45)	90.00 0.00	(10,108.11) 0.00	0.00 0.00	(10,947.56) (10,947.56)
YTO EXPRESS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123415	600233.SH CNE0000012J8	09/25/2024 09/25/2034	0 0	CNY 7.323175	1.944109 1.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (59.17)	90.00 0.00	275.43 (59.17)	0.00 0.00	216.26 216.26
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123527	002120.ZK CNE100000015	09/25/2024 09/25/2034	350,000 376,800	CNY 7.323175	1.030282 1.026944	0.00 0.00	360,598.65 359,430.40	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,671.28)	90.00 0.00	(24,447.64) (202.90)	0.00 0.00	(26,118.92) (26,118.92)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123257	000807.ZK CNE000000VG9	09/25/2024 09/25/2034	255,000 248,600	CNY 7.323175	1.853685 1.847679	0.00 0.00	472,689.76 471,158.15	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,839.89)	90.00 0.00	(6,594.34) (29.32)	0.00 0.00	(8,434.23) (8,434.23)
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427096	600497.SH CNE000001HC5	10/08/2024 10/10/2034	83,500 83,500	CNY 7.323175	0.763121 0.760648	0.00 0.00	63,720.60 63,514.11	0.00	4.330000 50.000000	ACT/360 2	0.00 (260.08)	90.00 0.00	(3,438.03) 0.00	0.00 0.00	(3,698.11) (3,698.11)
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115476	002053.ZK CNE000001N39	11/07/2024 11/09/2034	12,700 12,700	CNY 7.323175	1.561863 1.556803	0.00 0.00	19,835.67 19,771.40	0.00	4.330000 50.000000	ACT/360 2	0.00 (142.84)	90.00 0.00	1,547.75 (66.22)	0.00 0.00	1,404.91 1,404.91
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054736	002265.ZK CNE100000CK0	12/13/2024 12/14/2034	0 0	CNY 7.323175	3.188120 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(173.95) 0.00	0.00 0.00	(173.95) (173.95)
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985593	002265.ZK CNE100000CK0	12/12/2024 12/14/2034	0 0	CNY 7.323175	3.188120 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	2,269.85 0.00	0.00 0.00	2,269.85 2,269.85
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123235	600096.SH CNE000000S01	09/25/2024 09/25/2034	198,700 198,700	CNY 7.323175	3.055224 3.045325	0.00 0.00	607,073.04 605,106.08	0.00	4.330000 50.000000	ACT/360 2	0.00 (2,344.25)	90.00 0.00	4,161.55 (12.11)	0.00 0.00	1,817.30 1,817.30
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185966	300674.ZK CNE100003FQ4	11/29/2024 11/30/2034	3,600 3,600	CNY 7.323175	2.674349 2.665683	0.00 0.00	9,627.66 9,596.46	0.00	4.330000 50.000000	ACT/360 2	0.00 (41.52)	90.00 0.00	(1,123.37) 0.00	0.00 0.00	(1,164.88) (1,164.88)
ZHANGZHOU PIEN TZE HUANG PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589479	600436.SH CNE000001F21	12/06/2024 12/07/2034	0 0	CNY 7.323175	29.387694 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (28.45)	90.00 0.00	(763.40) (28.45)	0.00 0.00	(791.85) (791.85)
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122900	300094.ZK CNE100000RB7	09/25/2024 09/25/2034	0 0	CNY 7.323175	0.519251 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (346.67)	90.00 0.00	(14,121.96) (346.67)	0.00 0.00	(14,468.63) (14,468.63)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122907	300718.ZK CNE1000035C2	09/25/2024 09/25/2034	37,300 48,100	CNY 7.323175	4.204701 4.191077	0.00 0.00	156,835.34 156,327.17	0.00	4.330000 50.000000	ACT/360 2	0.00 (421.94)	90.00 0.00	80,082.85 (114.65)	0.00 0.00	79,660.90 79,660.90
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260264436	002011.ZK CNE000001JT5	09/27/2024 10/10/2034	110,900 110,900	CNY 7.323175	1.481030 1.476231	0.00 0.00	164,246.25 163,714.02	0.00	4.330000 50.000000	ACT/360 2	0.00 (647.79)	90.00 0.00	(3,981.78) 0.00	0.00 0.00	(4,629.57) (4,629.57)
ZHEJIANG GOLDCARD HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123041	300349.ZK CNE100001KX4	09/25/2024 09/25/2034	0 0	CNY 7.323175	1.872866 1.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (26.74)	90.00 0.00	967.16 (26.74)	0.00 0.00	940.43 940.43
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115566	600352.SH CNE000001FJ4	11/07/2024 11/09/2034	221,062 221,062	CNY 7.323175	1.409787 1.405219	0.00 0.00	311,650.40 310,640.52	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,153.82)	90.00 0.00	1,804.66 0.00	0.00 0.00	650.84 650.84

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790021	600216.SH CNE0000010J2	10/31/2024 11/02/2034	3,400 3,400	CNY 7.323175	2.172908 2.165868	0.00 0.00	7,387.89 7,363.95	0.00	4.330000 50.000000	ACT/360 2	0.00 (28.82)	90.00 0.00	(40.65) 0.00	0.00 0.00	(69.47) (69.47)
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427189	002001.ZK CNE000001J84	10/08/2024 10/10/2034	79,000 79,000	CNY 7.323175	3.010012 3.000259	0.00 0.00	237,790.97 237,020.46	0.00	4.330000 50.000000	ACT/360 2	0.00 (894.17)	90.00 0.00	1,087.44 0.00	0.00 0.00	193.27 193.27
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263185967	600032.SH CNE1000051S5	11/29/2024 11/30/2034	14,300 14,300	CNY 7.323175	1.013841 1.010556	0.00 0.00	14,497.93 14,450.95	0.00	4.330000 50.000000	ACT/360 2	0.00 (59.71)	90.00 0.00	(955.87) 0.00	0.00 0.00	(1,015.58) (1,015.58)
ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123529	002273.ZK CNE100000CT1	09/25/2024 09/25/2034	0 2,600	CNY 7.323175	3.044264 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (137.71)	90.00 0.00	3,530.80 (142.71)	0.00 0.00	3,393.09 3,393.09
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264520318	002050.ZK CNE000001M22	12/24/2024 12/22/2034	0 66,900	CNY 7.323175	3.221001 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 2	0.00 (35.58)	90.00 0.00	13,819.36 (64.12)	0.00 0.00	13,783.78 13,783.78
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242786	002050.ZK CNE000001M22	11/29/2024 11/30/2034	0 0	CNY 7.323175	3.221001 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (101.26)	90.00 0.00	13,140.29 (101.26)	0.00 0.00	13,039.03 13,039.03
ZHEJIANG SUPOR COOKWARE CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123424	002032.ZK CNE000001KS5	09/25/2024 09/25/2034	0 0	CNY 7.323175	7.290066 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (135.97)	90.00 0.00	851.22 (135.97)	0.00 0.00	715.24 715.24
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123021	603568.SH CNE1000023N5	09/25/2024 09/25/2034	82,100 82,100	CNY 7.323175	2.963430 2.953829	0.00 0.00	243,297.64 242,509.36	0.00	4.330000 50.000000	ACT/360 2	0.00 (903.87)	90.00 0.00	10,242.37 0.00	0.00 0.00	9,338.50 9,338.50
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427177	002372.ZK CNE100000MK9	10/08/2024 10/10/2034	124,100 65,500	CNY 7.323175	1.730380 1.724774	0.00 0.00	214,740.20 214,044.45	0.00	4.330000 50.000000	ACT/360 2	0.00 (340.45)	90.00 0.00	(3,966.38) 0.00	0.00 0.00	(4,306.83) (4,306.83)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123135	300357.ZK CNE100001R58	09/25/2024 09/25/2034	120,300 111,200	CNY 7.323175	2.783953 2.774933	0.00 0.00	334,909.56 333,824.44	0.00	4.330000 50.000000	ACT/360 2	0.00 (881.71)	90.00 0.00	(32,434.01) 0.00	0.00 0.00	(33,315.72) (33,315.72)
ZHEJIANG XCC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122857	603667.SH CNE1000030D1	09/25/2024 09/25/2034	0 0	CNY 7.323175	3.390888 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (7.64)	90.00 0.00	3,976.78 (7.64)	0.00 0.00	3,969.13 3,969.13
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3264520303	002332.ZK CNE100000K64	12/24/2024 12/22/2034	14,700 14,700	CNY 7.323175	1.361835 1.357423	0.00 0.00	20,018.98 19,954.12	0.00	4.330000 50.000000	ACT/360 2	0.00 (13.90)	90.00 0.00	(1,129.96) 0.00	0.00 0.00	(1,143.86) (1,143.86)
ZHESHANG DEVELOPMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263530561	000906.ZK CNE000000YS8	12/05/2024 12/07/2034	0 0	CNY 7.323175	0.904237 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(3.32) 0.00	0.00 0.00	(3.32) (3.32)
ZHONGJIN GOLD CORP CMN CLASS A SERIES NORTHBOUND	SDB3260962013	600489.SH CNE000001FM8	10/16/2024 10/13/2034	0 0	CNY 7.323175	1.648177 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (15.98)	90.00 0.00	212.38 (15.98)	0.00 0.00	196.40 196.40
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122823	600163.SH CNE000000W62	09/25/2024 09/25/2034	426,400 375,200	CNY 7.323175	0.834364 0.831660	0.00 0.00	355,772.77 354,619.82	0.00	4.330000 50.000000	ACT/360 2	0.00 (1,208.94)	90.00 0.00	(15,127.07) 0.00	0.00 0.00	(16,336.01) (16,336.01)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115493	600918.SH CNE100004900	11/07/2024 11/09/2034	30,600 30,600	CNY 7.323175	0.900127 0.897210	0.00 0.00	27,543.87 27,454.63	0.00	4.330000 50.000000	ACT/360 2	0.00 (113.76)	90.00 0.00	(1,888.34) 0.00	0.00 0.00	(2,002.10) (2,002.10)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760885	002423.ZK CNE100000PX5	10/15/2024 10/12/2034	22,600 21,500	CNY 7.323175	1.834505 1.828561	0.00 0.00	41,459.80 41,325.48	0.00	4.330000 50.000000	ACT/360 2	0.00 (172.48)	90.00 0.00	(6,585.88) 0.00	0.00 0.00	(6,758.35) (6,758.35)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122849	688772.SH CNE100005030	09/25/2024 09/25/2034	68 68	CNY 7.323175	2.203050 2.195911	0.00 0.00	149.81 149.32	0.00	4.330000 50.000000	ACT/360 2	0.00 (0.60)	90.00 0.00	(4.87) 0.00	0.00 0.00	(5.47) (5.47)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ZHUZHOU CRRIC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123097	688187.SH CNE100004QK2	09/25/2024 09/25/2034	20,183 20,183	CNY 7.323175	6.565307 6.544034	0.00 0.00	132,507.59 132,078.24	0.00	4.330000 50.000000	ACT/360 2	0.00 (501.12)	90.00 0.00	3,172.82 0.00	0.00 0.00	2,671.70 2,671.70
ZHUZHOU HONGDA ELECTRONIC CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123508	300726.ZK CNE1000035L3	09/25/2024 09/25/2034	2,100 2,100	CNY 7.323175	4.260873 4.247067	0.00 0.00	8,947.83 8,918.84	0.00	4.330000 50.000000	ACT/360 2	0.00 (36.74)	90.00 0.00	(518.62) (0.19)	0.00 0.00	(555.36) (555.36)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123645	002408.ZK CNE100000P93	09/25/2024 09/25/2034	87,200 87,200	CNY 7.323175	0.689138 0.686905	0.00 0.00	60,092.83 59,898.12	0.00	4.330000 50.000000	ACT/360 2	0.00 (246.93)	90.00 643.00	(3,654.90) 0.00	643.00 0.00	(3,258.83) (3,258.83)
TOTAL Long								3,332,748.86	62,271,693.09			0.00		(47,605.14)	26,563.18	(259,186.77)
								3,259,625.96	62,104,514.92	(1,926.80)		(236,218.01)	26,563.18	(39,097.38)	0.00	(259,186.77)
Short																
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3260962153	688536.SH CNE1000042T2	10/16/2024 10/13/2034	(3) (3)	CNY 7.323175	12.673015 12.631953	0.00 0.00	(38.02) (37.90)	0.00	4.330000 (1,200.000000)	ACT/360 2	0.00 (40.59)	100.00 0.00	(326.30) (40.34)	0.00 0.00	(366.89) (366.89)
ACCTON TECHNOLOGY CORP CMN	SDB3262441824	2345.TW TW0002345006	11/12/2024 11/10/2034	0 0	TWD 32.800000	23.567073 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (200.000000)	ACT/360 1	0.00 35.30	100.00 0.00	(2,908.33) 35.30	0.00 0.00	(2,873.03) (2,873.03)
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND	SDB3260123606	688012.SH CNE100003MM9	09/25/2024 09/25/2034	(99) (99)	CNY 7.323175	25.915973 25.832002	0.00 0.00	(2,565.68) (2,557.37)	0.00	4.330000 (725.000000)	ACT/360 2	0.00 (321.57)	100.00 0.00	22,505.77 (316.11)	0.00 0.00	22,184.20 22,184.20
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN	SDB3262115492	8086.TWO TW0008086000	11/06/2024 11/08/2034	(21,000) (21,000)	TWD 32.800000	3.368902 3.368902	(68,952.35) (65,079.31)	(70,746.95) (70,746.94)	0.00	4.330000 (880.952300)	ACT/360 2	0.00 (231.96)	100.00 0.00	(5,667.63) 0.00	0.00 0.00	(5,899.58) (5,899.58)
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857817	601288.SH CNE100000RJO	01/02/2025 01/02/2035	(662,100) 0	CNY 7.323175	0.731610 0.729239	0.00 0.00	(484,398.80) (482,829.14)	0.00	4.330000 (175.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(11,750.27) 55.60	0.00 0.00	(11,750.27) (11,750.27)
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263308441	601288.SH CNE100000RJO	12/02/2024 11/30/2034	0 0	CNY 7.323175	0.731610 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (450.000000)	ACT/360 0	0.00 2.35	100.00 0.00	5,566.58 2.35	0.00 0.00	5,568.93 5,568.93
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800220	603529.SH CNE1000051B1	11/20/2024 11/20/2034	(7,500) (7,500)	CNY 7.323175	5.619968 5.601759	0.00 0.00	(42,149.76) (42,013.19)	0.00	4.330000 (1,448.333300)	ACT/360 2	0.00 (322.35)	100.00 0.00	(2,042.02) (65.44)	0.00 0.00	(2,364.37) (2,364.37)
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD	SDB3260121431	AOT_n.BK TH0765010R16	09/24/2024 09/22/2034	(518,700) (511,900)	THB 34.250000	1.737226 1.753352	0.00 0.00	(901,099.27) (909,463.68)	8,364.41	4.330000 (83.326800)	ACT/360 2	0.00 2,368.53	100.00 (10,960.00)	12,635.42 112.45	0.00 0.00	12,408.36 12,408.36
ALCHIP TECHNOLOGIES LTD CMN	SDB3262115577	3661.TW KYG022421088	11/06/2024 11/08/2034	(4,000) (4,000)	TWD 32.800000	100.000000 100.000000	0.00 0.00	(400,000.00) (400,000.00)	0.00	4.330000 (400.000000)	ACT/360 2	0.00 (159.33)	100.00 0.00	(128,145.81) 0.00	0.00 0.00	(128,305.14) (128,305.14)
ALCOR MICRO, CORP. CMN	SDB3260427104	8054.TWO TW0008054008	09/30/2024 09/29/2034	(6,000) (6,000)	TWD 32.800000	4.192073 4.192073	(25,931.58) (22,593.74)	(25,152.44) (25,152.44)	0.00	4.330000 (1,058.333300)	ACT/360 2	0.00 (126.64)	100.00 0.00	(2,558.70) 0.00	0.00 0.00	(2,685.34) (2,685.34)
ALL RING TECH CO LTD ORD CMN	SDB3260121419	6187.TWO TW0006187008	09/24/2024 09/22/2034	(3,000) (3,000)	TWD 32.800000	12.256098 12.256098	(36,606.60) (39,903.65)	(36,768.29) (36,768.29)	0.00	4.330000 (783.333300)	ACT/360 2	0.00 (97.80)	100.00 0.00	3,135.36 0.00	0.00 0.00	3,037.56 3,037.56
ALLIS ELECTRIC CO., LTD. CMN	SDB3260588365	1514.TW TW0001514008	10/02/2024 10/04/2034	(29,000) (29,000)	TWD 32.800000	3.064024 3.064024	(87,868.06) (96,989.98)	(88,856.71) (88,856.70)	0.00	4.330000 (1,285.344800)	ACT/360 2	0.00 (601.67)	100.00 0.00	8,133.27 0.00	0.00 0.00	7,531.60 7,531.60
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985553	000543.ZK CNE000000DF9	12/12/2024 12/14/2034	(87,000) (87,000)	CNY 7.323175	1.083714 1.080203	0.00 0.00	(94,283.12) (93,977.66)	0.00	4.330000 (1,830.660900)	ACT/360 2	0.00 (504.97)	100.00 0.00	5,149.02 0.00	0.00 0.00	4,644.05 4,644.05
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123442	002432.ZK CNE100000Q84	09/25/2024 09/25/2034	(3,200) (3,200)	CNY 7.323175	5.587087 5.568984	0.00 0.00	(17,878.68) (17,820.75)	0.00	4.330000 (1,245.312500)	ACT/360 2	0.00 (114.71)	100.00 0.00	1,251.94 0.00	0.00 0.00	1,137.22 1,137.22

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262800206	000898.ZK CNE000000SQ4	11/20/2024 11/20/2034	(165,800) (165,800)	CNY 7.323175	0.328813 0.327748	0.00	(54,517.26) (54,340.62)	0.00	4.330000 (1,217.159200)	ACT/360 2	0.00 (269.40)	100.00 0.00	4,648.52 0.00	0.00 0.00	4,379.12 4,379.12
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426667	603031.SH CNE1000030R1	12/04/2024 12/04/2034	(21,603) (12,200)	CNY 7.323175	3.918359 3.905663	0.00	(84,648.31) (84,374.04)	0.00	4.330000 (1,722.745900)	ACT/360 2	0.00 (196.36)	100.00 0.00	1,180.89 (195.96)	0.00 0.00	984.53 984.53
ANHUI CONCH CEMENT COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261985899	600585.SH CNE0000019V8	11/05/2024 11/03/2034	0 0	CNY 7.323175	3.257992 0.000000	0.00	0.00 0.00	0.00	4.330000 (491.000000)	ACT/360 0	0.00 (2.61)	100.00 0.00	(73.37) (2.61)	0.00 0.00	(75.98) (75.98)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178835	600199.SH CNE000000X61	12/17/2024 12/15/2034	0 0	CNY 7.323175	1.822174 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (0.94)	100.00 0.00	26.48 (0.94)	0.00 0.00	25.54 25.54
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255574	600199.SH CNE000000X61	12/18/2024 12/18/2034	0 0	CNY 7.323175	1.822174 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,000.000000)	ACT/360 0	0.00 (104.98)	100.00 0.00	4,235.90 (104.98)	0.00 0.00	4,130.92 4,130.92
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260121441	688639.SH CNE1000052M6	09/25/2024 09/25/2034	(78) (78)	CNY 7.323175	4.412949 4.398651	0.00	(344.21) (343.09)	0.00	4.330000 (975.000000)	ACT/360 2	0.00 (1.51)	100.00 0.00	41.47 0.00	0.00 0.00	39.96 39.96
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390138	603589.SH CNE1000022S6	12/20/2024 12/21/2034	(7,200) (7,200)	CNY 7.323175	5.376098 5.358679	0.00	(38,707.91) (38,582.49)	0.00	4.330000 (1,850.000000)	ACT/360 2	0.00 (193.90)	100.00 0.00	1,592.33 (10.44)	0.00 0.00	1,398.44 1,398.44
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649867	301217.ZK CNE100005790	12/30/2024 01/02/2035	(24,200) (14,400)	CNY 7.323175	1.518022 1.513103	0.00	(36,736.12) (36,617.09)	0.00	4.330000 (1,475.000000)	ACT/360 2	0.00 (12.09)	100.00 0.00	(30.27) 0.00	0.00 0.00	(42.37) (42.37)
ANHUI XINBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255578	003038.ZK CNE100004CL0	12/18/2024 12/18/2034	0 0	CNY 7.323175	2.271552 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (2.40)	100.00 0.00	116.12 (2.40)	0.00 0.00	113.73 113.73
ANYANG IRON & STEEL INC CMN CLASS A SERIES NORTHBOUND	SDB3264328841	600569.SH CNE0000018Y4	12/19/2024 12/21/2034	0 0	CNY 7.323175	0.254830 0.000000	0.00	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 0	0.00 0.01	100.00 0.00	7.11 0.01	0.00 0.00	7.12 7.12
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123321	688220.SH CNE100005RF7	09/25/2024 09/25/2034	0 0	CNY 7.323175	7.410631 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,015.920500)	ACT/360 0	0.00 (174.36)	100.00 0.00	(4,291.02) (174.36)	0.00 0.00	(4,465.38) (4,465.38)
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260963914	688208.SH CNE100003RF2	10/16/2024 10/13/2034	(39) (39)	CNY 7.323175	5.365138 5.347754	0.00	(209.24) (208.56)	0.00	4.330000 (1,125.000000)	ACT/360 2	0.00 (0.99)	100.00 0.00	(9.93) 0.00	0.00 0.00	(10.93) (10.93)
AVIC SANXIN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645045	002163.ZK CNE1000006N0	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.281002 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 0	0.00 (111.54)	100.00 0.00	4,158.82 (111.54)	0.00 0.00	4,047.28 4,047.28
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261588073	600733.SH CNE000000LP1	10/28/2024 10/26/2034	(99,600) (99,600)	CNY 7.323175	1.096045 1.092493	0.00	(109,166.04) (108,812.30)	0.00	4.330000 (1,994.176700)	ACT/360 2	0.00 (1,388.54)	100.00 0.00	16,639.02 0.00	0.00 0.00	15,250.48 15,250.48
BAIMTEC MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040674	688563.SH CNE100006L67	11/26/2024 11/24/2034	0 0	CNY 7.323175	7.650391 0.000000	0.00	0.00 0.00	0.00	4.330000 (875.000000)	ACT/360 0	0.00 (14.18)	100.00 0.00	(76.17) (14.18)	0.00 0.00	(90.35) (90.35)
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179005	603398.SH CNE1000023W6	11/08/2024 11/09/2034	(19,900) (19,900)	CNY 7.323175	3.152498 3.142284	0.00	(62,734.71) (62,531.45)	0.00	4.330000 (2,164.824100)	ACT/360 2	0.00 (790.01)	100.00 0.00	13,578.34 0.00	0.00 0.00	12,788.34 12,788.34
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260188346	BCP_n.BK TH0420010R18	09/25/2024 09/27/2034	(509,800) (427,800)	THB 34.250000	1.051095 1.060852	0.00	(535,848.18) (540,822.35)	4,974.17	4.330000 (975.724600)	ACT/360 2	0.00 (1,363.51)	100.00 0.00	(67,439.28) (4.06)	0.00 0.00	(63,828.62) (63,828.62)
BANGKOK BANK PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3264650032	BBL_n.BK TH0001010R16	12/26/2024 12/27/2034	0 0	THB 34.250000	4.408759 0.000000	0.00	0.00 0.00	0.00	4.330000 (275.000000)	ACT/360 0	0.00 0.73	100.00 0.00	(103.78) 0.73	0.00 0.00	(103.05) (103.05)
BANGKOK DUSIT MED SVCS PCL NVDR CMN	SDB3264650037	BDMS_n.BK TH0264010R10	12/26/2024 12/27/2034	(1,915,000) (1,636,700)	THB 34.250000	0.715328 0.721968	0.00	(1,369,854.01) (1,382,568.72)	12,714.71	4.330000 (50.000000)	ACT/360 2	0.00 684.19	100.00 0.00	(5,421.84) 0.00	0.00 0.00	7,977.06 7,977.06

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054670	601169.SH CNE10000734	12/13/2024 12/14/2034	(1,726,600) (700,800)	CNY 7.323175	0.842584 0.839854	0.00	(1,454,805.95) (1,450,091.92)	0.00	4.330000 (1,125.000000)	ACT/360 2	0.00 (2,192.43)	100.00 0.00	(24,516.36) (157.81)	0.00	(26,708.79) (26,708.79)
BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857844	601988.SH CNE000001N05	01/02/2025 01/02/2035	0	CNY 7.323175	0.754901 0.000000	0.00	0.00	0.00	4.330000 (325.000000)	ACT/360 0	0.00	100.00 0.00	(3,861.58) 19.25	0.00	(3,861.58) (3,861.58)
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426673	601328.SH CNE1000000S2	12/04/2024 12/04/2034	0	CNY 7.323175	1.064533 0.000000	0.00	0.00	0.00	4.330000 (900.000000)	ACT/360 0	0.00	100.00 0.00	4,767.59 (70.84)	0.00	4,696.75 (70.84)
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649828	601328.SH CNE1000000S2	12/30/2024 01/02/2035	(169,200) (374,100)	CNY 7.323175	1.064533 1.061084	0.00	(180,119.03) (179,535.41)	0.00	4.330000 (825.000000)	ACT/360 2	0.00 (44.80)	100.00 0.00	(2,012.21) (52.78)	0.00	(2,057.01) (2,057.01)
BANK OF NANJING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263308444	601009.SH CNE100000627	12/02/2024 11/30/2034	0	CNY 7.323175	1.459109 0.000000	0.00	0.00	0.00	4.330000 (800.000000)	ACT/360 0	0.00 (266.77)	100.00 0.00	6,791.10 (266.77)	0.00	6,524.33 (266.77)
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242822	601229.SH CNE100002FM5	11/29/2024 11/30/2034	(412,704)	CNY 7.323175	1.253601 1.249539	0.00	(517,366.12) (515,689.74)	0.00	4.330000 (150.000000)	ACT/360 2	0.00 2,093.98	100.00 0.00	(65,018.62) 1,281.72	0.00	(62,924.64) (62,924.64)
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3263247203	BANPU_n.BK TH0148010R15	11/29/2024 11/29/2034	(2,577,700)	THB 34.250000	0.175182 0.176809	0.00	(451,567.88) (455,760.56)	4,192.68	4.330000 (1,102.252000)	ACT/360 2	0.00 (1,411.26)	100.00 0.00	(20,230.22) (83.78)	0.00	(17,448.81) (17,448.81)
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262179013	300446.ZK CNE100001Z90	11/08/2024 11/09/2034	0	CNY 7.323175	2.261962 0.000000	0.00	0.00	0.00	4.330000 (1,884.183600)	ACT/360 0	0.00 (9.30)	100.00 0.00	(299.63) (9.30)	0.00	(308.92) (308.92)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262612819	002552.ZK CNE1000010H4	11/15/2024 11/16/2034	0	CNY 7.323175	1.797513 0.000000	0.00	0.00	0.00	4.330000 (750.000000)	ACT/360 0	0.00 (129.58)	100.00 0.00	(2,233.92) (129.58)	0.00	(2,363.49) (2,363.49)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649802	002552.ZK CNE1000010H4	12/30/2024 01/02/2035	(4,700)	CNY 7.323175	1.797513 1.791689	0.00	(8,448.31) (8,420.94)	0.00	4.330000 (1,750.000000)	ACT/360 2	0.00 (5.90)	100.00 0.00	(363.26) 0.00	0.00	(369.16) (369.16)
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589500	000595.ZK CNE000000K09	12/06/2024 12/07/2034	0	CNY 7.323175	0.876836 0.000000	0.00	0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (13.84)	100.00 0.00	300.68 (13.84)	0.00	286.84 (13.84)
BAOTAILONG NEW MATERIALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260963304	601011.SH CNE100001112	10/16/2024 10/13/2034	0	CNY 7.323175	0.412387 0.000000	0.00	0.00	0.00	4.330000 (1,533.223900)	ACT/360 0	0.00 (627.54)	100.00 0.00	(4,873.06) (627.54)	0.00	(5,500.60) (5,500.60)
BEAR ELECTRIC APPLIANCE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322911	002959.ZK CNE100003N27	11/12/2024 11/10/2034	0	CNY 7.323175	6.563937 0.000000	0.00	0.00	0.00	4.330000 (1,782.960800)	ACT/360 0	0.00 (40.01)	100.00 0.00	(307.74) (40.01)	0.00	(347.76) (347.76)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427162	002985.ZK CNE100003SS3	10/08/2024 10/10/2034	(40,544)	CNY 7.323175	3.219631 3.209199	0.00	(130,536.71) (130,113.76)	0.00	4.330000 (1,837.436100)	ACT/360 2	0.00 (2,441.68)	100.00 0.00	(1,634.97) (1,110.40)	0.00	(4,076.65) (4,076.65)
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263530607	300579.ZK CNE100002DZ2	12/05/2024 12/07/2034	0	CNY 7.323175	4.304715 0.000000	0.00	0.00	0.00	4.330000 (1,725.000000)	ACT/360 0	0.00 (1.70)	100.00 0.00	277.66 (1.70)	0.00	275.96 (1.70)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3264649826	603569.SH CNE100002GG5	12/30/2024 01/02/2035	0	CNY 7.323175	1.019321 0.000000	0.00	0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	0.00 (1.36)	100.00 0.00	55.11 (1.36)	0.00	53.75 (1.36)
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300212.ZK CNE1000012M0	12/03/2024 12/01/2034	(121,700)	CNY 7.323175	3.205930 3.195543	0.00	(390,161.72) (388,897.58)	0.00	4.330000 (1,900.282300)	ACT/360 2	0.00 (2,160.77)	100.00 0.00	42,154.21 0.00	0.00	39,993.44 (2,160.77)
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123656	300073.ZK CNE100000NN1	09/25/2024 09/25/2034	(37,200)	CNY 7.323175	5.518584 5.500703	0.00	(205,291.34) (204,626.15)	0.00	4.330000 (1,821.774100)	ACT/360 2	0.00 (2,330.81)	100.00 0.00	30,519.69 0.00	0.00	28,188.87 (2,330.81)
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921700	300251.ZK CNE100001617	01/03/2025 01/05/2035	(63,600)	CNY 7.323175	1.293333 1.289142	0.00	(82,255.95) (81,989.43)	0.00	4.329038 (1,800.000000)	ACT/360 0	0.00	100.00 0.00	79.57 0.00	0.00	79.57 (1,800.000000)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123352	603588.SH CNE100001V11	09/25/2024 09/25/2034	(433,534) (424,634)	CNY 7.323175	0.717909 0.715583	0.00	(311,238.04) (310,229.56)	0.00	4.330000 (1,553.340100)	ACT/360 2	0.00 (1,915.89)	100.00 0.00	19,824.40 (257.37)	0.00	17,908.51 17,908.51
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530575	300523.ZK CNE100002813	12/05/2024 12/07/2034	(29,300) (29,300)	CNY 7.323175	2.711340 2.702555	0.00	(79,442.27) (79,184.86)	0.00	4.330000 (881.399300)	ACT/360 2	0.00 (69.70)	100.00 0.00	14,940.27 0.00	0.00	14,870.57 14,870.57
BEIJING HUAILIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261439318	600361.SH CNE000001980	10/24/2024 10/26/2034	(767,661) (767,661)	CNY 7.323175	0.528841 0.527128	0.00	(405,970.99) (404,655.61)	0.00	4.330000 (1,782.806100)	ACT/360 2	0.00 (3,477.62)	100.00 0.00	27,973.92 0.00	0.00	24,496.30 24,496.30
BEIJING JOIN-CHEER SOFTWARE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645029	002279.ZK CNE000001QL7	12/09/2024 12/07/2034	0 0	CNY 7.323175	0.859025 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,125.000000)	ACT/360 0	0.00 (1.76)	100.00 0.00	341.29 (1.76)	0.00	339.53 339.53
BEIJING KUNLUN TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116843	300418.ZK CNE100001YF2	11/27/2024 11/27/2034	(7,600) (7,600)	CNY 7.323175	5.271974 5.254892	0.00	(40,067.00) (39,937.18)	0.00	4.330000 (1,925.000000)	ACT/360 2	0.00 (3,164.30)	100.00 0.00	37,183.76 (2,784.36)	0.00	34,019.47 34,019.47
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426711	300166.ZK CNE100000ZB0	12/04/2024 12/04/2034	0 0	CNY 7.323175	1.287852 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 0	0.00 (1.74)	100.00 0.00	(166.29) (1.74)	0.00	(168.04) (168.04)
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263530604	300166.ZK CNE100000ZB0	12/05/2024 12/07/2034	0 0	CNY 7.323175	1.287852 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,722.222200)	ACT/360 0	0.00 (1.92)	100.00 0.00	85.42 (1.92)	0.00	83.50 83.50
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589510	300166.ZK CNE100000ZB0	12/06/2024 12/07/2034	(28,500) (28,500)	CNY 7.323175	1.287852 1.283680	0.00	(36,703.79) (36,584.88)	0.00	4.330000 (1,542.280700)	ACT/360 2	0.00 (253.78)	100.00 0.00	6,374.90 (23.03)	0.00	6,121.13 6,121.13
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054759	002819.ZK CNE100002BX1	12/13/2024 12/14/2034	(91) (91)	CNY 7.323175	3.723811 3.711746	0.00	(338.87) (337.77)	0.00	4.330000 (2,250.000000)	ACT/360 2	0.00 (9.53)	100.00 0.00	221.15 (5.73)	0.00	211.63 211.63
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261588083	688066.SH CNE100003M69	10/28/2024 10/26/2034	(13) (13)	CNY 7.323175	2.794914 2.785858	0.00	(36.33) (36.22)	0.00	4.330000 (1,725.000000)	ACT/360 2	0.00 (725.12)	100.00 0.00	6,972.10 (724.67)	0.00	6,246.98 6,246.98
BEIJING ROBOROCK TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760892	688169.SH CNE100003R80	10/15/2024 10/12/2034	(799) (99)	CNY 7.323175	30.043951 29.946604	0.00	(24,005.12) (23,927.34)	0.00	4.330000 (550.000000)	ACT/360 2	0.00 (118.58)	100.00 0.00	(8,294.75) (114.85)	0.00	(8,413.34) (8,413.34)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263372425	000860.ZK CNE000000XH3	12/03/2024 12/01/2034	0 0	CNY 7.323175	2.667498 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,960.944700)	ACT/360 0	0.00 (583.50)	100.00 0.00	(4,953.01) (583.50)	0.00	(5,536.51) (5,536.51)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054753	000860.ZK CNE000000XH3	12/13/2024 12/14/2034	(76,929) (31,229)	CNY 7.323175	2.667498 2.658855	0.00	(205,207.98) (204,543.06)	0.00	4.330000 (1,863.164800)	ACT/360 2	0.00 (496.72)	100.00 0.00	355.68 (223.16)	0.00	(141.04) (141.04)
BEIJING SOJO ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800197	300444.ZK CNE100001Z74	11/20/2024 11/20/2034	0 0	CNY 7.323175	0.949449 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,200.000000)	ACT/360 0	0.00 (56.23)	100.00 0.00	263.35 (56.23)	0.00	207.12 207.12
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800223	600085.SH CNE000000R69	11/20/2024 11/20/2034	(9,000) (9,000)	CNY 7.323175	5.561056 5.543037	0.00	(50,049.50) (49,887.33)	0.00	4.330000 (1,395.000000)	ACT/360 2	0.00 (373.08)	100.00 0.00	645.97 0.00	0.00	272.89 272.89
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540455	300379.ZK CNE100001RL4	11/14/2024 11/16/2034	(47,209) (47,209)	CNY 7.323175	2.067414 2.060715	0.00	(97,600.55) (97,284.29)	0.00	4.330000 (1,733.001100)	ACT/360 2	0.00 (1,091.06)	100.00 0.00	26,449.06 (14.69)	0.00	25,358.00 25,358.00
BEIJING TRS INFORMATION TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263372428	300229.ZK CNE100001401	12/03/2024 12/01/2034	0 0	CNY 7.323175	2.868897 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (9.36)	100.00 0.00	(475.81) (9.36)	0.00	(485.16) (485.16)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707306	300229.ZK CNE100001401	12/10/2024 12/08/2034	(4,300) (4,300)	CNY 7.323175	2.868897 2.859601	0.00	(12,336.26) (12,296.28)	0.00	4.330000 (1,725.000000)	ACT/360 2	0.00 (229.79)	100.00 0.00	4,831.24 (161.31)	0.00 0.00	4,601.45 4,601.45
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3263530610	300229.ZK CNE100001401	12/05/2024 12/07/2034	0	CNY 7.323175	2.868897 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,883.593700)	ACT/360 0	0.00 (101.46)	100.00 0.00	(1,041.49) (101.46)	0.00 0.00	(1,142.95) (1,142.95)
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123499	600861.SH CNE000000GS5	09/25/2024 09/25/2034	(32,666) (32,666)	CNY 7.323175	2.651058 2.642468	0.00	(86,599.45) (86,318.86)	0.00	4.330000 (2,077.911200)	ACT/360 2	0.00 (1,124.94)	100.00 0.00	(1,482.82) (329.72)	0.00 0.00	(2,607.76) (2,607.76)
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263186000	300352.ZK CNE100001P43	11/29/2024 11/30/2034	0	CNY 7.323175	0.723389 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,200.000000)	ACT/360 0	0.00 (73.80)	100.00 0.00	(3,999.00) (73.80)	0.00 0.00	(4,072.80) (4,072.80)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123644	603392.SH CNE100004090	09/25/2024 09/25/2034	(38,000) (38,000)	CNY 7.323175	9.653412 9.622134	0.00	(366,829.67) (365,641.09)	0.00	4.330000 (2,072.368400)	ACT/360 2	0.00 (4,308.87)	100.00 0.00	26,708.31 (12.71)	0.00 0.00	22,399.45 22,399.45
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589466	601816.SH CNE100003RV9	12/06/2024 12/07/2034	0	CNY 7.323175	0.843954 0.000000	0.00	0.00 0.00	0.00	4.330000 (408.126100)	ACT/360 0	0.00 1.92	100.00 0.00	(11,112.46) 1.92	0.00 0.00	(11,110.54) (11,110.54)
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800208	688608.SH CNE100005XM1	11/20/2024 11/20/2034	(1,300) (1,300)	CNY 7.323175	44.577502 44.433064	0.00	(57,950.75) (57,762.98)	0.00	4.330000 (1,288.461500)	ACT/360 2	0.00 (355.82)	100.00 (135.97)	(7,827.41) 0.00	(135.97) 0.00	(8,319.21) (8,319.21)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644953	603719.SH CNE100003R72	12/09/2024 12/07/2034	0	CNY 7.323175	1.946849 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,200.000000)	ACT/360 0	0.00 (29.00)	100.00 0.00	(1,526.78) (29.00)	0.00 0.00	(1,555.78) (1,555.78)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649879	603719.SH CNE100003R72	12/30/2024 01/02/2035	0 (5,500)	CNY 7.323175	1.946849 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 2	0.00 (11.17)	100.00 0.00	(727.40) (17.00)	0.00 0.00	(738.57) (738.57)
BETTA PHARMACEUTICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040684	300558.ZK CNE100002DD9	11/26/2024 11/24/2034	0	CNY 7.323175	7.388710 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,992.142800)	ACT/360 0	0.00 (137.47)	100.00 0.00	919.14 (137.47)	0.00 0.00	781.67 781.67
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123369	688177.SH CNE100003R98	09/25/2024 09/25/2034	(40,771) (43,760)	CNY 7.323175	2.655168 2.646565	0.00	(108,253.85) (107,903.10)	0.00	4.330000 (1,366.854400)	ACT/360 2	0.00 (665.44)	100.00 0.00	14,552.60 (57.60)	0.00 0.00	13,887.17 13,887.17
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867383	002382.ZK CNE100000MZ7	11/21/2024 11/24/2034	(196,300) (196,300)	CNY 7.323175	0.702839 0.700561	0.00	(137,967.21) (137,520.12)	0.00	4.330000 (1,244.154300)	ACT/360 2	0.00 (895.15)	100.00 0.00	13,649.93 0.00	0.00 0.00	12,754.78 12,754.78
BORA PHARMACEUTICALS CO., LTD. CMN	SDB3260661389	6472.TW TW0006472004	10/09/2024 10/12/2034	(29,000) (29,000)	TWD 32.800000	22.926829 22.926829	0.00	(664,878.05) (664,878.04)	0.00	4.330000 (650.000000)	ACT/360 2	0.00 (865.23)	100.00 0.00	100,363.89 0.00	0.00 0.00	99,498.66 99,498.66
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260121473	688166.SH CNE100003PR1	09/25/2024 09/25/2034	(27) (27)	CNY 7.323175	4.137568 4.124162	0.00	(111.71) (111.35)	0.00	4.330000 (1,300.000000)	ACT/360 2	0.00 (10.92)	100.00 0.00	(59.67) (10.12)	0.00 0.00	(70.59) (70.59)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390217	300548.ZK CNE100002D38	12/20/2024 12/21/2034	0	CNY 7.323175	6.358428 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,300.000000)	ACT/360 0	0.00 (2.24)	100.00 0.00	(89.75) (2.24)	0.00 0.00	(92.00) (92.00)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921772	300548.ZK CNE100002D38	01/03/2025 01/05/2035	(1,100) 0	CNY 7.323175	6.358428 6.337826	0.00	(6,994.27) (6,971.61)	0.00	4.329038 (1,500.000000)	ACT/360 0	0.00 0.00	100.00 0.00	324.66 0.00	0.00 0.00	324.66 324.66
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983870	300796.ZK CNE100003QP3	01/06/2025 01/05/2035	(10,000) 0	CNY 7.323175	1.398827 1.394294	0.00	(13,988.27) (13,942.94)	0.00	0.000000 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	163.54 0.00	0.00 0.00	163.54 163.54
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3264390770	BTS_n.BK TH0221010R10	12/19/2024 12/20/2034	(875,000) (459,200)	THB 34.250000	0.178102 0.179755	0.00	(155,839.42) (157,285.63)	1,446.21	4.330000 (1,235.828600)	ACT/360 2	0.00 (191.42)	100.00 0.00	(6,040.31) 0.00	0.00 0.00	(4,785.53) (4,785.53)
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3264716756	BH_n.BK TH0168010R13	12/26/2024 12/27/2034	(15,500) (3,100)	THB 34.250000	5.824818 5.878886	0.00	(90,284.67) (91,122.73)	838.06	4.330000 (450.000000)	ACT/360 2	0.00 (0.42)	100.00 0.00	(701.90) 0.00	0.00 0.00	135.75 135.75

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Fund: ALL
Business Date: Jan 1, 2025
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Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123088	002511.ZK CNE10000X36	09/25/2024 09/25/2034	(79,200) (79,200)	CNY 7.323175	0.933008 0.929985	0.00	(73,894.23) (73,654.81)	0.00	4.330000 (1,350.757500)	ACT/360 2	0.00 (595.43)	100.00 0.00	5,854.15 (29.67)	0.00	5,258.72
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867370	688262.SH CNE1000055F3	11/21/2024 11/24/2034	(10,700) (10,700)	CNY 7.323175	3.795054 3.782758	0.00	(40,607.08) (40,475.51)	0.00	4.330000 (2,011.214900)	ACT/360 2	0.00 (556.96)	100.00 0.00	11,463.01 (28.59)	0.00	10,906.05
CAL-COMP ELEC (THAILAND) PCL NVDR CMN	SDB3264922958	CET_n.BK TH0639010R13	01/03/2025 01/05/2035	(26,300) 0	THB 34.250000	0.294891 0.297628	0.00	(7,755.62) (7,827.62)	0.00	0.000000 (2,500.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(188.73) 0.00	0.00	10,906.05
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260497774	688256.SH CNE1000041R8	10/09/2024 10/11/2034	(8,506) (9,806)	CNY 7.323175	90.149664 89.857566	0.00	(766,813.04) (764,328.46)	0.00	4.330000 (1,324.709300)	ACT/360 2	0.00 (1,151.40)	100.00 0.00	(5,091.70) (229.80)	0.00	(6,243.10)
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741473	300390.ZK CNE100001XM0	11/19/2024 11/17/2034	(6,410) (6,410)	CNY 7.323175	3.157978 3.147746	0.00	(20,242.64) (20,177.05)	0.00	4.330000 (1,807.839300)	ACT/360 2	0.00 (428.28)	100.00 0.00	7,480.40 (192.23)	0.00	7,052.12
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND	SDB3262681178	688185.SH CNE100004BM0	11/18/2024 11/16/2034	0 (6,100)	CNY 7.323175	8.364190 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,865.983600)	ACT/360 2	0.00 (532.49)	100.00 0.00	4,403.30 (571.39)	0.00	3,870.81
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR	SDB3260615757	CBG_n.BK TH6066010R13	10/04/2024 10/04/2034	0 0	THB 34.250000	2.291971 0.000000	0.00	0.00 0.00	0.00	4.330000 (3,025.000000)	ACT/360 0	0.00 (120.11)	100.00 0.00	1,459.50 (120.11)	0.00	1,339.39
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR	SDB3264390774	CBG_n.BK TH6066010R13	12/19/2024 12/20/2034	0 0	THB 34.250000	2.291971 0.000000	0.00	0.00 0.00	0.00	4.330000 (3,000.000000)	ACT/360 0	0.00 (56.86)	100.00 0.00	346.95 (56.86)	0.00	290.08
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR	SDB3264858079	CBG_n.BK TH6066010R13	01/02/2025 12/29/2034	(24,200) 0	THB 34.250000	2.291971 2.313246	0.00	(55,465.69) (55,980.55)	514.86	4.330000 (3,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	110.38 0.00	0.00	625.24
CATCHER TECHNOLOGY CO., LTD. CMN	SDB3260661466	2474.TW TW0002474004	10/09/2024 10/12/2034	(19,000) (19,000)	TWD 32.800000	5.914634 5.914634	(111,133.17) (114,556.17)	(112,378.05) (112,378.05)	0.00	4.330000 (40.000000)	ACT/360 2	0.00 391.37	100.00 (4,342.15)	2,178.12 0.00	0.00	(1,772.66)
CCOOP GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645034	000564.ZK CNE0000003W0	12/09/2024 12/07/2034	0 0	CNY 7.323175	0.472669 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,236.434100)	ACT/360 1	0.00 (200.49)	100.00 0.00	810.87 (200.49)	0.00	610.38
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263985600	600180.SH CNE000000WT0	12/12/2024 12/14/2034	0 0	CNY 7.323175	0.589124 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (2.13)	100.00 0.00	(49.81) (2.13)	0.00	(51.93)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673	SDB3264792849	CPN_n.BK TH0481010R10	12/30/2024 12/28/2034	(40,600) (1,000)	THB 34.250000	1.664234 1.679682	0.00	(67,567.88) (68,195.09)	627.21	4.330000 (200.000000)	ACT/360 2	0.00 0.22	100.00 0.00	291.20 0.00	0.00	918.63
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN	SDB3260121551	9958.TW TW0009958009	09/24/2024 09/22/2034	(65,000) (65,000)	TWD 32.800000	5.000000 5.000000	(317,654.22) (353,776.64)	(325,000.00) (325,000.00)	0.00	4.330000 (597.692300)	ACT/360 2	0.00 (374.18)	100.00 0.00	28,776.64 0.00	0.00	28,402.46
CHANGZHENG ENGINEERING CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857827	603698.SH CNE100001VQ5	01/02/2025 01/02/2035	(61,000) 0	CNY 7.323175	2.131807 2.124899	0.00	(130,040.20) (129,618.84)	0.00	4.330000 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	1,803.53 0.00	0.00	1,803.53
CHANGZHENG ENGINEERING CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263707318	603698.SH CNE100001VQ5	12/10/2024 12/08/2034	0 0	CNY 7.323175	2.131807 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,200.000000)	ACT/360 0	0.00 (0.88)	100.00 0.00	(3.42) (0.88)	0.00	(4.30)
CHANGZHENG ENGINEERING CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985640	603698.SH CNE100001VQ5	12/12/2024 12/14/2034	0 0	CNY 7.323175	2.131807 0.000000	0.00	0.00 0.00	0.00	4.330000 (950.000000)	ACT/360 1	0.00 (13.03)	100.00 0.00	806.52 (13.03)	0.00	793.49
CHENG UEI PRECISION INDUSTRY CMN	SDB3260661438	2392.TW TW0002392008	10/09/2024 10/12/2034	(50,000) (50,000)	TWD 32.800000	2.213415 2.213415	0.00	(110,670.73) (110,670.75)	0.00	4.330000 (216.500000)	ACT/360 2	0.00 240.85	100.00 0.00	11,448.87 0.00	0.00	11,689.72
CHENGDU GALAXY MAGNETS CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263707237	300127.ZK CNE100000VD5	12/10/2024 12/08/2034	0 0	CNY 7.323175	3.367597 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (1.84)	100.00 0.00	207.09 (1.84)	0.00	205.26
CHENGDU M&S ELECTRONICS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426695	688311.SH CNE100005X72	12/04/2024 12/04/2034	0 0	CNY 7.323175	4.536254 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,183.333300)	ACT/360 0	0.00 (63.36)	100.00 0.00	1,754.83 (63.36)	0.00	1,691.47

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649818	002240.ZK CNE100000BN6	12/30/2024 01/02/2035	(26,000) (15,400)	CNY 7.323175	1.887937 1.881820	0.00	(49,086.35) (48,927.32)	0.00	4.330000 (1,975.000000)	ACT/360 2	0.00 (26.51)	100.00 0.00	2,338.70 0.00	0.00 0.00	2,312.20 2,312.20
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260760865	002240.ZK CNE100000BN6	10/15/2024 10/12/2034	0 0	CNY 7.323175	1.887937 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,200.000000)	ACT/360 0	0.00 (68.77)	100.00 0.00	1,202.26 (68.77)	0.00 0.00	1,133.49 1,133.49
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985563	002716.ZK CNE100001RP5	12/12/2024 12/14/2034	(39,200) (39,200)	CNY 7.323175	0.464449 0.462944	0.00	(18,206.40) (18,147.40)	0.00	4.330000 (1,978.252500)	ACT/360 2	0.00 (337.62)	100.00 0.00	4,475.44 (223.03)	0.00 0.00	4,137.82 4,137.82
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372431	600138.SH CNE000000V14	12/03/2024 12/01/2034	(165,300) (165,300)	CNY 7.323175	1.389236 1.384735	0.00	(229,640.79) (228,896.70)	0.00	4.330000 (1,731.488200)	ACT/360 2	0.00 (1,573.79)	100.00 0.00	17,252.42 0.00	0.00 0.00	15,678.62 15,678.62
CHINA EVERBRIGHT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427199	601818.SH CNE100000SL4	10/08/2024 10/10/2034	0 0	CNY 7.323175	0.530212 0.000000	0.00	0.00 0.00	0.00	4.330000 (155.251500)	ACT/360 0	0.00 411.70	100.00 0.00	(14,309.64) 411.70	0.00 0.00	(13,897.93) (13,897.93)
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122943	600977.SH CNE100002GX0	09/25/2024 09/25/2034	(159,000) (155,000)	CNY 7.323175	1.590635 1.585481	0.00	(252,910.91) (252,091.48)	0.00	4.330000 (1,383.951600)	ACT/360 2	0.00 (1,881.08)	100.00 0.00	8,585.92 (12.34)	0.00 0.00	6,704.84 6,704.84
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681187	000537.ZK CNE0000000271	11/18/2024 11/16/2034	(382,700) (381,900)	CNY 7.323175	1.249491 1.245442	0.00	(478,180.12) (476,630.65)	0.00	4.330000 (1,451.682300)	ACT/360 2	0.00 (2,559.31)	100.00 0.00	16,868.75 0.00	0.00 0.00	14,309.44 14,309.44
CHINA HARZONE INDUSTRY CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716722	300527.ZK CNE100002CH2	12/31/2024 01/02/2035	0 (1,700)	CNY 7.323175	1.105635 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 2	0.00 (0.68)	100.00 0.00	65.94 (1.36)	0.00 0.00	65.26 65.26
CHINA HIGH SPEED RAILWAY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707280	000008.ZK CNE00000001C6	12/10/2024 12/08/2034	0 0	CNY 7.323175	0.397316 0.000000	0.00	0.00 0.00	0.00	4.330000 (350.000000)	ACT/360 0	0.00 1.03	100.00 0.00	(781.00) 1.03	0.00 0.00	(779.97) (779.97)
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123417	000039.ZK CNE0000000644	09/25/2024 09/25/2034	(57,800) (57,800)	CNY 7.323175	1.064533 1.061084	0.00	(61,530.02) (61,330.66)	0.00	4.330000 (1,769.117600)	ACT/360 2	0.00 (632.79)	100.00 0.00	3,284.22 0.00	0.00 0.00	2,651.43 2,651.43
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123583	600176.SH CNE0000000YM1	09/25/2024 09/25/2034	(667,200) (667,200)	CNY 7.323175	1.560493 1.555437	0.00	(1,041,161.21) (1,037,787.57)	0.00	4.330000 (721.031900)	ACT/360 2	0.00 (2,480.00)	100.00 0.00	4,427.37 (39.06)	0.00 0.00	1,947.37 1,947.37
CHINA KINGS RESOURCES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928049	603505.SH CNE100002XN6	11/04/2024 11/02/2034	0 0	CNY 7.323175	3.252512 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,645.533700)	ACT/360 0	0.00 (407.47)	100.00 0.00	(8,299.71) (407.47)	0.00 0.00	(8,707.18) (8,707.18)
CHINA KINGS RESOURCES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054683	603505.SH CNE100002XN6	12/13/2024 12/14/2034	(58,100) (64,400)	CNY 7.323175	3.252512 3.241974	0.00	(188,970.96) (188,358.69)	0.00	4.330000 (1,979.503100)	ACT/360 2	0.00 (1,318.88)	100.00 0.00	14,867.66 (401.94)	0.00 0.00	13,548.78 13,548.78
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589460	001979.ZK CNE100002FC6	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.402937 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,150.000000)	ACT/360 0	0.00 (28.60)	100.00 0.00	552.08 (28.60)	0.00 0.00	523.48 523.48
CHINA NATIONAL NUCLEAR POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054733	601985.SH CNE1000022N7	12/13/2024 12/14/2034	(78,400) (48,800)	CNY 7.323175	1.428968 1.424338	0.00	(112,031.10) (111,668.10)	0.00	4.330000 (336.629000)	ACT/360 2	0.00 20.18	100.00 0.00	(2,031.43) 18.69	0.00 0.00	(2,011.24) (2,011.24)
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123202	600536.SH CNE000001BB0	09/25/2024 09/25/2034	(33,800) (33,800)	CNY 7.323175	6.396790 6.376063	0.00	(216,211.50) (215,510.93)	0.00	4.330000 (1,697.707100)	ACT/360 2	0.00 (2,365.74)	100.00 0.00	42,841.74 0.00	0.00 0.00	40,476.00 40,476.00
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962135	600111.SH CNE000000T18	10/16/2024 10/13/2034	(97,200) (100,300)	CNY 7.323175	2.907258 2.897838	0.00	(282,585.49) (281,669.85)	0.00	4.330000 (1,399.202300)	ACT/360 2	0.00 (3,620.25)	100.00 0.00	26,050.98 (1,338.88)	0.00 0.00	22,430.73 22,430.73
CHINA OILFIELD SERVICES LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123653	601808.SH CNE100000759	09/25/2024 09/25/2034	0 0	CNY 7.323175	2.089335 0.000000	0.00	0.00 0.00	0.00	4.330000 (175.000000)	ACT/360 0	0.00 24.50	100.00 0.00	(182.17) 24.50	0.00 0.00	(157.67) (157.67)
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121539	601390.SH CNE100000866	09/25/2024 09/25/2034	(99) (99)	CNY 7.323175	0.875466 0.872629	0.00	(86.67) (86.39)	0.00	4.330000 (275.000000)	ACT/360 2	0.00 0.12	100.00 0.00	1.03 0.00	0.00 0.00	1.14 1.14

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123493	600158.SH CNE000000VF1	09/25/2024 09/25/2034	(38,300) (57,900)	CNY 7.323175	1.133036 1.129365	0.00	(43,395.28) (43,254.68)	0.00	4.330000 (1,492.227900)	ACT/360 2	0.00 (1,061.68)	100.00 0.00	(9,188.94) (778.90)	0.00	(10,250.61)
CHINA STEEL CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260661474	2002.TW TW0002002003	10/09/2024 10/12/2034	(712,000) (712,000)	TWD 32.800000	0.599085 0.599085	0.00	(426,548.78) (426,548.52)	0.00	4.330000 (47.668500)	ACT/360 2	0.00 1,497.44	100.00 0.00	36,597.25 0.00	0.00	38,094.69
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328911	600088.SH CNE000000QY2	12/19/2024 12/21/2034	0	CNY 7.323175	2.446919 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,704.000000)	ACT/360 0	0.00 (9.17)	100.00 0.00	(91.87) (9.17)	0.00	(101.04)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	SDB3261168653	600088.SH CNE000000QY2	10/18/2024 10/19/2034	0	CNY 7.323175	2.446919 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,736.127300)	ACT/360 0	0.00 (115.03)	100.00 0.00	(1,180.38) (115.03)	0.00	(1,295.41)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	SDB3263985584	600088.SH CNE000000QY2	12/12/2024 12/14/2034	0	CNY 7.323175	2.446919 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (27.12)	100.00 0.00	(709.75) (27.12)	0.00	(736.87)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264255580	600088.SH CNE000000QY2	12/18/2024 12/18/2034	0	CNY 7.323175	2.446919 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (0.19)	100.00 0.00	(22.29) (0.19)	0.00	(22.48)
CHINA TOURISM GROUP DUTY FREE CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645039	601888.SH CNE100000G29	12/09/2024 12/07/2034	0	CNY 7.323175	9.180743 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,925.000000)	ACT/360 0	0.00 (43.10)	100.00 0.00	704.76 (43.10)	0.00	661.66
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123491	601916.SH CNE100003PS9	09/25/2024 09/25/2034	(505,200) (505,200)	CNY 7.323175	0.398686 0.397394	0.00	(201,416.27) (200,763.45)	0.00	4.330000 (867.725600)	ACT/360 2	0.00 (678.49)	100.00 0.00	1,010.65 (6.89)	0.00	332.16
CHINAMINSHENG BANKING CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3262936494	600016.SH CNE0000015Y0	11/22/2024 11/24/2034	0	CNY 7.323175	0.565833 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,200.000000)	ACT/360 0	0.00 (1,337.80)	100.00 0.00	(11,770.95) (1,337.80)	0.00	(13,108.75)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261168654	688595.SH CNE1000042K1	10/18/2024 10/19/2034	0	CNY 7.323175	4.493783 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,958.511800)	ACT/360 0	0.00 (206.74)	100.00 0.00	(1,717.10) (206.74)	0.00	(1,923.83)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120722	688595.SH CNE1000042K1	12/16/2024 12/14/2034	0	CNY 7.323175	4.493783 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,000.000000)	ACT/360 0	0.00 (3.53)	100.00 0.00	228.21 (3.53)	0.00	224.68
CHONGQING DEPARTMENT STORE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261285261	600729.SH CNE000000LF2	10/22/2024 10/23/2034	0	CNY 7.323175	4.007413 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,623.255800)	ACT/360 0	0.00 (1,125.66)	100.00 0.00	(33,282.13) (1,125.66)	0.00	(34,407.79)
CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123026	000950.ZK CNE0000010K0	09/25/2024 09/25/2034	0	CNY 7.323175	0.737090 0.000000	0.00	0.00 0.00	0.00	4.330000 (840.699400)	ACT/360 0	0.00 (189.75)	100.00 0.00	(7,514.98) (189.75)	0.00	(7,704.73)
CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262612814	002996.ZK CNE1000046H8	11/15/2024 11/16/2034	0	CNY 7.323175	0.909717 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,325.000000)	ACT/360 0	0.00 (508.74)	100.00 0.00	(8,060.54) (508.74)	0.00	(8,569.28)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3262612842	300122.ZK CNE100000V20	11/15/2024 11/16/2034	0	CNY 7.323175	3.603246 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,450.017500)	ACT/360 0	0.00 (502.40)	100.00 0.00	8,185.18 (502.40)	0.00	7,682.78
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054754	300122.ZK CNE100000V20	12/13/2024 12/14/2034	0	CNY 7.323175	3.603246 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,475.000000)	ACT/360 0	0.00 (552.33)	100.00 0.00	13,946.45 (552.33)	0.00	13,394.13
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054663	300122.ZK CNE100000V20	12/13/2024 12/14/2034	0	CNY 7.323175	3.603246 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(492.63) 0.00	0.00	(492.63)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800200	601061.SH CNE100006087	11/20/2024 11/20/2034	(16,900) (16,900)	CNY 7.323175	0.994660 0.991438	0.00	(16,809.76) (16,755.30)	0.00	4.330000 (1,750.000000)	ACT/360 2	0.00 (181.62)	100.00 0.00	1,593.95 0.00	0.00	1,412.33

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND	SDB3263644970	600787.SH CNE000000NS1	12/09/2024 12/07/2034	0 0	CNY 7.323175	0.874096 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 0	0.00 (38.16)	100.00 0.00	3,095.02 (38.16)	0.00 0.00	3,056.86 3,056.86
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123665	300919.ZK CNE1000049X9	09/25/2024 09/25/2034	(10,544) (10,544)	CNY 7.323175	4.948641 4.932607	0.00 0.00	(52,178.47) (52,009.41)	0.00	4.330000 (1,395.466600)	ACT/360 2	0.00 (422.18)	100.00 0.00	6,399.81 (19.04)	0.00 0.00	5,977.63 5,977.63
CNNC HUA YUAN TITANIUM DIOXIDE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123204	002145.ZK CNE1000005X1	09/25/2024 09/25/2034	0 0	CNY 7.323175	0.580904 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,498.435500)	ACT/360 0	0.00 (77.66)	100.00 0.00	(4,892.68) (77.66)	0.00 0.00	(4,970.33) (4,970.33)
COM7 PCL NVDR	SDB3264390772	COM7_n.BK TH6678010R15	12/19/2024 12/20/2034	(130,000) (73,300)	THB 34.250000	0.766423 0.773538	0.00 0.00	(99,635.04) (100,559.94)	924.90	4.330000 (2,125.000000)	ACT/360 2	0.00 (276.73)	100.00 0.00	290.88 0.00	0.00 0.00	939.05 939.05
COM7 PCL NVDR	SDB3262116180	COM7_n.BK TH6678010R15	11/06/2024 11/08/2034	0 0	THB 34.250000	0.766423 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,150.000000)	ACT/360 0	0.00 (3.67)	100.00 0.00	(127.06) (3.67)	0.00 0.00	(130.73) (130.73)
COM7 PCL NVDR	SDB3262116180	8089.TWO TH6678010R15	09/25/2024 11/08/2034	(65,000) 0	TWD 34.250000	2.399390 0.000000	0.00 0.00	(155,960.37) 0.00	0.00	4.330000 (2,150.000000)	ACT/360 0	0.00 (3.67)	100.00 0.00	39,492.36 (127.06)	0.00 0.00	39,150.72 (130.73)
COM7 PCL NVDR	SDB3262116180	8089.TWO TH6678010R15	09/25/2024 11/08/2034	(65,000) 0	TWD 34.250000	2.399390 0.000000	0.00 0.00	(155,960.37) 0.00	0.00	4.330000 (2,150.000000)	ACT/360 0	0.00 (3.67)	100.00 0.00	39,492.36 (127.06)	0.00 0.00	39,150.72 (130.73)
COMTREND CORPORATION CMN	SDB3260188352	TW0008089004	09/28/2034	(65,000)	32.800000	2.399390	0.00	(155,960.35)	0.00	(744.615300)	2	(341.64)	0.00	0.00	0.00	39,150.72
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262681181	300750.ZK CNE100003662	11/18/2024 11/16/2034	0 (78)	CNY 7.323175	36.443481 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (10,000000)	ACT/360 2	0.00 1,599.46	100.00 0.00	29,558.77 1,599.80	0.00 0.00	31,158.23 31,158.23
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123667	600026.SH CNE000001BD6	09/25/2024 09/25/2034	(12) (12)	CNY 7.323175	1.589265 1.584115	0.00 0.00	(19.07) (19.01)	0.00	4.330000 (1,225.000000)	ACT/360 2	0.00 (261.80)	100.00 (1,138.30)	2,983.19 (261.68)	(1,138.30) 0.00	1,583.10 1,583.10
CSI SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645053	688472.SH CNE100006KH6	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.720790 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,175.000000)	ACT/360 0	0.00 (157.80)	100.00 0.00	4,979.19 (157.80)	0.00 0.00	4,821.40 4,821.40
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261168661	600072.SH CNE000000QR6	10/18/2024 10/19/2034	(250,940) (295,040)	CNY 7.323175	1.924928 1.918691	0.00 0.00	(483,041.49) (481,476.32)	0.00	4.330000 (1,926.001500)	ACT/360 2	0.00 (6,871.51)	100.00 0.00	(21,749.18) (4,157.20)	0.00 0.00	(28,620.69) (28,620.69)
CTBC FINANCIAL HOLDING CO LTD ORD CMN	SDB3263040675	2891.TW TW0002891009	11/25/2024 11/24/2034	(568,000) (578,000)	TWD 32.800000	1.192073 1.192073	0.00 0.00	(677,097.56) (677,097.46)	0.00	4.330000 (40,000000)	ACT/360 2	0.00 2,672.21	100.00 0.00	(33,879.16) 544.66	0.00 0.00	(31,206.95) (31,206.95)
CTBC FINANCIAL HOLDING CO LTD ORD CMN	SDB3263040675	3062.TW TW0003062006	09/24/2024 09/22/2034	(162,000) (162,000)	TWD 32.800000	1.025915 1.025915	0.00 0.00	(166,198.17) (166,198.23)	0.00	4.330000 (662.191300)	ACT/360 2	0.00 (259.19)	100.00 0.00	(4,037.27) 0.00	0.00 0.00	(4,296.47) (4,296.47)
CYBERTAN TECHNOLOGY INC. CMN	SDB3260123576	002030.ZK CNE000001KP1	11/26/2024 11/24/2034	0 0	CNY 7.323175	0.778192 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (43.77)	100.00 0.00	616.44 (43.77)	0.00 0.00	572.67 572.67
DAAN GENE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040660	601006.SH CNE000001NG4	11/29/2024 11/30/2034	(124,477) (466,800)	CNY 7.323175	0.928898 0.925888	0.00 0.00	(115,626.41) (115,251.76)	0.00	4.330000 (1,325.706900)	ACT/360 2	0.00 (2,962.23)	100.00 0.00	5,341.61 (2,412.03)	0.00 0.00	2,379.38 2,379.38
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242792	603233.SH CNE100002RG2	12/06/2024 12/07/2034	(94,800) (94,800)	CNY 7.323175	2.063304 2.056618	0.00 0.00	(195,601.21) (194,967.39)	0.00	4.330000 (1,828.164500)	ACT/360 2	0.00 (678.73)	100.00 0.00	13,564.61 0.00	0.00 0.00	12,885.87 12,885.87
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120660	600198.SH CNE000000X87	12/16/2024 12/14/2034	0 0	CNY 7.323175	1.182358 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (11.79)	100.00 0.00	(180.06) (11.79)	0.00 0.00	(191.85) (191.85)
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263242806	600198.SH CNE000000X87	11/29/2024 11/30/2034	0 0	CNY 7.323175	1.182358 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,624.533700)	ACT/360 0	0.00 (122.58)	100.00 0.00	(3,480.35) (122.58)	0.00 0.00	(3,602.93) (3,602.93)
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3264255883	DELTA_n.BK TH0528010R18	12/17/2024 12/15/2034	(19,800) (19,800)	THB 34.250000	4.452555 4.493885	0.00 0.00	(88,160.58) (88,978.92)	818.34	4.330000 (50.000000)	ACT/360 2	0.00 135.45	100.00 0.00	(1,539.57) 51.16	0.00 0.00	(585.78) (585.78)
DELTA ELECTRONICS, INC. CMN	SDB3264255545	2308.TW TW0002308004	12/17/2024 12/15/2034	(12,000) (12,000)	TWD 32.800000	13.125000 13.125000	(158,155.16) (155,214.66)	(157,500.00) (157,500.00)	0.00	4.330000 (40.000000)	ACT/360 2	0.00 130.76	100.00 0.00	(2,285.34) 0.00	0.00 0.00	(2,154.58) (2,154.58)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649819	001328.ZK CNE100005Z96	12/30/2024 01/02/2035	(7,700) (7,700)	CNY 7.323175	4.351297 4.337198	0.00	(33,504.99) (33,396.42)	0.00	4.330000 (1,500.000000)	ACT/360 2	0.00 (19.76)	100.00 0.00	140.64 0.00	0.00 0.00	120.88 120.88
DEZHAN HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120678	000813.ZK CNE000000VV8	12/16/2024 12/14/2034	0 0	CNY 7.323175	0.428827 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,193.036500)	ACT/360 1	0.00 (117.91)	100.00 0.00	2,163.64 (117.91)	0.00 0.00	2,045.73 2,045.73
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263116863	688192.SH CNE1000055W8	11/27/2024 11/27/2034	(4,135) (4,135)	CNY 7.323175	5.681621 5.663212	0.00	(23,493.50) (23,417.38)	0.00	4.330000 (2,002.509000)	ACT/360 2	0.00 (302.17)	100.00 0.00	4,006.23 0.00	0.00 0.00	3,704.06 3,704.06
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649893	002855.ZK CNE100002JR6	12/30/2024 01/02/2035	0 0	CNY 7.323175	2.633247 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 1	0.00 (0.35)	100.00 0.00	42.78 (0.35)	0.00 0.00	42.43 42.43
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649881	688668.SH CNE100005XN9	12/30/2024 01/02/2035	0 0	CNY 7.323175	6.420081 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	0.00 (3.66)	100.00 0.00	63.53 (3.66)	0.00 0.00	59.87 59.87
DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649905	300354.ZK CNE100001P19	12/30/2024 01/02/2035	0 0	CNY 7.323175	4.766424 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 1	0.00 (0.60)	100.00 0.00	(3.39) (0.60)	0.00 0.00	(3.99) (3.99)
DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264255582	300354.ZK CNE100001P19	12/18/2024 12/18/2034	0 0	CNY 7.323175	4.766424 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,518.181800)	ACT/360 0	0.00 (22.34)	100.00 0.00	763.34 (22.34)	0.00 0.00	741.00 741.00
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262990900	002672.ZK CNE100001D88	11/25/2024 11/24/2034	(77,600) (74,000)	CNY 7.323175	0.579534 0.577656	0.00	(44,971.80) (44,826.11)	0.00	4.330000 (1,579.189100)	ACT/360 2	0.00 (252.04)	100.00 0.00	4,005.81 (92.50)	0.00 0.00	3,753.77 3,753.77
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328848	688110.SH CNE1000055X6	12/19/2024 12/21/2034	(11,869) (11,869)	CNY 7.323175	3.411439 3.400385	0.00	(40,490.37) (40,359.17)	0.00	4.330000 (1,432.728100)	ACT/360 2	0.00 (116.87)	100.00 0.00	(45.50) 0.00	0.00 0.00	(162.38) (162.38)
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3263040663	002901.ZK CNE1000032W7	11/26/2024 11/24/2034	(1,800) (1,800)	CNY 7.323175	4.225252 4.211561	0.00	(7,605.45) (7,580.81)	0.00	4.330000 (650.000000)	ACT/360 2	0.00 (11.41)	100.00 0.00	546.12 0.00	0.00 0.00	534.71 534.71
E INK HOLDINGS INC CMN	SDB3260661457	8069.TWO TW0008069006	10/09/2024 10/12/2034	(5,000) (5,000)	TWD 32.800000	8.323171 8.323171	0.00	(41,615.85) (41,615.86)	0.00	4.330000 (250.000000)	ACT/360 2	0.00 97.64	100.00 0.00	4,736.68 29.86	0.00 0.00	4,834.32 4,834.32
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054735	002922.ZK CNE1000033F0	12/13/2024 12/14/2034	0 0	CNY 7.323175	2.441439 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,969.354800)	ACT/360 0	0.00 (49.37)	100.00 0.00	31.35 (49.37)	0.00 0.00	(18.02) (18.02)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716712	002922.ZK CNE1000033F0	12/31/2024 01/02/2035	0 (2,600)	CNY 7.323175	2.441439 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,800.000000)	ACT/360 2	0.00 (2.30)	100.00 0.00	(1,032.26) (7.21)	0.00 0.00	(1,034.56) (1,034.56)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097757	605499.SH CNE100005576	10/17/2024 10/19/2034	(12,030) (15,230)	CNY 7.323175	34.048624 33.938301	0.00	(409,604.94) (408,277.76)	0.00	4.330000 (50.000000)	ACT/360 2	0.00 1,101.67	100.00 0.00	13,023.45 582.58	0.00 0.00	14,125.12 14,125.12
EDIMAX TECHNOLOGY CO., LTD. CMN	SDB3262115529	3047.TW TW0003047007	11/06/2024 11/08/2034	(13,000) (13,000)	TWD 32.800000	0.902439 0.902439	(11,931.89) (12,963.70)	(11,731.71) (11,731.71)	0.00	4.330000 (951.923000)	ACT/360 2	0.00 (48.12)	100.00 0.00	1,232.00 0.00	0.00 0.00	1,183.88 1,183.88
EGIS TECHNOLOGY INC. CMN	SDB3260122816	6462.TWO TW0006462005	09/24/2024 09/22/2034	(41,000) (41,000)	TWD 32.800000	5.381098 5.381098	0.00	(220,625.00) (220,625.02)	0.00	4.330000 (771.951200)	ACT/360 2	0.00 (644.87)	100.00 0.00	4,559.87 0.00	0.00 0.00	3,915.00 3,915.00
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921657	300502.ZK CNE100002615	01/03/2025 01/05/2035	0 0	CNY 7.323175	15.835104 0.000000	0.00	0.00 0.00	0.00	4.329038 (1,050.000000)	ACT/360 0	0.00 0.00	100.00 0.00	5,749.82 (57.26)	0.00 0.00	5,749.82 5,749.82
ESTJIN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707310	002747.ZK CNE100001X35	12/10/2024 12/08/2034	0 0	CNY 7.323175	2.534603 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,200.000000)	ACT/360 0	0.00 (5.02)	100.00 0.00	126.78 (5.02)	0.00 0.00	121.75 121.75
ESTJIN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120641	002747.ZK CNE100001X35	12/16/2024 12/14/2034	0 0	CNY 7.323175	2.534603 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (22.05)	100.00 0.00	776.05 (22.05)	0.00 0.00	754.00 754.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588418	300014.ZK CNE10000GS4	10/10/2024 10/12/2034	(206,334) (42,734)	CNY 7.323175	6.403640 6.382892	0.00 0.00	(1,321,288.71) (1,317,007.64)	0.00	4.330000 (1,449.423100)	ACT/360 2	0.00 (469.99)	100.00 0.00	18,444.76 (79.15)	0.00 0.00	17,974.77 17,974.77
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760825	688538.SH CNE1000051N6	10/15/2024 10/12/2034	(30,542) (30,542)	CNY 7.323175	0.317853 0.316823	0.00 0.00	(9,707.86) (9,676.41)	0.00	4.330000 (733.583200)	ACT/360 2	0.00 (4.82)	100.00 0.00	830.67 0.00	0.00 0.00	825.85 825.85
EZCONN CORP CMN	SDB3260188354	6442.TW TW0006442007	09/25/2024 09/28/2034	(5,000) (5,000)	TWD 32.800000	19.817073 19.817073	0.00 0.00	(99,085.37) (99,085.37)	0.00	4.330000 (1,170.000000)	ACT/360 2	0.00 (550.63)	100.00 0.00	(21,609.99) 0.00	0.00 0.00	(22,160.62) (22,160.62)
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122926	688567.SH CNE1000041T4	09/25/2024 09/25/2034	(39,925) (17,225)	CNY 7.323175	1.589265 1.584115	0.00 0.00	(63,451.39) (63,245.79)	0.00	4.330000 (894.194400)	ACT/360 2	0.00 (10.19)	100.00 0.00	3,032.33 0.00	0.00 0.00	3,022.14 3,022.14
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328851	301382.ZK CNE100006285	12/19/2024 12/21/2034	0 0	CNY 7.323175	3.633388 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (34.04)	100.00 0.00	387.38 (34.04)	0.00 0.00	353.34 353.34
FIBER OPTIC COMMUNICATIONS, INC. CMN	SDB3261018870	3363.TWO TW0003363008	10/15/2024 10/13/2034	(2,000) (2,000)	TWD 32.800000	7.545732 7.545732	(14,966.40) (12,702.89)	(15,091.46) (15,091.46)	0.00	4.330000 (850.000000)	ACT/360 2	0.00 (48.81)	100.00 0.00	(2,388.57) 0.00	0.00 0.00	(2,437.38) (2,437.38)
FITTECH CO., LTD. CMN	SDB3263308418	6706.TW TW0006706005	11/29/2024 11/29/2034	(8,000) (8,000)	TWD 32.800000	3.826220 3.826220	(31,643.25) (38,281.24)	(30,609.76) (30,609.76)	0.00	4.330000 (950.000000)	ACT/360 2	0.00 (124.51)	100.00 0.00	7,671.48 0.00	0.00 0.00	7,546.97 7,546.97
FORAN ENERGY GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962009	002911.ZK CNE100003332	10/16/2024 10/13/2034	0 0	CNY 7.323175	1.731750 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,675.123300)	ACT/360 0	0.00 (88.77)	100.00 0.00	1,460.95 (88.77)	0.00 0.00	1,372.19 1,372.19
FORAN ENERGY GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453038	002911.ZK CNE100003332	12/23/2024 12/21/2034	(82,700) (49,700)	CNY 7.323175	1.731750 1.726139	0.00 0.00	(143,215.76) (142,751.70)	0.00	4.330000 (1,160.764500)	ACT/360 2	0.00 (60.99)	100.00 0.00	(4,412.50) 0.00	0.00 0.00	(4,473.50) (4,473.50)
FORMOSA PLASTICS CORPORATION CMN	SDB3260123682	1301.TW TW0001301000	09/24/2024 09/22/2034	(67,000) (67,000)	TWD 32.800000	1.082317 1.082317	0.00 0.00	(72,515.24) (72,515.24)	0.00	4.330000 (40.000000)	ACT/360 2	0.00 363.49	100.00 0.00	12,140.89 83.47	0.00 0.00	12,504.38 12,504.38
FOSITEK CORP CMN	SDB3260661411	6805.TW TW0006805005	10/09/2024 10/12/2034	(2,000) (2,000)	TWD 32.800000	24.695122 24.695122	(49,236.41) (55,352.70)	(49,390.24) (49,390.24)	0.00	4.330000 (1,375.000000)	ACT/360 2	0.00 (436.94)	100.00 0.00	5,962.46 0.00	0.00 0.00	5,525.52 5,525.52
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120636	002229.ZK CNE100000B65	12/16/2024 12/14/2034	(55,800) (55,800)	CNY 7.323175	1.642697 1.637374	0.00 0.00	(91,662.48) (91,365.47)	0.00	4.330000 (1,750.940800)	ACT/360 2	0.00 (572.35)	100.00 0.00	38,493.37 0.00	0.00 0.00	37,921.02 37,921.02
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260864133	002229.ZK CNE100000B65	10/15/2024 10/12/2034	0 0	CNY 7.323175	1.642697 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,469.325100)	ACT/360 0	0.00 (526.65)	100.00 0.00	(10,908.83) (526.65)	0.00 0.00	(11,435.48) (11,435.48)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054646	300712.ZK CNE100003563	12/13/2024 12/14/2034	0 0	CNY 7.323175	3.297724 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,100.000000)	ACT/360 0	0.00 (35.26)	100.00 0.00	481.02 (35.26)	0.00 0.00	445.76 445.76
GALAXYCORE INC. CMN CLASS A SERIES NORTHBOUND	SDB3261168650	688728.SH CNE100004PM0	10/18/2024 10/19/2034	0 0	CNY 7.323175	1.841355 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,169.862200)	ACT/360 0	0.00 (8.85)	100.00 0.00	362.77 (8.85)	0.00 0.00	353.93 353.93
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123470	603087.SH CNE100003ZH1	09/25/2024 09/25/2034	(26,500) (26,500)	CNY 7.323175	6.041946 6.022369	0.00 0.00	(160,111.56) (159,592.78)	0.00	4.330000 (706.981100)	ACT/360 2	0.00 (321.81)	100.00 (1,818.42)	10,508.88 0.00	(1,818.42) 0.00	8,368.65 8,368.65
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260350088	002460.ZK CNE100000SF6	09/30/2024 10/10/2034	(85,100) (79,400)	CNY 7.323175	4.796565 4.781023	0.00 0.00	(408,187.68) (406,865.06)	0.00	4.330000 (1,397.512500)	ACT/360 2	0.00 (5,502.33)	100.00 0.00	151,456.12 (2,724.43)	0.00 0.00	145,953.80 145,953.80
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589493	002219.ZK CNE1000009R5	12/06/2024 12/07/2034	(198,288) (239,988)	CNY 7.323175	0.361695 0.360523	0.00 0.00	(71,719.72) (71,487.38)	0.00	4.330000 (2,153.832200)	ACT/360 2	0.00 (767.98)	100.00 0.00	11,525.66 (515.14)	0.00 0.00	10,757.68 10,757.68
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123340	000552.ZK CNE000000D40	09/25/2024 09/25/2034	(202,343) (202,343)	CNY 7.323175	0.376765 0.375545	0.00 0.00	(76,235.82) (75,988.90)	0.00	4.330000 (2,179.761400)	ACT/360 2	0.00 (671.94)	100.00 0.00	4,413.56 (21.70)	0.00 0.00	3,741.62 3,741.62

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Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261439319	002340.ZK CNE100000KT4	10/24/2024 10/26/2034	(448,500) (448,500)	CNY 7.323175	0.894646 0.891748	0.00	(401,248.89) (399,948.98)	0.00	4.330000 (597.814900)	ACT/360 2	0.00 (447.97)	100.00 0.00	28,877.50 0.00	0.00 0.00	28,429.53 28,429.53
GENESYS LOGIC INC ORD CMN	SDB3263985581	6104.TWO TW0006104003	12/11/2024 12/13/2034	0	TWD 32.800000	5.060976 0.000000	0.00	0.00 0.00	0.00	4.330000 (475.000000)	ACT/360 0	0.00 0.07	100.00 0.00	471.07 0.07	0.00 0.00	471.13 471.13
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123611	688568.SH CNE100005584	09/25/2024 09/25/2034	(29,124) (29,124)	CNY 7.323175	6.991394 6.968741	0.00	(203,617.36) (202,957.61)	0.00	4.330000 (1,329.999300)	ACT/360 2	0.00 (2,016.78)	100.00 0.00	44,411.36 (470.12)	0.00 0.00	42,394.57 42,394.57
GIANT MANUFACTURING COMPANY CMN	SDB3263040681	9921.TW TW0009921007	11/25/2024 11/24/2034	(9,000) (9,000)	TWD 32.800000	4.314024 4.314024	0.00	(38,826.22) 4.314024	0.00	4.330000 (252.777700)	ACT/360 2	0.00 67.29	100.00 0.00	3,148.56 0.00	0.00 0.00	3,215.85 3,215.85
GIGA-BYTE TECHNOLOGY CMN	SDB3260661469	2376.TW TW0002376001	10/09/2024 10/12/2034	(44,000) (44,000)	TWD 32.800000	8.307927 8.307927	(371,594.39)	(365,548.78) (365,548.79)	0.00	4.330000 (829.545400)	ACT/360 2	0.00 (1,123.85)	100.00 0.00	994.14 0.00	0.00 0.00	(129.71) (129.71)
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	SDB3264390185	603986.SH CNE1000030S9	12/20/2024 12/21/2034	(33,600) (36,700)	CNY 7.323175	14.632195 14.584784	0.00	(491,641.74) (490,048.74)	0.00	4.330000 (1,550.000000)	ACT/360 2	0.00 (2,053.83)	100.00 0.00	(63,912.85) (206.05)	0.00 0.00	(65,966.68) (65,966.68)
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120682	300763.ZK CNE100003JZ7	12/16/2024 12/14/2034	(22,700) (22,700)	CNY 7.323175	8.366930 8.339820	0.00	(189,929.31) (189,313.91)	0.00	4.330000 (1,953.634300)	ACT/360 2	0.00 (1,325.46)	100.00 0.00	26,126.34 0.00	0.00 0.00	24,800.87 24,800.87
GLOBALWAFERS CO., LTD. CMN	SDB3262741481	6488.TWO TW0006488000	11/18/2024 11/16/2034	(1,000) (1,000)	TWD 32.800000	11.631098 11.631098	(11,621.87) (12,580.16)	(11,631.10) (11,631.10)	0.00	4.330000 (450.000000)	ACT/360 2	0.00 2.45	100.00 0.00	949.06 0.00	0.00 0.00	951.51 951.51
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND	SDB3264120702	002241.ZK CNE100000BP1	12/16/2024 12/14/2034	0 (198,900)	CNY 7.323175	3.536114 0.000000	0.00	0.00 0.00	0.00	4.330000 (194.054800)	ACT/360 2	0.00 724.67	100.00 0.00	29,925.58 825.68	0.00 0.00	30,650.24 30,650.24
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123593	002074.ZK CNE000001NY7	09/25/2024 09/25/2034	(44,700) (44,700)	CNY 7.323175	2.907258 2.897838	0.00	(129,954.44) (129,533.36)	0.00	4.330000 (1,147.818700)	ACT/360 2	0.00 (720.49)	100.00 0.00	13,421.12 0.00	0.00 0.00	12,700.63 12,700.63
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741449	600323.SH CNE000001675	11/19/2024 11/17/2034	(20,300) (19,100)	CNY 7.323175	3.236072 3.225586	0.00	(65,692.25) (65,479.40)	0.00	4.330000 (840.575900)	ACT/360 2	0.00 (40.65)	100.00 0.00	(2,457.24) 0.00	0.00 0.00	(2,497.89) (2,497.89)
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262441831	000651.ZK CNE0000001D4	11/13/2024 11/13/2034	(180,300) (171,600)	CNY 7.323175	6.226903 6.206727	0.00	(1,122,710.62) (1,119,072.88)	0.00	4.330000 (101.019800)	ACT/360 2	0.00 2,192.27	100.00 0.00	(61,303.03) 33.20	0.00 0.00	(59,110.76) (59,110.76)
GRINM ADVANCED MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741464	600206.SH CNE000000YF5	11/19/2024 11/17/2034	0	CNY 7.323175	2.146877 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,841.818100)	ACT/360 0	0.00 (123.91)	100.00 0.00	7,928.67 (123.91)	0.00 0.00	7,804.76 7,804.76
GUANG DONG WEDGE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741462	000534.ZK CNE0000004T4	11/19/2024 11/17/2034	0	CNY 7.323175	1.763262 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,946.491200)	ACT/360 0	0.00 (56.22)	100.00 0.00	(514.84) (56.22)	0.00 0.00	(571.06) (571.06)
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328870	002400.ZK CNE100000P10	12/19/2024 12/21/2034	(21,600) (21,600)	CNY 7.323175	1.094674 1.091128	0.00	(23,644.97) (23,568.36)	0.00	4.330000 (2,225.000000)	ACT/360 2	0.00 (155.15)	100.00 0.00	10,118.06 0.00	0.00 0.00	9,962.91 9,962.91
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123601	300738.ZK CNE1000035X8	09/25/2024 09/25/2034	(80,300) (42,700)	CNY 7.323175	1.986581 1.980144	0.00	(159,522.43) (159,005.56)	0.00	4.330000 (1,750.351200)	ACT/360 2	0.00 (447.70)	100.00 0.00	(1,387.14) 0.00	0.00 0.00	(1,834.84) (1,834.84)
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122983	000690.ZK CNE000000P12	09/25/2024 09/25/2034	(10) (10)	CNY 7.323175	0.613785 0.611796	0.00	(6.14) (6.12)	0.00	4.330000 (725.000000)	ACT/360 2	0.00 (0.01)	100.00 0.00	0.23 0.00	0.00 0.00	0.22 0.22
GUANGDONG GOLDEN GLASS TECHNOLOGIES LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263372419	300093.ZK CNE100000R91	12/03/2024 12/01/2034	0	CNY 7.323175	1.892047 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (12.14)	100.00 0.00	(476.73) (12.14)	0.00 0.00	(488.86) (488.86)
GUANGDONG GOLDEN GLASS TECHNOLOGIES LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264054712	300093.ZK CNE100000R91	12/13/2024 12/14/2034	0	CNY 7.323175	1.892047 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (2.87)	100.00 0.00	57.28 (2.87)	0.00 0.00	54.41 54.41

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGDONG GOLDEN GLASS TECHNOLOGIES LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263868402	300093.ZK CNE100000R91	12/11/2024 12/11/2034	0 0	CNY 7.323175	1.892047 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (0.99)	100.00 0.00	25.38 (0.99)	0.00 0.00	24.39 24.39
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040688	600433.SH CNE000001F47	11/26/2024 11/24/2034	(99,500) (99,500)	CNY 7.323175	0.434308 0.432900	0.00 0.00	(43,213.61) (43,073.55)	0.00	4.330000 (1,767.512500)	ACT/360 2	0.00 (368.73)	100.00 0.00	4,338.69 0.00	0.00 0.00	3,969.96 3,969.96
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645031	688388.SH CNE100003MD8	12/09/2024 12/07/2034	(27,543) (27,543)	CNY 7.323175	2.018092 2.011553	0.00 0.00	(55,584.31) (55,404.20)	0.00	4.330000 (1,610.270300)	ACT/360 2	0.00 (389.18)	100.00 0.00	6,859.38 0.00	0.00 0.00	6,470.20 6,470.20
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123285	002060.ZK CNE000001NC3	09/25/2024 09/25/2034	0 (88,600)	CNY 7.323175	0.501440 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (777.172600)	ACT/360 2	0.00 (310.44)	100.00 0.00	3,761.35 (314.41)	0.00 0.00	3,450.91 3,450.91
GUANGDONG SANHE PILE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054693	003037.ZK CNE100004CK2	12/13/2024 12/14/2034	0 0	CNY 7.323175	1.009731 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,395.133300)	ACT/360 0	0.00 (136.98)	100.00 0.00	848.46 (136.98)	0.00 0.00	711.49 711.49
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645049	300607.ZK CNE100002PX1	12/09/2024 12/07/2034	0 0	CNY 7.323175	3.492272 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,150.000000)	ACT/360 0	0.00 (10.76)	100.00 0.00	(797.50) (10.76)	0.00 0.00	(808.27) (808.27)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707320	300607.ZK CNE100002PX1	12/10/2024 12/08/2034	0 0	CNY 7.323175	3.492272 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,150.000000)	ACT/360 0	0.00 (1.27)	100.00 0.00	(54.22) (1.27)	0.00 0.00	(55.49) (55.49)
GUANGLIAN AVIATION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867407	300900.ZK CNE1000048B7	11/21/2024 11/24/2034	0 0	CNY 7.323175	3.014122 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,710.775200)	ACT/360 0	0.00 (399.70)	100.00 0.00	(1,736.15) (399.70)	0.00 0.00	(2,135.85) (2,135.85)
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261588065	600310.SH CNE000001741	10/28/2024 10/26/2034	(24,500) (24,500)	CNY 7.323175	0.624745 0.622721	0.00 0.00	(15,306.26) (15,256.66)	0.00	4.330000 (1,870.000000)	ACT/360 2	0.00 (186.90)	100.00 0.00	1,250.20 0.00	0.00 0.00	1,063.30 1,063.30
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644963	601238.SH CNE100001NQ2	12/09/2024 12/07/2034	(11,700) (11,700)	CNY 7.323175	1.279632 1.275486	0.00 0.00	(14,971.69) (14,923.19)	0.00	4.330000 (2,025.000000)	ACT/360 2	0.00 (156.90)	100.00 0.00	1,453.18 (4.45)	0.00 0.00	1,296.28 1,296.28
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262741471	600332.SH CNE000001733	11/19/2024 11/17/2034	(19,200) (19,200)	CNY 7.323175	3.893698 3.881082	0.00 0.00	(74,759.01) (74,516.77)	0.00	4.330000 (1,035.156200)	ACT/360 2	0.00 (371.31)	100.00 0.00	2,319.14 (24.62)	0.00 0.00	1,947.83 1,947.83
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3262800250	600098.SH CNE000000SB6	11/20/2024 11/20/2034	(415,000) (462,100)	CNY 7.323175	0.879576 0.876726	0.00 0.00	(365,023.93) (363,841.29)	0.00	4.330000 (664.336700)	ACT/360 2	0.00 (530.15)	100.00 0.00	16,525.00 (57.73)	0.00 0.00	15,994.85 15,994.85
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867353	000531.ZK CNE000000DS2	11/21/2024 11/24/2034	0 0	CNY 7.323175	0.789152 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,872.807000)	ACT/360 0	0.00 (37.73)	100.00 0.00	(1,229.08) (37.73)	0.00 0.00	(1,266.81) (1,266.81)
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263985620	603882.SH CNE100002VW1	12/12/2024 12/14/2034	0 0	CNY 7.323175	3.771763 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	300.04 0.00	0.00 0.00	300.04 300.04
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263985642	603882.SH CNE100002VW1	12/12/2024 12/14/2034	0 0	CNY 7.323175	3.771763 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (4.52)	100.00 0.00	(296.71) (4.52)	0.00 0.00	(301.23) (301.23)
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681190	603882.SH CNE100002VW1	11/18/2024 11/16/2034	0 0	CNY 7.323175	3.771763 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,684.255500)	ACT/360 0	0.00 (365.57)	100.00 0.00	(780.81) (365.57)	0.00 0.00	(1,146.39) (1,146.39)
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120716	603882.SH CNE100002VW1	12/16/2024 12/14/2034	(28,867) (28,867)	CNY 7.323175	3.771763 3.759542	0.00 0.00	(108,879.49) (108,526.70)	0.00	4.330000 (1,775.317800)	ACT/360 2	0.00 (677.84)	100.00 0.00	25,155.32 (46.90)	0.00 0.00	24,477.48 24,477.48

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Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
GUANGZHOU SIE CONSULTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040678	300687.ZK CNE1000034G6	11/26/2024 11/24/2034	0 0	CNY 7.323175	2.493501 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,175.000000)	ACT/360 0	0.00 (48.11)	100.00 0.00	(1,417.12) (48.11)	0.00 0.00	(1,465.23) (1,465.23)
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB32644649873	002461.ZK CNE100000SM2	12/30/2024 01/02/2035	(79,000) (56,300)	CNY 7.323175	1.354985 1.350595	0.00 0.00	(107,043.82) (106,697.01)	0.00	4.330000 (1,047.912900)	ACT/360 2	0.00 (22.58)	100.00 0.00	(1,526.24) 0.00	0.00 0.00	(1,548.82) (1,548.82)
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120692	600395.SH CNE0000017V2	12/16/2024 12/14/2034	0 0	CNY 7.323175	0.697358 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 0	0.00 (25.16)	100.00 0.00	629.88 (25.16)	0.00 0.00	604.71 604.71
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453047	600395.SH CNE0000017V2	12/23/2024 12/21/2034	(474,600) (438,500)	CNY 7.323175	0.697358 0.695099	0.00 0.00	(330,966.27) (329,893.99)	0.00	4.330000 (2,271.807200)	ACT/360 2	0.00 (1,353.07)	100.00 0.00	2,123.86 0.00	0.00 0.00	770.80 770.80
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741451	603439.SH CNE1000040B4	11/19/2024 11/17/2034	(36,600) (36,600)	CNY 7.323175	1.781072 1.775301	0.00 0.00	(65,187.25) (64,976.02)	0.00	4.330000 (1,424.180300)	ACT/360 2	0.00 (552.88)	100.00 0.00	7,062.28 (20.30)	0.00 0.00	6,509.40 6,509.40
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR	SDB3263646819	GULF_n.BK TH8319010R14	12/09/2024 12/07/2034	0 0	THB 34.250000	1.737226 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (875.000000)	ACT/360 0	0.00 (454.36)	100.00 0.00	29,116.15 (454.36)	0.00 0.00	28,661.79 28,661.79
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261230681	002865.ZK CNE100002QL4	10/21/2024 10/19/2034	0 0	CNY 7.323175	7.000985 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,688.831900)	ACT/360 0	0.00 (167.21)	100.00 0.00	1,560.59 (167.21)	0.00 0.00	1,393.37 1,393.37
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264178831	000886.ZK CNE000000V48	12/17/2024 12/15/2034	0 0	CNY 7.323175	1.064533 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 0	0.00 (1.32)	100.00 (12.90)	(75.22) (1.32)	(12.90) 0.00	(89.43) (89.43)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054675	000886.ZK CNE000000V48	12/13/2024 12/14/2034	0 0	CNY 7.323175	1.064533 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 0	0.00 (8.23)	100.00 0.00	(190.98) (8.23)	0.00 0.00	(199.21) (199.21)
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589488	603069.SH CNE1000029C5	12/06/2024 12/07/2034	0 (2,100)	CNY 7.323175	2.501722 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,286.904700)	ACT/360 2	0.00 (73.13)	100.00 0.00	942.24 (86.33)	0.00 0.00	869.11 869.11
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649885	688676.SH CNE1000053V5	12/30/2024 01/02/2035	(10,761) (1,061)	CNY 7.323175	5.674771 5.656384	0.00 0.00	(61,066.21) (60,868.35)	0.00	4.330000 (1,725.000000)	ACT/360 2	0.00 (3.55)	100.00 0.00	3,572.77 0.00	0.00 0.00	3,569.22 3,569.22
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645057	600238.SH CNE000001170	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.046723 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,638.095200)	ACT/360 0	0.00 (3.77)	100.00 0.00	632.07 (3.77)	0.00 0.00	628.30 628.30
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426676	600238.SH CNE000001170	12/04/2024 12/04/2034	0 0	CNY 7.323175	1.046723 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,678.919800)	ACT/360 0	0.00 (109.50)	100.00 0.00	(23,541.20) (109.50)	0.00 0.00	(23,650.70) (23,650.70)
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054756	600238.SH CNE000001170	12/13/2024 12/14/2034	0 0	CNY 7.323175	1.046723 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (1.87)	100.00 0.00	(15.37) (1.87)	0.00 0.00	(17.24) (17.24)
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264178833	600238.SH CNE000001170	12/17/2024 12/15/2034	0 0	CNY 7.323175	1.046723 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (25.91)	100.00 0.00	763.88 (25.91)	0.00 0.00	737.98 737.98
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589507	600238.SH CNE000001170	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.046723 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 0	0.00 (3.12)	100.00 0.00	40.22 (3.12)	0.00 0.00	37.10 37.10
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649891	000818.ZK CNE000000T67	12/30/2024 01/02/2035	(76,000) (58,400)	CNY 7.323175	2.616806 2.608328	0.00 0.00	(198,877.28) (198,232.93)	0.00	4.330000 (1,370.034200)	ACT/360 2	0.00 (77.85)	100.00 0.00	17,948.07 0.00	0.00 0.00	17,870.22 17,870.22
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649856	688581.SH CNE100005ZF0	12/30/2024 01/02/2035	(1,000) (1,000)	CNY 7.323175	8.177862 8.151365	0.00 0.00	(8,177.86) (8,151.36)	0.00	4.330000 (1,400.000000)	ACT/360 2	0.00 (4.57)	100.00 0.00	326.42 0.00	0.00 0.00	321.84 321.84
HANGZHOU HUAXING CHUANGYE COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040673	300025.ZK CNE100000GG9	11/26/2024 11/24/2034	0 (16,600)	CNY 7.323175	1.472810 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 2	0.00 (298.85)	100.00 0.00	5,072.18 (349.40)	0.00 0.00	4,773.33 4,773.33

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HANGZHOU IRON & STEEL CO CMN CLASS A SERIES NORTHBOUND	SDB3264390223	600126.SH CNE000000V97	12/20/2024 12/21/2034	0 0	CNY 7.323175	0.654887 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (275.000000)	ACT/360 0	0.00 0.26	100.00 0.00	(41.06) 0.26	0.00 0.00	(40.81) (40.81)
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND	SDB3264649888	300792.ZK CNE100003N92	12/30/2024 01/02/2035	0 0	CNY 7.323175	3.288134 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,775.000000)	ACT/360 1	0.00 (1.59)	100.00 0.00	(219.00) (1.59)	0.00 0.00	(220.59) (220.59)
HANGZHOU ROBAM APPLIANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928039	002508.ZK CNE100000WY9	11/04/2024 11/02/2034	0 0	CNY 7.323175	2.936029 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,669.010400)	ACT/360 1	0.00 (272.03)	100.00 0.00	1,068.57 (272.03)	0.00 0.00	796.54 796.54
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123628	600460.SH CNE000001DN1	09/25/2024 09/25/2034	(61,800) (61,800)	CNY 7.323175	3.564885 3.553334	0.00 0.00	(220,309.89) (219,596.04)	0.00	4.330000 (1,491.504800)	ACT/360 2	0.00 (1,930.57)	100.00 0.00	16,089.88 0.00	0.00 0.00	14,159.32 14,159.32
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264649837	600571.SH CNE000001CZ7	12/30/2024 01/02/2035	0 0	CNY 7.323175	1.720790 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	0.00 (0.46)	100.00 0.00	83.83 (0.46)	0.00 0.00	83.37 83.37
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264054709	600571.SH CNE000001CZ7	12/13/2024 12/14/2034	0 0	CNY 7.323175	1.720790 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,025.000000)	ACT/360 0	0.00 (3.39)	100.00 0.00	104.27 (3.39)	0.00 0.00	100.88 100.88
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3264649894	300323.ZK CNE100001DV3	12/30/2024 01/02/2035	0 0	CNY 7.323175	1.134406 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,675.000000)	ACT/360 1	0.00 (0.31)	100.00 0.00	55.41 (0.31)	0.00 0.00	55.11 55.11
HD RENEWABLE ENERGY CO., LTD. CMN	SDB3260661399	6873.TW TW0006873003	10/09/2024 10/12/2034	(3,000) (3,000)	TWD 32.800000	6.387195 6.387195	(18,417.84) (18,824.21)	(19,161.59) (19,161.58)	0.00	4.330000 (800.000000)	ACT/360 2	0.00 (56.42)	100.00 0.00	(337.37) 0.00	0.00 0.00	(393.79) (393.79)
HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540434	603313.SH CNE1000030G4	11/14/2024 11/16/2034	0 0	CNY 7.323175	0.924788 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,075.000000)	ACT/360 0	0.00 (162.21)	100.00 0.00	471.25 (162.21)	0.00 0.00	309.04 309.04
HENAN YUNENG COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985618	001896.ZK CNE000000TZ3	12/12/2024 12/14/2034	0 (57,300)	CNY 7.323175	0.568573 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,473.167500)	ACT/360 2	0.00 (207.18)	100.00 0.00	3,395.10 (228.60)	0.00 0.00	3,187.92 3,187.92
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255562	600346.SH CNE0000018V0	12/18/2024 12/18/2034	(127,600) (127,600)	CNY 7.323175	2.103035 2.096221	0.00 0.00	(268,347.33) (267,477.80)	0.00	4.330000 (1,000.137100)	ACT/360 2	0.00 (547.75)	100.00 0.00	(1,234.08) 0.00	0.00 0.00	(1,781.84) (1,781.84)
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328873	603223.SH CNE100002276	12/19/2024 12/21/2034	(6,700) (6,700)	CNY 7.323175	1.435818 1.431166	0.00 0.00	(9,619.98) (9,588.81)	0.00	4.330000 (1,651.119400)	ACT/360 2	0.00 (40.13)	100.00 0.00	9.14 0.00	0.00 0.00	(30.99) (30.99)
HIT HINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530570	300033.ZK CNE100000JG3	12/05/2024 12/07/2034	0 0	CNY 7.323175	39.389101 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 0	0.00 (52.69)	100.00 0.00	(1,637.44) (52.69)	0.00 0.00	(1,690.14) (1,690.14)
HIYES INTERNATIONAL CO LTD ORD CMN	SDB3260121430	2348.TW TW0002348000	09/24/2024 09/22/2034	(5,000) (5,000)	TWD 32.800000	6.128049 6.128049	(34,361.64) (27,614.99)	(30,640.24) (30,640.24)	0.00	4.330000 (985.000000)	ACT/360 2	0.00 (132.05)	100.00 0.00	(3,025.26) 0.00	0.00 0.00	(3,157.31) (3,157.31)
HONYU WEAR-RESISTANT NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681193	300345.ZK CNE100001K30	11/18/2024 11/16/2034	0 0	CNY 7.323175	0.772711 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,184.567900)	ACT/360 0	0.00 (234.05)	100.00 0.00	584.98 (234.05)	0.00 0.00	350.93 350.93
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123629	603260.SH CNE100002V10	09/25/2024 09/25/2034	(138,700) (138,700)	CNY 7.323175	7.612029 7.587365	0.00 0.00	(1,055,788.47) (1,052,367.53)	0.00	4.330000 (1,762.472900)	ACT/360 2	0.00 (9,432.87)	100.00 0.00	77,018.46 0.00	0.00 0.00	67,585.59 67,585.59
HSIN-LI CHEMICAL INDUSTRIAL CO CMN	SDB3264453056	4303.TWO TW0004303003	12/20/2024 12/20/2034	(32,000) (14,000)	TWD 32.800000	1.588415 1.588415	(21,359.20) (20,985.20)	(50,829.27) (50,829.28)	0.00	4.330000 (769.642800)	ACT/360 2	0.00 (13.28)	100.00 0.00	(1,419.21) 0.00	0.00 0.00	(1,432.50) (1,432.50)
HUA XIA BANK CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262990901	600015.SH CNE000001FW7	11/25/2024 11/24/2034	0 0	CNY 7.323175	1.097415 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (501.993800)	ACT/360 0	0.00 (0.71)	100.00 0.00	389.42 (0.71)	0.00 0.00	388.70 388.70
HUA XIA BANK CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264054720	600015.SH CNE000001FW7	12/13/2024 12/14/2034	0 0	CNY 7.323175	1.097415 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (100.000000)	ACT/360 0	0.00 17.82	100.00 0.00	385.07 17.82	0.00 0.00	402.89 402.89

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120640	300592.ZK CNE100002MT6	12/16/2024 12/14/2034	0 0	CNY 7.323175	1.956440 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,050.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(497.52) 0.00	0.00 0.00	(497.52) (497.52)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264178826	300592.ZK CNE100002MT6	12/17/2024 12/15/2034	0 0	CNY 7.323175	1.956440 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,948.305000)	ACT/360 0	0.00 (5.25)	100.00 0.00	(664.52) (5.25)	0.00 0.00	(669.76) (669.76)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390226	300592.ZK CNE100002MT6	12/20/2024 12/21/2034	0 0	CNY 7.323175	1.956440 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (45.50)	100.00 0.00	1,604.59 (45.50)	0.00 0.00	1,559.09 1,559.09
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120720	300592.ZK CNE100002MT6	12/16/2024 12/14/2034	0 0	CNY 7.323175	1.956440 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,050.000000)	ACT/360 0	0.00 (3.33)	100.00 0.00	(27.77) (3.33)	0.00 0.00	(31.10) (31.10)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921676	300592.ZK CNE100002MT6	01/03/2025 01/05/2035	(69,300) 0	CNY 7.323175	1.956440 1.950100	0.00 0.00	(135,581.26) (135,141.93)	0.00	4.329038 (1,867.391304)	ACT/360 0	0.00 0.00	100.00 0.00	2,269.40 0.00	0.00 0.00	2,269.40 2,269.40
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441829	600054.SH CNE000000PV0	11/13/2024 11/13/2034	(177,400) (183,900)	CNY 7.323175	1.548163 1.543147	0.00 0.00	(274,644.10) (273,754.28)	0.00	4.330000 (1,762.642700)	ACT/360 2	0.00 (2,299.65)	100.00 0.00	14,914.39 (366.64)	0.00 0.00	12,614.73 12,614.73
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426721	300997.ZK CNE100004L77	12/04/2024 12/04/2034	0 0	CNY 7.323175	2.118106 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (43.30)	100.00 0.00	153.22 (43.30)	0.00 0.00	109.92 109.92
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255576	300997.ZK CNE100004L77	12/18/2024 12/18/2034	0 0	CNY 7.323175	2.118106 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (0.24)	100.00 0.00	21.33 (0.24)	0.00 0.00	21.09 21.09
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681170	301267.ZK CNE100005WL5	11/18/2024 11/16/2034	(4,800) (4,800)	CNY 7.323175	2.608586 2.600134	0.00 0.00	(12,521.21) (12,480.64)	0.00	4.330000 (1,795.312500)	ACT/360 2	0.00 (191.14)	100.00 0.00	1,944.02 (42.03)	0.00 0.00	1,752.88 1,752.88
HUAYU AUTOMOTIVE SYSTEMS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741474	600741.SH CNE000000M15	11/19/2024 11/17/2034	0 0	CNY 7.323175	2.412668 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,425.000000)	ACT/360 0	0.00 (78.88)	100.00 0.00	358.45 (78.88)	0.00 0.00	279.57 279.57
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND	SDB3262741452	000751.ZK CNE0000004X6	11/19/2024 11/17/2034	0 0	CNY 7.323175	0.384986 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,907.291600)	ACT/360 0	0.00 (14.67)	100.00 0.00	(246.97) (14.67)	0.00 0.00	(261.63) (261.63)
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND	SDB3263707314	000751.ZK CNE0000004X6	12/10/2024 12/08/2034	0 0	CNY 7.323175	0.384986 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,900.000000)	ACT/360 0	0.00 (0.16)	100.00 0.00	(12.43) (0.16)	0.00 0.00	(12.59) (12.59)
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND	SDB3263985598	000751.ZK CNE0000004X6	12/12/2024 12/14/2034	0 (29,000)	CNY 7.323175	0.384986 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,746.379300)	ACT/360 2	0.00 (88.27)	100.00 0.00	1,570.87 (92.39)	0.00 0.00	1,482.60 1,482.60
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741469	000932.ZK CNE000001006	11/19/2024 11/17/2034	(122,600) (122,600)	CNY 7.323175	0.572683 0.570828	0.00 0.00	(70,210.97) (69,983.51)	0.00	4.330000 (1,589.314800)	ACT/360 2	0.00 (682.21)	100.00 0.00	4,506.37 0.00	0.00 0.00	3,824.16 3,824.16
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649868	001208.ZK CNE100004K29	12/30/2024 01/02/2035	(13,600) (13,600)	CNY 7.323175	1.244011 1.239980	0.00 0.00	(16,918.54) (16,863.73)	0.00	4.330000 (1,600.000000)	ACT/360 2	0.00 (11.01)	100.00 0.00	57.21 0.00	0.00 0.00	46.20 46.20
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123688	600570.SH CNE000001GD5	09/25/2024 09/25/2034	(80) (80)	CNY 7.323175	3.834786 3.822361	0.00 0.00	(306.78) (305.79)	0.00	4.330000 (1,525.000000)	ACT/360 2	0.00 (2.80)	100.00 0.00	32.40 0.00	0.00 0.00	29.60 29.60
HWANG CHANG GEN CONTRACTOR CO CMN	SDB3260661423	2543.TW TW0002543006	10/09/2024 10/12/2034	(24,670) (24,670)	TWD 32.800000	2.240854 2.240854	(53,197.99) (56,090.55)	(55,281.86) (55,281.87)	0.00	4.330000 (900.000000)	ACT/360 2	0.00 (183.89)	100.00 0.00	1,111.31 (6.32)	0.00 0.00	927.43 927.43
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928006	688041.SH CNE100005PT2	11/04/2024 11/02/2034	(23,695) (21,395)	CNY 7.323175	20.522064 20.455570	0.00 0.00	(486,270.31) (484,694.73)	0.00	4.330000 (723.889900)	ACT/360 2	0.00 (208.28)	100.00 0.00	(34,703.91) (165.78)	0.00 0.00	(34,912.19) (34,912.19)
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123681	002230.ZK CNE100000B81	09/25/2024 09/25/2034	(159,400) (159,400)	CNY 7.323175	6.620109 6.598659	0.00 0.00	(1,055,245.38) (1,051,826.24)	0.00	4.330000 (1,515.746500)	ACT/360 2	0.00 (10,008.41)	100.00 0.00	78,128.35 (2,277.05)	0.00 0.00	68,119.94 68,119.94
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264520324	601398.SH CNE000001P37	12/24/2024 12/22/2034	(386,000) (340,000)	CNY 7.323175	0.948079 0.945007	0.00 0.00	(365,958.31) (364,772.70)	0.00	4.330000 (350.000000)	ACT/360 2	0.00 90.90	100.00 0.00	(30,751.72) 156.63	0.00 0.00	(30,660.82) (30,660.82)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649850	601166.SH CNE000001QZ7	12/30/2024 01/02/2035	(312,000) (224,000)	CNY 7.323175	2.625027 2.616521	0.00	(819,008.32) (816,354.55)	0.00	4.330000 (250.000000)	ACT/360 2	0.00 43.68	100.00 0.00	(7,014.67) 0.00	0.00	(6,970.99) (6,970.99)
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261862950	600010.SH CNE0000017H1	11/01/2024 11/02/2034	(1,071,400) (1,138,400)	CNY 7.323175	0.254830 0.254005	0.00	(273,025.24) (272,140.96)	0.00	4.330000 (1,208.569000)	ACT/360 2	0.00 (1,943.25)	100.00 0.00	11,549.94 (180.49)	0.00	9,606.69 9,606.69
INNOLUX CORPORATION CMN	SDB3260661467	3481.TW TW0003481008	10/09/2024 10/12/2034	(183,000) (183,000)	TWD 32.800000	0.437500 0.437500	0.00	(80,062.50) (80,062.50)	0.00	4.330000 (40.000000)	ACT/360 2	0.00 279.25	100.00 0.00	5,005.42 0.00	0.00	5,284.66 5,284.66
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264583148	000977.ZK CNE0000012M2	12/27/2024 12/27/2034	(12,600) (12,600)	CNY 7.323175	7.107849 7.084818	0.00	(89,558.90) (89,268.71)	0.00	4.330000 (1,425.000000)	ACT/360 2	0.00 (123.86)	100.00 0.00	(239.02) 0.00	0.00	(362.88) (362.88)
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260861215	300677.ZK CNE100003456	10/15/2024 10/12/2034	(46,600) (46,600)	CNY 7.323175	3.463501 3.452279	0.00	(161,399.14) (160,876.20)	0.00	4.330000 (1,499.678100)	ACT/360 2	0.00 (1,280.83)	100.00 0.00	12,018.36 0.00	0.00	10,737.53 10,737.53
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263530545	688301.SH CNE1000042V8	12/05/2024 12/07/2034	0 0	CNY 7.323175	13.093622 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (99.79)	100.00 0.00	3,357.33 (99.79)	0.00	3,257.54 3,257.54
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264120675	688301.SH CNE1000042V8	12/16/2024 12/14/2034	(17,853) (14,553)	CNY 7.323175	13.093622 13.051197	0.00	(233,760.44) (233,003.02)	0.00	4.330000 (1,583.470700)	ACT/360 2	0.00 (651.66)	100.00 0.00	18,158.42 (134.85)	0.00	17,506.76 17,506.76
ISOFTSTONE INFORMATION TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120676	301236.ZK CNE1000058S0	12/16/2024 12/14/2034	0 0	CNY 7.323175	8.043597 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,800.000000)	ACT/360 0	0.00 (362.43)	100.00 0.00	12,570.98 (362.43)	0.00	12,208.55 12,208.55
ISOFTSTONE INFORMATION TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263242808	301236.ZK CNE1000058S0	11/29/2024 11/30/2034	0 0	CNY 7.323175	8.043597 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,775.000000)	ACT/360 0	0.00 (227.70)	100.00 0.00	5,632.26 (227.70)	0.00	5,404.56 5,404.56
ITEQ CORPORATION CMN	SDB3262115536	6213.TW TW0006213002	11/06/2024 11/08/2034	(5,000) (5,000)	TWD 32.800000	2.399390 2.399390	(12,202.20)	(11,996.95) (11,996.95)	0.00	4.330000 (650.000000)	ACT/360 2	0.00 (19.79)	100.00 0.00	(429.34) 0.00	0.00	(449.13) (449.13)
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122782	688488.SH CNE1000041S6	09/25/2024 09/25/2034	0 0	CNY 7.323175	1.076864 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,594.455100)	ACT/360 0	0.00 (496.15)	100.00 0.00	2,640.43 (496.15)	0.00	2,144.28 2,144.28
JIANGSU BOAMAX TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589506	002514.ZK CNE100000XQ3	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.097415 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (0.77)	100.00 0.00	(28.21) (0.77)	0.00	(28.98) (28.98)
JIANGSU CHANGBAO STEEL TUBE CO LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262800212	002478.ZK CNE100000TX7	11/20/2024 11/20/2034	0 0	CNY 7.323175	0.724759 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (107.01)	100.00 0.00	(732.55) (107.01)	0.00	(839.56) (839.56)
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530537	003032.ZK CNE1000049R1	12/05/2024 12/07/2034	0 0	CNY 7.323175	1.328954 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,169.000000)	ACT/360 0	0.00 (72.67)	100.00 0.00	(1,371.00) (72.67)	0.00	(1,443.68) (1,443.68)
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985647	003032.ZK CNE1000049R1	12/12/2024 12/14/2034	0 0	CNY 7.323175	1.328954 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (0.43)	100.00 0.00	(38.60) (0.43)	0.00	(39.03) (39.03)
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868412	003032.ZK CNE1000049R1	12/11/2024 12/11/2034	0 0	CNY 7.323175	1.328954 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (1.08)	100.00 0.00	(215.09) (1.08)	0.00	(216.17) (216.17)
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427201	000301.ZK CNE0000012K6	10/08/2024 10/10/2034	(457,700) (457,700)	CNY 7.323175	1.124816 1.121171	0.00	(514,828.15) (513,159.97)	0.00	4.330000 (1,400.639000)	ACT/360 2	0.00 (4,131.62)	100.00 0.00	88,594.83 0.00	0.00	84,463.21 84,463.21
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040712	600276.SH CNE0000014W7	11/26/2024 11/24/2034	0 0	CNY 7.323175	6.288556 0.000000	0.00	0.00 0.00	0.00	4.330000 (500.000000)	ACT/360 0	0.00 (20.87)	100.00 0.00	12,709.79 (20.87)	0.00	12,688.91 12,688.91

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645059	000936.ZK CNE000001063	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.119335 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,000.000000)	ACT/360 0	0.00 (0.14)	100.00 0.00	3.43 (0.14)	0.00 0.00	3.30 3.30
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983892	000936.ZK CNE000001063	01/06/2025 01/05/2035	(8,100) 0	CNY 7.323175	1.119335 1.115709	0.00 0.00	(9,066.62) (9,037.24)	0.00	0.000000 (1,050.000000)	ACT/360 0	0.00 0.00	100.00 0.00	326.67 0.00	0.00 0.00	326.67 326.67
JIANGSU LEADMICRO NANO TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242807	688147.SH CNE100005VH5	11/29/2024 11/30/2034	0 0	CNY 7.323175	3.684080 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 1	0.00 (78.41)	100.00 0.00	530.97 (78.41)	0.00 0.00	452.56 452.56
JIANGSU LETTALL ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985636	603629.SH CNE100003J98	12/12/2024 12/14/2034	0 0	CNY 7.323175	2.727781 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,203.488300)	ACT/360 0	0.00 (95.58)	100.00 0.00	(2,588.78) (95.58)	0.00 0.00	(2,684.37) (2,684.37)
JIANGSU RONGTAI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263707260	605133.SH CNE100005444	12/10/2024 12/08/2034	0 0	CNY 7.323175	3.223741 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (250.000000)	ACT/360 0	0.00 0.06	100.00 0.00	3.87 0.06	0.00 0.00	3.93 3.93
JIANGSU TONGRUN EQUIPMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178825	002150.ZK CNE100000692	12/17/2024 12/15/2034	0 0	CNY 7.323175	1.698869 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (1.37)	100.00 0.00	51.94 (1.37)	0.00 0.00	50.57 50.57
JIANGSU YANGHE BREWERY JOINT-STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867393	002304.ZK CNE100000HB8	11/21/2024 11/24/2034	0 0	CNY 7.323175	11.444075 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,575.000000)	ACT/360 0	0.00 (281.11)	100.00 0.00	(363.32) (281.11)	0.00 0.00	(644.43) (644.43)
JIANGSU YAWEI MACHINE TOOL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263707247	002559.ZK CNE1000010S1	12/10/2024 12/08/2034	0 0	CNY 7.323175	1.228940 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (20.89)	100.00 0.00	730.70 (20.89)	0.00 0.00	709.80 709.80
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530600	601028.SH CNE100001914	12/05/2024 12/07/2034	(65,300) (71,600)	CNY 7.323175	1.570084 1.564997	0.00 0.00	(102,526.47) (102,194.30)	0.00	4.330000 (1,990.363100)	ACT/360 2	0.00 (1,398.79)	100.00 0.00	20,682.23 (295.01)	0.00 0.00	19,283.44 19,283.44
JIANGSU ZHONGTIAN TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261654690	600522.SH CNE000001CW4	10/29/2024 10/27/2034	0 0	CNY 7.323175	1.961920 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,159.375000)	ACT/360 0	0.00 (19.97)	100.00 0.00	6.50 (19.97)	0.00 0.00	(13.47) (13.47)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040698	300294.ZK CNE100001FF1	11/26/2024 11/24/2034	(9,300) (9,300)	CNY 7.323175	4.148529 4.135087	0.00 0.00	(38,581.32) (38,456.31)	0.00	4.330000 (1,675.000000)	ACT/360 2	0.00 (566.74)	100.00 0.00	2,046.26 (185.60)	0.00 0.00	1,479.52 1,479.52
JIANGXI CHEN GUANG NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054678	605399.SH CNE1000044F7	12/13/2024 12/14/2034	0 0	CNY 7.323175	1.600225 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,270.574100)	ACT/360 0	0.00 (103.03)	100.00 0.00	2,795.93 (103.03)	0.00 0.00	2,692.90 2,692.90
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707292	600461.SH CNE000001HW3	12/10/2024 12/08/2034	(77,100) (77,100)	CNY 7.323175	1.363205 1.358788	0.00 0.00	(105,103.14) (104,762.55)	0.00	4.330000 (1,832.684800)	ACT/360 2	0.00 (830.31)	100.00 0.00	(3,313.55) (181.15)	0.00 0.00	(4,143.86) (4,143.86)
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116866	002176.ZK CNE1000007F4	11/27/2024 11/27/2034	(126,900) (126,900)	CNY 7.323175	1.015211 1.011922	0.00 0.00	(128,830.31) (128,412.90)	0.00	4.330000 (2,026.713900)	ACT/360 2	0.00 (1,901.08)	100.00 0.00	23,368.40 (150.76)	0.00 0.00	21,467.32 21,467.32
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649839	301251.ZK CNE1000068P5	12/30/2024 01/02/2035	(2,712) (2,712)	CNY 7.323175	4.780124 4.764636	0.00 0.00	(12,963.70) (12,921.69)	0.00	4.330000 (1,750.000000)	ACT/360 2	0.00 (12.46)	100.00 0.00	228.27 (2.66)	0.00 0.00	215.81 215.81
JIANGYIN HENGRUN HEAVY INDUSTRIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644959	603985.SH CNE100002XL0	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.600225 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,200.000000)	ACT/360 0	0.00 (52.75)	100.00 0.00	(3,372.87) (52.75)	0.00 0.00	(3,425.61) (3,425.61)
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123345	603871.SH CNE100002SQ9	09/25/2024 09/25/2034	(211,500) (191,800)	CNY 7.323175	2.651058 2.642468	0.00 0.00	(560,698.71) (558,881.98)	0.00	4.330000 (1,536.965500)	ACT/360 2	0.00 (2,624.82)	100.00 0.00	18,648.60 0.00	0.00 0.00	16,023.78 16,023.78
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120639	002501.ZK CNE100000WP7	12/16/2024 12/14/2034	(53,627) (137,000)	CNY 7.323175	0.219209 0.218499	0.00 0.00	(11,755.52) (11,717.45)	0.00	4.330000 (2,250.000000)	ACT/360 2	0.00 (316.75)	100.00 0.00	12,149.17 (202.55)	0.00 0.00	11,832.42 11,832.42

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261230623	600189.SH CNE000000XG5	10/21/2024 10/19/2034	(202,288) (257,900)	CNY 7.323175	0.987810 0.984610	0.00 0.00	(199,822.14) (199,174.79)	0.00	4.330000 (1,895.308200)	ACT/360 2	0.00 (2,919.97)	100.00 0.00	22,768.76 (754.24)	0.00 0.00	19,848.78 19,848.78
JINZHOU NEW CHINA DRAGON MOLYBDENUM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264520328	603399.SH CNE100001L39	12/24/2024 12/22/2034	0 0	CNY 7.323175	1.233050 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (0.40)	100.00 0.00	(1.63) (0.40)	0.00 0.00	(2.02) (2.02)
JINZHOU NEW CHINA DRAGON MOLYBDENUM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453046	603399.SH CNE100001L39	12/23/2024 12/21/2034	0 0	CNY 7.323175	1.233050 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (4.85)	100.00 0.00	287.17 (4.85)	0.00 0.00	282.32 282.32
JISHI MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645035	601929.SH CNE100001BY1	12/09/2024 12/07/2034	0 0	CNY 7.323175	0.256200 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (151.92)	100.00 0.00	298.88 (151.92)	0.00 0.00	146.96 146.96
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263186030	000799.ZK CNE000000S92	11/29/2024 11/30/2034	0 0	CNY 7.323175	7.620250 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (15.96)	100.00 0.00	190.97 (15.96)	0.00 0.00	175.01 175.01
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND	SDB3260760928	300762.ZK CNE100003JY0	10/15/2024 10/12/2034	(8,300) (11,900)	CNY 7.323175	2.881227 2.871892	0.00 0.00	(23,914.18) (23,836.70)	0.00	4.330000 (1,819.747800)	ACT/360 2	0.00 (425.27)	100.00 0.00	4,070.33 (133.00)	0.00 0.00	3,645.06 3,645.06
KASIKORNBANK PCL NVDR CMN	SDB3264329342	KBANK_n.BK TH0016010R14	12/18/2024 12/20/2034	0 0	THB 34.250000	4.540146 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 0	0.00 66.51	100.00 0.00	121.52 66.51	0.00 0.00	188.03 188.03
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123437	688598.SH CNE100004033	09/25/2024 09/25/2034	(19,478) (19,478)	CNY 7.323175	2.885337 2.875988	0.00 0.00	(56,200.60) (56,018.49)	0.00	4.330000 (2,127.890400)	ACT/360 2	0.00 (1,240.05)	100.00 0.00	22,279.90 (385.96)	0.00 0.00	21,039.84 21,039.84
KEDA INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123229	600499.SH CNE000001CP8	09/25/2024 09/25/2034	0 0	CNY 7.323175	1.068643 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (675.000000)	ACT/360 0	0.00 (2.25)	100.00 0.00	107.62 (2.25)	0.00 0.00	105.37 105.37
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263186021	603662.SH CNE100003M02	11/29/2024 11/30/2034	0 0	CNY 7.323175	8.850560 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,100.000000)	ACT/360 0	0.00 (32.41)	100.00 0.00	(1,564.20) (32.41)	0.00 0.00	(1,596.60) (1,596.60)
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868409	603662.SH CNE100003M02	12/11/2024 12/11/2034	0 0	CNY 7.323175	8.850560 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (9.54)	100.00 0.00	(3,222.57) (9.54)	0.00 0.00	(3,232.12) (3,232.12)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115527	603355.SH CNE1000022K3	11/07/2024 11/09/2034	(15,783) (15,783)	CNY 7.323175	3.103176 3.093121	0.00 0.00	(48,977.43) (48,818.73)	0.00	4.330000 (1,807.023300)	ACT/360 2	0.00 (528.84)	100.00 0.00	948.68 0.00	0.00 0.00	419.85 419.85
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261724274	002625.ZK CNE1000018P0	10/30/2024 10/30/2034	(4,800) (15,000)	CNY 7.323175	6.548866 6.527647	0.00 0.00	(31,434.56) (31,332.71)	0.00	4.330000 (1,278.666600)	ACT/360 2	0.00 (561.30)	100.00 0.00	(14,884.85) (464.97)	0.00 0.00	(15,446.14) (15,446.14)
KUNMING YUNNEI POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426686	000903.ZK CNE000000YJ7	12/04/2024 12/04/2034	0 0	CNY 7.323175	0.471299 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,000.000000)	ACT/360 0	0.00 (11.06)	100.00 0.00	(1,147.19) (11.06)	0.00 0.00	(1,158.25) (1,158.25)
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263185968	688700.SH CNE1000051C9	11/29/2024 11/30/2034	0 0	CNY 7.323175	4.036184 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (56.98)	100.00 0.00	724.99 (56.98)	0.00 0.00	668.01 668.01
LAND & HOUSES PUBLIC CO. LTD. NVDR CMN	SDB3262937080	LH_n.BK TH0143010R16	11/21/2024 11/22/2034	0 0	THB 34.250000	0.147445 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,080.210900)	ACT/360 0	0.00 (98.85)	100.00 (863.10)	2,073.23 (98.85)	(863.10) 0.00	1,111.27 1,111.27
LANDMARK OPTOELECTRONICS CORPORATION CMN	SDB3260644167	3081.TWO TW0003081006	10/08/2024 10/06/2034	(2,000) (2,000)	TWD 32.800000	11.798780 11.798780	0.00 0.00	(23,597.56) (23,597.56)	0.00	4.330000 (912.500000)	ACT/360 2	0.00 (118.80)	100.00 0.00	(3,244.23) (32.32)	0.00 0.00	(3,363.03) (3,363.03)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123005	688017.SH CNE1000043F9	09/25/2024 09/25/2034	(68) (68)	CNY 7.323175	14.804822 14.756852	0.00 0.00	(1,006.73) (1,003.47)	0.00	4.330000 (1,750.000000)	ACT/360 2	0.00 (11.25)	100.00 0.00	161.35 0.00	0.00 0.00	150.11 150.11
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649808	300003.ZK CNE100000H44	12/30/2024 01/02/2035	(5,700) (5,700)	CNY 7.323175	1.553643 1.548609	0.00 0.00	(8,855.77) (8,827.07)	0.00	4.330000 (1,825.000000)	ACT/360 2	0.00 (7.18)	100.00 0.00	452.17 0.00	0.00 0.00	444.99 444.99

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123395	603477.SH CNE100002T63	09/25/2024 09/25/2034	(65,400) (74,800)	CNY 7.323175	2.431849 2.423969	0.00	(159,042.91) (158,527.57)	0.00	4.330000 (959.258000)	ACT/360 2	0.00 (964.15)	100.00 0.00	22,475.84 (397.74)	0.00	21,511.69 21,511.69
LIAONING CHENG DA CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040692	600739.SH CNE000000LY3	11/26/2024 11/24/2034	0	CNY 7.323175	1.418008 0.000000	0.00	0.00	0.00	4.330000 (1,200.000000)	ACT/360 0	0.00 (38.69)	100.00 0.00	96.01 (38.69)	0.00	57.32 57.32
LIAONING DINGJIDE PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453035	603255.SH CNE100005PS4	12/23/2024 12/21/2034	0	CNY 7.323175	4.614348 0.000000	0.00	0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (14.46)	100.00 0.00	(69.43) (4.86)	0.00	(83.89) (83.89)
LINGNAN LANDSCAPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453058	002717.ZK CNE100001WD1	12/23/2024 12/21/2034	0	CNY 7.323175	0.442528 0.000000	0.00	0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (5.30)	100.00 0.00	(43.13) (5.30)	0.00	(48.43) (48.43)
LINGNAN LANDSCAPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040664	002717.ZK CNE100001WD1	11/26/2024 11/24/2034	0	CNY 7.323175	0.442528 0.000000	0.00	0.00	0.00	4.330000 (1,950.000000)	ACT/360 0	0.00 (4.86)	100.00 0.00	(1,080.99) (4.86)	0.00	(1,085.85) (1,085.85)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115544	601003.SH CNE000001R68	11/07/2024 11/09/2034	(386,100) (453,100)	CNY 7.323175	0.378135 0.376910	0.00	(145,998.07) (145,524.95)	0.00	4.330000 (1,772.224600)	ACT/360 2	0.00 (1,551.32)	100.00 0.00	21,054.75 (464.00)	0.00	19,503.43 19,503.43
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	SDB3262540419	300729.ZK CNE1000035N9	11/14/2024 11/16/2034	(91,105)	CNY 7.323175	2.175648 2.168599	0.00	(198,212.45) (197,570.21)	0.00	4.330000 (1,824.799600)	ACT/360 2	0.00 (1,533.34)	100.00 0.00	15,884.45 0.00	0.00	14,351.11 14,351.11
LONG YUAN CONSTRUCTION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261654688	600491.SH CNE000001HQ5	10/29/2024 10/27/2034	(50,000)	CNY 7.323175	0.512401 0.510741	0.00	(25,620.04) (25,537.05)	0.00	4.330000 (1,949.050000)	ACT/360 2	0.00 (766.24)	100.00 0.00	(8,530.24) (444.38)	0.00	(9,296.48) (9,296.48)
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND	SDB3262800193	000523.ZK CNE0000005T1	11/20/2024 11/20/2034	(146,900)	CNY 7.323175	0.417867 0.416513	0.00	(61,384.66) (61,185.76)	0.00	4.330000 (1,224.012900)	ACT/360 2	0.00 (344.75)	100.00 0.00	6,900.18 0.00	0.00	6,555.43 6,555.43
LOTUS PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123562	1795.TW TW0001795003	09/24/2024 09/22/2034	(36,000)	TWD 32.800000	8.216463 8.216463	(298,533.89)	(295,792.68) (295,792.67)	0.00	4.330000 (621.527700)	ACT/360 2	0.00 (300.96)	100.00 0.00	26,198.05 0.00	0.00	25,897.09 25,897.09
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242831	300850.ZK CNE100004116	11/29/2024 11/30/2034	(75,640)	CNY 7.323175	2.618176 2.609693	0.00	(198,038.86) (197,397.18)	0.00	4.330000 (2,163.949700)	ACT/360 2	0.00 (2,103.73)	100.00 0.00	47,945.33 (116.73)	0.00	45,841.59 45,841.59
LUXNET CORPORATION CMN	SDB3260121442	4979.TWO TW0004979000	09/24/2024 09/22/2034	(4,000)	TWD 32.800000	5.731707 5.731707	0.00	(22,926.83) (22,926.83)	0.00	4.330000 (1,262.500000)	ACT/360 2	0.00 (150.02)	100.00 0.00	(221.17) 0.00	0.00	(371.20) (371.20)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645013	002475.ZK CNE100000TP3	12/09/2024 12/07/2034	0	CNY 7.323175	5.584347 0.000000	0.00	0.00	0.00	4.330000 (725.000000)	ACT/360 0	0.00 (75.43)	100.00 0.00	(5,452.76) (75.43)	0.00	(5,528.19) (5,528.19)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264583160	002475.ZK CNE100000TP3	12/27/2024 12/27/2034	0	CNY 7.323175	5.584347 0.000000	0.00	0.00	0.00	4.330000 (275.000000)	ACT/360 1	0.00 7.55	100.00 0.00	463.28 7.55	0.00	470.83 470.83
MAANSHAN IRON & STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263645055	600808.SH CNE000000DD4	12/09/2024 12/07/2034	0	CNY 7.323175	0.423347 0.000000	0.00	0.00	0.00	4.330000 (2,375.000000)	ACT/360 0	0.00 (6.36)	100.00 0.00	42.23 (6.36)	0.00	35.87 35.87
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123461	688062.SH CNE100005RD2	09/25/2024 09/25/2034	(1)	CNY 7.323175	2.767512 2.758545	0.00	(2.77) (2.76)	0.00	4.330000 (275.000000)	ACT/360 2	0.00 0.01	100.00 0.00	0.73 0.00	0.00	0.74 0.74
MARSSSENGER KITCHENWARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530558	300894.ZK CNE1000049T7	12/05/2024 12/07/2034	0	CNY 7.323175	1.876976 0.000000	0.00	0.00	0.00	4.330000 (2,200.000000)	ACT/360 0	0.00 (16.68)	100.00 0.00	(239.73) (16.68)	0.00	(256.41) (256.41)
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123706	300782.ZK CNE100003QK4	09/25/2024 09/25/2034	0	CNY 7.323175	12.289399 0.000000	0.00	0.00	0.00	4.330000 (1,539.118700)	ACT/360 0	0.00 (907.27)	100.00 0.00	(38,895.78) (907.27)	0.00	(39,803.05) (39,803.05)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985646	300782.ZK CNE100003QK4	12/12/2024 12/14/2034	0 0	CNY 7.323175	12.289399 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,473.724400)	ACT/360 0	0.00 (227.74)	100.00 0.00	13,780.67 (227.74)	0.00 0.00	13,552.92 13,552.92
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264649874	300782.ZK CNE100003QK4	12/30/2024 01/02/2035	0 (700)	CNY 7.323175	12.289399 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,375.000000)	ACT/360 2	0.00 (4.84)	100.00 0.00	163.95 (7.24)	0.00 0.00	159.11 159.11
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261928014	002881.ZK CNE100002Q41	11/04/2024 11/02/2034	(19,000) (19,000)	CNY 7.323175	4.104687 4.091387	0.00 0.00	(77,989.05) (77,736.35)	0.00	4.330000 (1,495.526300)	ACT/360 2	0.00 (547.00)	100.00 0.00	(7,178.39) 0.00	0.00 0.00	(7,725.39) (7,725.39)
MERIDA INDUSTRY CO LTD CMN	SDB3262990894	9914.TW TW0009914002	11/22/2024 11/22/2034	(10,000) (10,000)	TWD 32.800000	4.603659 4.603659	(46,579.11) (49,093.31)	(46,036.59) (46,036.59)	0.00	4.330000 (225.000000)	ACT/360 2	0.00 93.77	100.00 0.00	3,056.72 0.00	0.00 0.00	3,150.49 3,150.49
MINGCHEN HEALTH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328876	002919.ZK CNE100003B9	12/19/2024 12/21/2034	0 0	CNY 7.323175	2.253742 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,275.000000)	ACT/360 0	0.00 (0.30)	100.00 0.00	103.95 (0.30)	0.00 0.00	103.65 103.65
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3262992335	MINT_n.BK TH0128010R17	11/22/2024 11/22/2034	(192,900) (122,500)	THB 34.250000	0.759124 0.766171	0.00 0.00	(146,435.04) (147,794.39)	1,359.35	4.330000 (50.000000)	ACT/360 2	0.00 207.06	100.00 0.00	121.06 3.20	0.00 0.00	1,687.47 1,687.47
MIRLE AUTOMATION CORPORATION CMN	SDB3261018872	2464.TW TW0002464005	10/15/2024 10/13/2034	(32,000) (32,000)	TWD 32.800000	2.554878 2.554878	(81,319.49) (83,989.25)	(81,756.10) (81,756.10)	0.00	4.330000 (966.406200)	ACT/360 2	0.00 (81.63)	100.00 0.00	2,233.15 0.00	0.00 0.00	2,151.52 2,151.52
MUANGTHAI CAPITAL PCL NVDR	SDB3260121409	MTC_n.BK TH6068010R19	09/24/2024 09/22/2034	(283,400) (279,300)	THB 34.250000	1.401460 1.414469	0.00 0.00	(397,173.72) (400,860.51)	3,686.79	4.330000 (2,572.341500)	ACT/360 2	0.00 (6,525.19)	100.00 0.00	6,662.22 (56.72)	0.00 0.00	3,823.82 3,823.82
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186006	000737.ZK CNE000000PR8	11/29/2024 11/30/2034	(131,800) (131,800)	CNY 7.323175	1.068643 1.065181	0.00 0.00	(140,847.20) (140,390.86)	0.00	4.330000 (2,040.800400)	ACT/360 2	0.00 (1,561.70)	100.00 0.00	17,846.55 0.00	0.00 0.00	16,284.85 16,284.85
NANJING CANATAL DATA-CENTRE ENVIRONMENTAL TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264583164	603912.SH CNE100002TZ8	12/27/2024 12/27/2034	0 0	CNY 7.323175	1.134406 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	0.00 (151.46)	100.00 0.00	19,635.82 (151.46)	0.00 0.00	19,484.36 19,484.36
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800228	300618.ZK CNE100002PM4	11/20/2024 11/20/2034	(2,300) (2,300)	CNY 7.323175	4.626678 4.611687	0.00 0.00	(10,641.36) (10,606.88)	0.00	4.330000 (1,740.217300)	ACT/360 2	0.00 (123.48)	100.00 0.00	1,440.45 (7.30)	0.00 0.00	1,316.97 1,316.97
NANYA TECHNOLOGY CORPORATION ORD CMN	SDB3262115580	2408.TW TW0002408002	11/06/2024 11/08/2034	(385,000) (385,000)	TWD 32.800000	0.891768 0.891768	(362,186.82) (395,154.53)	(343,330.79) (343,330.68)	0.00	4.330000 (443.766200)	ACT/360 2	0.00 132.65	100.00 0.00	51,823.74 0.00	0.00 0.00	51,956.39 51,956.39
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260128341	688126.SH CNE1000040F5	09/25/2024 09/25/2034	(57,819) (60,319)	CNY 7.323175	2.578445 2.570090	0.00 0.00	(149,083.10) (148,600.03)	0.00	4.330000 (2,206.274100)	ACT/360 2	0.00 (2,432.15)	100.00 0.00	24,309.04 (148.11)	0.00 0.00	21,876.90 21,876.90
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3263707242	300077.ZK CNE100000NT8	12/10/2024 12/08/2034	(4,000) (4,000)	CNY 7.323175	3.266213 3.255630	0.00 0.00	(13,064.85) (13,022.52)	0.00	4.330000 (2,300.000000)	ACT/360 2	0.00 (174.57)	100.00 0.00	4,359.60 0.00	0.00 0.00	4,185.03 4,185.03
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649699	002371.ZK CNE100000ML7	12/30/2024 01/02/2035	0 0	CNY 7.323175	53.569177 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (125.000000)	ACT/360 1	0.00 1.42	100.00 0.00	(110.51) 1.42	0.00 0.00	(109.09) (109.09)
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530574	002405.ZK CNE100000P69	12/05/2024 12/07/2034	(155,300) (97,800)	CNY 7.323175	1.320734 1.316454	0.00 0.00	(205,109.94) (204,445.31)	0.00	4.330000 (2,128.502000)	ACT/360 2	0.00 (1,087.75)	100.00 0.00	13,197.69 0.00	0.00 0.00	12,109.94 12,109.94
NEW ERA ELECTRONICS CO LTD CMN	SDB3263707261	4909.TWO TW0004909007	12/09/2024 12/07/2034	0 0	TWD 32.800000	3.445122 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,225.000000)	ACT/360 0	0.00 (0.81)	100.00 0.00	(3.06) (0.81)	0.00 0.00	(3.87) (3.87)
NGERN TID LOR PCL NVDR CMN SERIES NVDR	SDB3260121420	TIDLOR_n.BK THA271010R18	09/24/2024 09/22/2034	(573,500) (498,300)	THB 34.250000	0.496350 0.500958	0.00 0.00	(284,656.93) (287,299.41)	2,642.48	4.330000 (1,291.952600)	ACT/360 2	0.00 (1,429.84)	100.00 0.00	5,811.27 (7.52)	0.00 0.00	7,023.91 7,023.91
NINGBO ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264583158	600982.SH CNE000001K24	12/27/2024 12/27/2034	0 0	CNY 7.323175	0.564463 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (628.703700)	ACT/360 1	0.00 (0.37)	100.00 0.00	311.64 (0.37)	0.00 0.00	311.28 311.28

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123510	603997.SH CNE100001V94	09/25/2024 09/25/2034	(3,800) (6,000)	CNY 7.323175	1.568714 1.563631	0.00	(5,961.11) (5,941.80)	0.00	4.330000 (1,560.416600)	ACT/360 2	0.00 (91.34)	100.00 0.00	831.79 (38.47)	0.00	740.45 740.45
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123594	688005.SH CNE100003MS6	09/25/2024 09/25/2034	(98,271) (98,271)	CNY 7.323175	4.322526 4.308520	0.00	(424,778.92) (423,402.57)	0.00	4.330000 (1,575.151800)	ACT/360 2	0.00 (4,299.48)	100.00 0.00	79,088.49 (284.70)	0.00	74,789.02 74,789.02
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND	SDB3263116865	600884.SH CNE000000JJ8	11/27/2024 11/27/2034	(47,200) (47,200)	CNY 7.323175	1.020691 1.017384	0.00	(48,176.64) (48,020.52)	0.00	4.330000 (1,689.512700)	ACT/360 2	0.00 (493.81)	100.00 0.00	8,411.37 0.00	0.00	7,917.56 7,917.56
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054721	600989.SH CNE100003LF5	12/13/2024 12/14/2034	0	CNY 7.323175	2.307174 0.000000	0.00	0.00 0.00	0.00	4.330000 (675.000000)	ACT/360 0	0.00 (51.77)	100.00 0.00	6,054.82 (51.77)	0.00	6,003.06 6,003.06
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040665	600989.SH CNE100003LF5	11/26/2024 11/24/2034	0	CNY 7.323175	2.307174 0.000000	0.00	0.00 0.00	0.00	4.330000 (950.000000)	ACT/360 0	0.00 (26.59)	100.00 0.00	2,264.29 (26.59)	0.00	2,237.70 2,237.70
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857840	600989.SH CNE100003LF5	01/02/2025 01/02/2035	(66,900)	CNY 7.323175	2.307174 2.299698	0.00	(154,349.92) (153,849.80)	0.00	4.330000 (475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(4,009.25) 0.00	0.00	(4,009.25) (4,009.25)
NSFOCUS TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261985901	300369.ZK CNE100001S32	11/05/2024 11/03/2034	0	CNY 7.323175	0.985070 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,020.890400)	ACT/360 1	0.00 (104.29)	100.00 0.00	799.10 (104.29)	0.00	694.81 694.81
OFFCN EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264520321	002607.ZK CNE100001641	12/24/2024 12/22/2034	0	CNY 7.323175	0.465819 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,125.000000)	ACT/360 1	0.00 (26.65)	100.00 0.00	873.13 (26.65)	0.00	846.48 846.48
ONENESS BIOTECH CO., LTD. CMN	SDB3260661452	4743.TWO TW0004743000	10/09/2024 10/12/2034	(20,000)	TWD 32.800000	2.661585 2.661585	(54,367.74)	(53,231.71)	0.00	4.330000 (675.000000)	ACT/360 2	0.00 (67.79)	100.00 0.00	12,430.60 0.00	0.00	12,362.81 12,362.81
OSOTSPA PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3260615755	OSP_n.BK TH875201OR16	10/04/2024 10/04/2034	0	THB 34.250000	0.607299 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,742.792900)	ACT/360 0	0.00 (5,809.40)	100.00 0.00	32,737.78 (5,809.40)	0.00	26,928.38 26,928.38
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054700	000629.ZK CNE0000007H2	12/13/2024 12/14/2034	(53,500) (53,500)	CNY 7.323175	0.394576 0.393298	0.00	(21,109.82) (21,041.44)	0.00	4.330000 (1,858.317700)	ACT/360 2	0.00 (161.36)	100.00 0.00	5,025.17 0.00	0.00	4,863.81 4,863.81
PERFECT WORLD CO., LTD. (CN) CMN CLASS A SERIES NORTHBOUND	SDB3261862961	002624.ZK CNE1000018W6	11/01/2024 11/02/2034	0	CNY 7.323175	1.415268 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,206.168800)	ACT/360 0	0.00 (11.52)	100.00 0.00	170.38 (11.52)	0.00	158.86 158.86
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263707255	601857.SH CNE1000007Q1	12/10/2024 12/08/2034	(198,400) (149,600)	CNY 7.323175	1.224830 1.220861	0.00	(243,006.23) (242,218.82)	0.00	4.330000 (312.299400)	ACT/360 2	0.00 204.97	100.00 0.00	(15,861.24) 128.33	0.00	(15,656.26) (15,656.26)
PHARMA ESSENTIA CORPORATION CMN	SDB3260121402	6446.TW TW0006446008	09/24/2024 09/22/2034	(18,000) (18,000)	TWD 32.800000	18.750000 18.750000	(332,070.86)	(337,500.00)	0.00	4.330000 (273.611100)	ACT/360 2	0.00 456.23	100.00 0.00	(15,875.18) 0.00	0.00	(15,418.95) (15,418.95)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND	SDB3264054688	300725.ZK CNE1000035K5	12/13/2024 12/14/2034	(11,300) (11,300)	CNY 7.323175	4.603387 4.588471	0.00	(52,018.27) (51,849.72)	0.00	4.330000 (2,188.938000)	ACT/360 2	0.00 (508.95)	100.00 0.00	8,082.45 0.00	0.00	7,573.50 7,573.50
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND	SDB3262867390	300725.ZK CNE1000035K5	11/21/2024 11/24/2034	0	CNY 7.323175	4.603387 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,976.219500)	ACT/360 0	0.00 (207.76)	100.00 0.00	(6,530.21) (207.76)	0.00	(6,737.96) (6,737.96)
PHISON ELECTRONICS CORPORATION CMN	SDB3262741488	8299.TWO TW0008299009	11/18/2024 11/16/2034	(17,000) (17,000)	TWD 32.800000	16.280488 16.280488	0.00	(276,768.29) (276,768.30)	0.00	4.330000 (242.647000)	ACT/360 2	0.00 390.49	100.00 0.00	(36,042.33) 0.00	0.00	(35,651.84) (35,651.84)
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649795	000001.ZK CNE000000040	12/30/2024 01/02/2035	(12,700) (12,700)	CNY 7.323175	1.602965 1.597771	0.00	(20,357.66) (20,291.69)	0.00	4.330000 (75.000000)	ACT/360 2	0.00 4.06	100.00 0.00	68.39 0.00	0.00	72.45 72.45
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123573	601666.SH CNE000001PH7	09/25/2024 09/25/2034	(309,700) (557,700)	CNY 7.323175	1.372796 1.368348	0.00	(425,154.86) (423,777.38)	0.00	4.330000 (1,172.637600)	ACT/360 2	0.00 (4,815.46)	100.00 0.00	41,107.04 (2,381.71)	0.00	36,291.58 36,291.58

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3262800219	688072.SH CNE100005998	11/20/2024 11/20/2034	(6,283) (6,283)	CNY 7.323175	21.053646 20.985429	0.00	(132,280.06) (131,851.45)	0.00	4.330000 (1,750.000000)	ACT/360 2	0.00 (1,462.84)	100.00 0.00	40,776.71 0.00	0.00 0.00	39,313.87 39,313.87
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328846	600155.SH CNE000000X53	12/19/2024 12/21/2034	(72,600) (72,600)	CNY 7.323175	1.013841 1.010556	0.00	(73,604.87) (73,366.37)	0.00	4.330000 (1,100.000000)	ACT/360 2	0.00 (186.38)	100.00 0.00	5,276.19 (2.66)	0.00 0.00	5,089.80 5,089.80
POSTAL SAVINGS BANK OF CHINA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263308439	601658.SH CNE100003PZ4	12/02/2024 11/30/2034	0 0	CNY 7.323175	0.778192 0.000000	0.00	0.00 0.00	0.00	4.330000 (525.000000)	ACT/360 0	0.00 (68.11)	100.00 0.00	(7,391.41) (68.11)	0.00 0.00	(7,459.53) (7,459.53)
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328874	601669.SH CNE1000017G1	12/19/2024 12/21/2034	(1,111,800) (1,098,000)	CNY 7.323175	0.748050 0.745627	0.00	(831,682.44) (828,988.10)	0.00	4.330000 (1,376.384300)	ACT/360 2	0.00 (1,661.36)	100.00 0.00	7,433.65 0.00	0.00 0.00	5,772.29 5,772.29
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123648	601669.SH CNE1000017G1	09/25/2024 09/25/2034	0 0	CNY 7.323175	0.748050 0.000000	0.00	0.00 0.00	0.00	4.330000 (725.000000)	ACT/360 0	0.00 (1,702.44)	100.00 0.00	7,747.86 (1,702.44)	0.00 0.00	6,045.42 6,045.42
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN	SDB3262115563	6770.TW TW00006770001	11/06/2024 11/08/2034	(378,000) (378,000)	TWD 32.800000	0.484756 0.484756	(191,078.24)	(183,237.80) (183,237.77)	0.00	4.330000 (298.677200)	ACT/360 2	0.00 279.78	100.00 0.00	13,353.19 0.00	0.00 0.00	13,632.97 13,632.97
PTT PUBLIC COMPANY LIMITED NVDR	SDB3264453518	PTT_n.BK TH0646010R18	12/20/2024 12/20/2034	0 0	THB 34.250000	0.927007 0.000000	0.00	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 0	0.00 65.09	100.00 0.00	2,985.83 65.09	0.00 0.00	3,050.93 3,050.93
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588303	688063.SH CNE100005D68	10/10/2024 10/12/2034	(79) (79)	CNY 7.323175	5.487073 5.469294	0.00	(433.48) (432.07)	0.00	4.330000 (1,775.000000)	ACT/360 2	0.00 (250.51)	100.00 0.00	1,597.58 (245.49)	0.00 0.00	1,347.08 1,347.08
QI AN XIN TECHNOLOGY GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3260350119	688561.SH CNE1000041K3	09/30/2024 10/10/2034	0 0	CNY 7.323175	3.675859 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,778.970100)	ACT/360 0	0.00 (484.91)	100.00 0.00	6,390.25 (484.91)	0.00 0.00	5,905.34 5,905.34
QIMING INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707284	002232.ZK CNE100000B73	12/10/2024 12/08/2034	0 0	CNY 7.323175	2.604476 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (0.76)	100.00 0.00	(29.77) (0.76)	0.00 0.00	(30.52) (30.52)
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649855	300183.ZK CNE1000010C5	12/30/2024 01/02/2035	(5,400) (5,400)	CNY 7.323175	2.651058 2.642468	0.00	(14,315.71) (14,269.33)	0.00	4.330000 (1,825.000000)	ACT/360 2	0.00 (10.38)	100.00 0.00	(962.39) 0.00	0.00 0.00	(972.77) (972.77)
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426717	688556.SH CNE1000044B6	12/04/2024 12/04/2034	0 0	CNY 7.323175	1.531722 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,109.758900)	ACT/360 0	0.00 (28.84)	100.00 0.00	373.93 (28.84)	0.00 0.00	345.09 345.09
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716689	688556.SH CNE1000044B6	12/31/2024 01/02/2035	(8,402) (1,967)	CNY 7.323175	1.531722 1.526759	0.00	(12,869.53) (12,827.83)	0.00	4.330000 (2,025.000000)	ACT/360 2	0.00 (1.39)	100.00 0.00	357.54 (2.68)	0.00 0.00	356.15 356.15
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985644	688556.SH CNE1000044B6	12/12/2024 12/14/2034	0 0	CNY 7.323175	1.531722 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 0	0.00 (808.84)	100.00 0.00	18,126.47 (808.84)	0.00 0.00	17,317.63 17,317.63
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589502	688556.SH CNE1000044B6	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.531722 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,011.286800)	ACT/360 0	0.00 (206.54)	100.00 0.00	1,529.29 (206.54)	0.00 0.00	1,322.76 1,322.76
QINGHAI HUZHU BARLEY WINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540452	002646.ZK CNE1000019X2	11/14/2024 11/16/2034	0 0	CNY 7.323175	1.472810 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,118.992900)	ACT/360 0	0.00 (510.83)	100.00 0.00	(3,830.33) (510.83)	0.00 0.00	(4,341.16) (4,341.16)
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530567	688027.SH CNE100004231	12/05/2024 12/07/2034	(600) (600)	CNY 7.323175	40.876981 40.744534	0.00	(24,526.19) (24,446.72)	0.00	4.330000 (2,075.000000)	ACT/360 2	0.00 (316.56)	100.00 0.00	(44.30) 0.00	0.00 0.00	(360.86) (360.86)
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921685	603236.SH CNE100003N01	01/03/2025 01/05/2035	(1,500) 0	CNY 7.323175	9.376661 9.346279	0.00	(14,064.99) (14,019.42)	0.00	4.329038 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	451.39 0.00	0.00 0.00	451.39 451.39

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487510	300442.ZK CNE100001Z58	10/09/2024 10/11/2034	(51,200) (72,500)	CNY 7.323175	7.118809 7.095743	0.00	(364,483.04) (363,302.04)	0.00	4.330000 (1,476.620600)	ACT/360 2	0.00 (4,424.13)	100.00 0.00	(238,334.82) (2,105.02)	0.00	(242,758.95) (242,758.95)
RAYHOO MOTOR DIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120674	002997.ZK CNE1000046J4	12/16/2024 12/14/2034	0	CNY 7.323175	4.747243 0.000000	0.00	0.00	0.00	4.330000 (1,550.000000)	ACT/360 0	0.00 (1.14)	100.00 0.00	(5.53) (1.14)	0.00	(6.67) (6.67)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263530595	688331.SH CNE100005B03	12/05/2024 12/07/2034	0	CNY 7.323175	4.125238 0.000000	0.00	0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (17.57)	100.00 0.00	(2,256.96) (17.57)	0.00	(2,274.53) (2,274.53)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589496	688331.SH CNE100005B03	12/06/2024 12/07/2034	(14,229)	CNY 7.323175	4.125238 4.111871	0.00	(58,698.01) (58,507.81)	0.00	4.330000 (1,232.855600)	ACT/360 2	0.00 (143.33)	100.00 0.00	6,039.37 (10.12)	0.00	5,896.04 5,896.04
RICHWAVE TECHNOLOGY CORP CMN	SDB3260661463	4968.TW TW0004968003	10/09/2024 10/12/2034	(10,000)	TWD 32.800000	6.493902 6.493902	(65,821.62)	(64,939.02)	0.00	4.330000 (695.000000)	ACT/360 2	0.00 (124.00)	100.00 0.00	(197.22) 0.00	0.00	(321.22) (321.22)
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800215	600259.SH CNE0000012R1	11/20/2024 11/20/2034	(1,400)	CNY 7.323175	3.810125 3.797780	0.00	(5,334.17) (5,316.89)	0.00	4.330000 (2,125.000000)	ACT/360 2	0.00 (74.35)	100.00 0.00	454.54 0.00	0.00	380.19 380.19
ROBOTTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185974	300757.ZK CNE100003JT0	11/29/2024 11/30/2034	0	CNY 7.323175	30.870095 0.000000	0.00	0.00	0.00	4.330000 (1,575.000000)	ACT/360 0	0.00 (9.33)	100.00 0.00	226.96 (9.33)	0.00	217.63 217.63
ROBOTTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390221	300757.ZK CNE100003JT0	12/20/2024 12/21/2034	(5,500)	CNY 7.323175	30.870095 30.770071	0.00	(169,785.52) (169,235.39)	0.00	4.330000 (1,771.774100)	ACT/360 2	0.00 (188.84)	100.00 0.00	(28,425.92) (193.15)	0.00	(28,614.76) (28,614.76)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123522	002493.ZK CNE100000W60	09/25/2024 09/25/2034	(324,000)	CNY 7.323175	1.239900 1.235883	0.00	(401,727.73) (400,426.09)	0.00	4.330000 (1,297.168200)	ACT/360 2	0.00 (2,917.82)	100.00 0.00	27,099.88 (150.18)	0.00	24,182.06 24,182.06
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649751	002617.ZK CNE1000016Y6	12/30/2024 01/02/2035	0	CNY 7.323175	1.048093 0.000000	0.00	0.00	0.00	4.330000 (1,275.000000)	ACT/360 1	0.00 (11.45)	100.00 0.00	1,819.39 (11.45)	0.00	1,807.94 1,807.94
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716718	002617.ZK CNE1000016Y6	12/31/2024 01/02/2035	(25,200)	CNY 7.323175	1.048093 1.044697	0.00	(26,411.93) (26,326.36)	0.00	4.330000 (1,275.000000)	ACT/360 2	0.00 (8.85)	100.00 0.00	5,802.49 (8.56)	0.00	5,793.63 5,793.63
RUN LONG CONSTRUCTION CO LTD ORD CMN	SDB3260121500	1808.TW TW0001808004	09/24/2024 09/22/2034	(800)	TWD 32.800000	1.140244 1.140244	(923.64)	(912.20)	0.00	4.330000 (475.000000)	ACT/360 2	0.00 0.11	100.00 0.00	101.58 0.00	0.00	101.69 101.69
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263186027	002929.ZK CNE1000033M6	11/29/2024 11/30/2034	0	CNY 7.323175	4.606127 0.000000	0.00	0.00	0.00	4.330000 (1,294.434100)	ACT/360 0	0.00 (1,704.29)	100.00 0.00	(25,512.09) (1,704.29)	0.00	(27,216.39) (27,216.39)
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649887	002929.ZK CNE1000033M6	12/30/2024 01/02/2035	(17,900)	CNY 7.323175	4.606127 4.591203	0.00	(82,449.68) (82,182.53)	0.00	4.330000 (1,518.786900)	ACT/360 2	0.00 (47.32)	100.00 0.00	575.75 0.00	0.00	528.43 528.43
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264520288	600104.SH CNE000000TY6	12/24/2024 12/22/2034	0	CNY 7.323175	2.844236 0.000000	0.00	0.00	0.00	4.330000 (1,450.000000)	ACT/360 1	0.00 (30.99)	100.00 0.00	20.19 (30.99)	0.00	(10.79) (10.79)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260489634	600104.SH CNE000000TY6	10/09/2024 10/11/2034	0	CNY 7.323175	2.844236 0.000000	0.00	0.00	0.00	4.330000 (1,471.411200)	ACT/360 0	0.00 (596.66)	100.00 0.00	(5,876.92) (596.66)	0.00	(6,473.57) (6,473.57)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264921647	600104.SH CNE000000TY6	01/03/2025 01/05/2035	(71,700)	CNY 7.323175	2.844236 2.835020	0.00	(203,931.69) (203,270.93)	0.00	4.329038 (1,475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(7,467.31) 0.00	0.00	(7,467.31) (7,467.31)
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123550	688289.SH CNE1000043J1	09/25/2024 09/25/2034	(74,753)	CNY 7.323175	3.110026 3.099949	0.00	(232,483.80) (231,730.49)	0.00	4.330000 (282.073300)	ACT/360 2	0.00 250.11	100.00 0.00	(6,805.20) 18.05	0.00	(6,555.09) (6,555.09)
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426682	002291.ZK CNE10000FS6	12/04/2024 12/04/2034	(3)	CNY 7.323175	0.864505 0.861704	0.00	(2.59)	0.00	4.330000 (1,475.000000)	ACT/360 2	0.00 (473.24)	100.00 0.00	3,096.58 (473.23)	0.00	2,623.34 2,623.34

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
		SCB_n.BK	12/23/2024	(37,400)	THB	3.430657	0.00	(128,306.57)		4.330000	ACT/360	0.00	100.00	(11,481.94)	0.00	(9,976.72)
SCB X PCL NVDR CMN SERIES NVDR	SDB3264520724	THA790010R17	12/21/2034	(82,600)	34.250000	3.462502	0.00	(129,497.57)	1,191.01	(50.000000)	2	314.21	0.00	239.15	0.00	(9,976.72)
		000503.ZK	12/09/2024	0	CNY	1.504321	0.00	0.00		4.330000	ACT/360	0.00	100.00	349.34	0.00	331.09
SEARAINBOW HOLDING CORP. CMN CLASS A SERIES NORTHBOUND	SDB3263645033	CNE000000255	12/07/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,700.000000)	0	(18.26)	0.00	(18.26)	0.00	331.09
		000503.ZK	11/20/2024	0	CNY	1.504321	0.00	0.00		4.330000	ACT/360	0.00	100.00	23.61	0.00	(33.14)
SEARAINBOW HOLDING CORP. CMN CLASS A SERIES NORTHBOUND	SDB3262800239	CNE000000255	11/20/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,600.323900)	0	(56.75)	0.00	(56.75)	0.00	(33.14)
		601127.SH	12/09/2024	0	CNY	18.275173	0.00	0.00		4.330000	ACT/360	0.00	100.00	747.57	0.00	706.47
SERES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644982	CNE1000028B9	12/07/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,250.000000)	0	(41.10)	0.00	(41.10)	0.00	706.47
		600248.SH	11/07/2024	(64)	CNY	0.613785	0.00	(39.28)		4.330000	ACT/360	0.00	100.00	(30.23)	0.00	(679.40)
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262115519	CNE000001329	11/09/2034	(64)	7.323175	0.611796	0.00	(39.15)	0.00	(1,400.000000)	2	(649.18)	0.00	(648.87)	0.00	(679.40)
		600984.SH	12/24/2024	0	CNY	0.437048	0.00	0.00		4.330000	ACT/360	0.00	100.00	268.54	0.00	259.76
SHAANXI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264520290	CNE000001K40	12/22/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,725.000000)	0	(8.78)	0.00	(8.78)	0.00	259.76
		601015.SH	12/12/2024	(32,400)	CNY	0.457599	0.00	(14,826.19)		4.330000	ACT/360	0.00	100.00	1,604.24	0.00	1,497.23
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985580	CNE100001VV5	12/14/2034	(32,400)	7.323175	0.456116	0.00	(14,778.16)	0.00	(1,709.799300)	2	(107.01)	0.00	0.00	0.00	1,497.23
		603858.SH	09/25/2024	0	CNY	2.164688	0.00	0.00		4.330000	ACT/360	0.00	100.00	(25.98)	0.00	(32.96)
SHANDONG BUCHANG PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123614	CNE100002FV6	09/25/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,825.000000)	0	(6.99)	0.00	(6.99)	0.00	(32.96)
		300821.ZK	12/30/2024	(14,700)	CNY	1.063163	0.00	(15,628.50)		4.330000	ACT/360	0.00	100.00	692.72	0.00	689.84
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649799	CNE100003SH6	01/02/2035	(14,700)	7.323175	1.059718	0.00	(15,577.85)	0.00	(750.000000)	2	(2.88)	0.00	0.00	0.00	689.84
		600547.SH	11/20/2024	0	CNY	3.100436	0.00	0.00		4.330000	ACT/360	0.00	100.00	13,188.67	0.00	11,815.43
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800232	CNE000001FR7	11/20/2034	(37,900)	7.323175	0.000000	0.00	0.00	0.00	(1,275.000000)	2	(1,373.24)	0.00	(1,400.59)	0.00	11,815.43
		600350.SH	10/10/2024	0	CNY	1.408417	0.00	0.00		4.330000	ACT/360	0.00	100.00	(382.68)	0.00	(421.36)
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260588377	CNE0000019Y2	10/12/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,573.500000)	0	(38.68)	0.00	(38.68)	0.00	(421.36)
		600350.SH	12/27/2024	(17,900)	CNY	1.408417	0.00	(25,210.67)		4.330000	ACT/360	0.00	100.00	(690.21)	0.00	(693.39)
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583140	CNE0000019Y2	12/27/2034	(12,400)	7.323175	1.403854	0.00	(25,128.99)	0.00	(564.919300)	2	(3.17)	0.00	0.00	0.00	(693.39)
		688087.SH	12/30/2024	(9,676)	CNY	4.152639	0.00	(40,180.93)		4.330000	ACT/360	0.00	100.00	(722.88)	0.00	(723.62)
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649724	CNE100004PB3	01/02/2035	(76)	7.323175	4.139184	0.00	(40,050.74)	0.00	(1,500.000000)	2	(0.74)	0.00	(0.56)	0.00	(723.62)
		603026.SH	12/04/2024	0	CNY	4.795195	0.00	0.00		4.330000	ACT/360	0.00	100.00	(38.87)	0.00	(76.79)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426713	CNE100001ZW4	12/04/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,691.216200)	0	(37.92)	0.00	(37.92)	0.00	(76.79)
		603026.SH	12/30/2024	(4,700)	CNY	4.795195	0.00	(22,537.42)		4.330000	ACT/360	0.00	100.00	551.52	0.00	544.92
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649907	CNE100001ZW4	01/02/2035	(1,800)	7.323175	4.779658	0.00	(22,464.39)	0.00	(1,750.000000)	2	(6.60)	0.00	0.00	0.00	544.92
		301035.ZK	01/03/2025	(1,400)	CNY	6.674911	0.00	(9,344.88)		4.329038	ACT/360	0.00	100.00	(43.71)	0.00	(43.71)
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921655	CNE100004NC6	01/05/2035	0	7.323175	6.653284	0.00	(9,314.60)	0.00	(1,900.000000)	0	0.00	0.00	0.00	0.00	(43.71)
		002195.ZK	12/09/2024	0	CNY	0.543912	0.00	0.00		4.330000	ACT/360	0.00	100.00	(6,249.90)	0.00	(6,304.53)
SHANGHAI 2345 NETWORK HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644960	CNE1000008K2	12/07/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,825.000000)	0	(54.63)	0.00	(54.63)	0.00	(6,304.53)
		600732.SH	12/04/2024	0	CNY	1.509801	0.00	0.00		4.330000	ACT/360	0.00	100.00	514.14	0.00	488.39
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426715	CNE000000LN6	12/04/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,325.000000)	0	(25.75)	0.00	(25.75)	0.00	488.39

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921675	600732.SH CNE000000LN6	01/03/2025 01/05/2035	(21,500) 0	CNY 7.323175	1.509801 1.504909	0.00 0.00	(32,460.73) (32,355.54)	0.00	4.329038 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	519.15 0.00	0.00 0.00	519.15 519.15
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261510767	688212.SH CNE100004ZJ5	10/25/2024 10/26/2034	(8,275) (8,275)	CNY 7.323175	5.504884 5.487047	0.00 0.00	(45,552.91) (45,405.31)	0.00	4.330000 (1,822.205400)	ACT/360 2	0.00 (526.45)	100.00 0.00	9,541.60 0.00	0.00 0.00	9,015.15 9,015.15
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390192	002568.ZK CNE1000011K6	12/20/2024 12/21/2034	(122,300) (122,300)	CNY 7.323175	3.837526 3.825092	0.00 0.00	(469,329.42) (467,808.75)	0.00	4.330000 (253.066200)	ACT/360 2	0.00 197.42	100.00 0.00	(22,509.91) 0.00	0.00 0.00	(22,312.50) (22,312.50)
SHANGHAI DIESEL ENGINE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985631	600841.SH CNE000000CD6	12/12/2024 12/14/2034	0 0	CNY 7.323175	0.694618 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (17.08)	100.00 0.00	(41.89) (17.08)	0.00 0.00	(58.97) (58.97)
SHANGHAI FENGYUZHU CULTURE AND TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390218	603466.SH CNE100002V69	12/20/2024 12/21/2034	0 0	CNY 7.323175	1.276892 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,975.000000)	ACT/360 1	0.00 (26.88)	100.00 0.00	1,178.29 (26.88)	0.00 0.00	1,151.41 1,151.41
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867409	601595.SH CNE100002G92	11/21/2024 11/24/2034	0 (13,146)	CNY 7.323175	3.384038 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,372.360400)	ACT/360 2	0.00 (453.49)	100.00 (172.69)	2,776.46 (511.82)	(172.69) 0.00	2,150.28 2,150.28
SHANGHAI GENERAL HEALTHY INFORMATION AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741448	605186.SH CNE100006BJ1	11/19/2024 11/17/2034	0 0	CNY 7.323175	2.755182 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,694.298200)	ACT/360 0	0.00 (313.44)	100.00 0.00	2,771.96 (313.44)	0.00 0.00	2,458.52 2,458.52
SHANGHAI GEOHARBOR CONSTRUCTION GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263707303	605598.SH CNE100005055	12/10/2024 12/08/2034	0 0	CNY 7.323175	3.070295 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,942.460300)	ACT/360 0	0.00 (99.72)	100.00 0.00	(362.90) (99.72)	0.00 0.00	(462.62) (462.62)
SHANGHAI HIUV NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530559	688680.SH CNE100004BY5	12/05/2024 12/07/2034	0 0	CNY 7.323175	4.628048 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 0	0.00 (77.28)	100.00 0.00	747.00 (77.28)	0.00 0.00	669.72 669.72
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983881	600605.SH CNE000000370	01/06/2025 01/05/2035	(4,500) 0	CNY 7.323175	4.752723 4.737324	0.00 0.00	(21,387.25) (21,317.96)	0.00	0.000000 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	173.18 0.00	0.00 0.00	173.18 173.18
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123080	600639.SH CNE000000404	09/25/2024 09/25/2034	(9,700) (9,700)	CNY 7.323175	1.520762 1.515834	0.00 0.00	(14,751.39) (14,703.59)	0.00	4.330000 (1,228.865900)	ACT/360 2	0.00 (91.60)	100.00 0.00	436.39 0.00	0.00 0.00	344.79 344.79
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530590	688180.SH CNE1000041Z1	12/05/2024 12/07/2034	(69,800) (69,100)	CNY 7.323175	3.744362 3.732230	0.00 0.00	(261,356.48) (260,509.65)	0.00	4.330000 (1,811.468800)	ACT/360 2	0.00 (2,425.79)	100.00 0.00	38,872.92 0.00	0.00 0.00	36,447.13 36,447.13
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262990898	002022.ZK CNE000001KC9	11/25/2024 11/24/2034	0 0	CNY 7.323175	0.864505 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,629.371100)	ACT/360 0	0.00 (227.10)	100.00 0.00	1,445.04 (227.10)	0.00 0.00	1,217.94 1,217.94
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3264328855	600826.SH CNE000000C17	12/19/2024 12/21/2034	0 0	CNY 7.323175	1.178248 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (247.81)	100.00 0.00	17,684.48 (247.81)	0.00 0.00	17,436.67 17,436.67
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123507	600848.SH CNE000000C74	09/25/2024 09/25/2034	(22,100) (22,100)	CNY 7.323175	1.383756 1.379273	0.00 0.00	(30,581.01) (30,481.93)	0.00	4.330000 (1,381.334800)	ACT/360 2	0.00 (227.78)	100.00 0.00	1,364.98 0.00	0.00 0.00	1,137.20 1,137.20
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716702	600000.SH CNE000001B7	12/31/2024 01/02/2035	(721,000) (382,700)	CNY 7.323175	1.409787 1.405219	0.00 0.00	(1,016,456.64) (1,013,162.90)	0.00	4.330000 (10.000000)	ACT/360 2	0.00 62.07	100.00 0.00	(10,865.02) 0.00	0.00 0.00	(10,802.94) (10,802.94)
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261985894	600284.SH CNE000001GY1	11/05/2024 11/03/2034	(161,190) (161,190)	CNY 7.323175	0.859025 0.856242	0.00 0.00	(138,466.23) (138,017.65)	0.00	4.330000 (1,816.086600)	ACT/360 2	0.00 (1,712.15)	100.00 (3,680.44)	4,694.80 (356.89)	(3,680.44) 0.00	(697.79) (697.79)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123652	603659.SH CNE100002TX3	09/25/2024 09/25/2034	(54,400) (65,200)	CNY 7.323175	2.179759 2.172696	0.00	(118,578.87) (118,194.66)	0.00	4.330000 (524.846600)	ACT/360 2	0.00 (805.10)	100.00 0.00	94,006.12 (631.76)	0.00	93,201.02 93,201.02
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261510770	600662.SH CNE0000002W2	10/25/2024 10/26/2034	(83,500) (83,500)	CNY 7.323175	0.694618 0.692368	0.00	(58,000.62) (57,812.73)	0.00	4.330000 (1,336.017900)	ACT/360 2	0.00 (377.59)	100.00 0.00	4,023.71 0.00	0.00	3,646.11 3,646.11
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328850	300129.ZK CNE100000VK0	12/19/2024 12/21/2034	(11,300) (11,300)	CNY 7.323175	0.965889 0.962760	0.00	(10,914.55) (10,879.19)	0.00	4.330000 (2,275.000000)	ACT/360 2	0.00 (75.53)	100.00 0.00	1,048.48 0.00	0.00	972.95 972.95
SHANGHAI TIANCHEN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644999	600620.SH CNE000000610	12/09/2024 12/07/2034	0 0	CNY 7.323175	0.783672 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,482.022800)	ACT/360 0	0.00 (285.52)	100.00 0.00	(4,856.22) (285.52)	0.00	(5,141.74) (5,141.74)
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645051	600846.SH CNE000000CL9	12/09/2024 12/07/2034	(11,973) (34,273)	CNY 7.323175	1.180988 1.177161	0.00	(14,139.97) (14,094.15)	0.00	4.330000 (1,818.370100)	ACT/360 2	0.00 (446.71)	100.00 0.00	758.33 (342.75)	0.00	311.62 311.62
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123654	600820.SH CNE000000B83	09/25/2024 09/25/2034	(1,070,700) (1,077,700)	CNY 7.323175	0.985070 0.981878	0.00	(1,054,714.48) (1,051,296.77)	0.00	4.330000 (490.373000)	ACT/360 2	0.00 (437.65)	100.00 (15,095.07)	(44,618.81) (10.06)	(15,095.07)	(60,151.53) (60,151.53)
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427132	688271.SH CNE100005PN5	10/08/2024 10/10/2034	(6,889) (6,889)	CNY 7.323175	17.317504 17.261393	0.00	(119,300.28) (118,913.74)	0.00	4.330000 (1,025.000000)	ACT/360 2	0.00 (3,145.65)	100.00 0.00	29,984.99 (2,633.33)	0.00	26,839.34 26,839.34
SHANGHAI WANYE ENTERPRISES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123635	600641.SH CNE0000008P3	09/25/2024 09/25/2034	0 0	CNY 7.323175	2.003021 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,590.625000)	ACT/360 0	0.00 (12.29)	100.00 0.00	3,156.83 (12.29)	0.00	3,144.54 3,144.54
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645061	600696.SH CNE000000CP0	12/09/2024 12/07/2034	0 0	CNY 7.323175	1.685168 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (4.19)	100.00 0.00	393.60 (4.19)	0.00	389.41 389.41
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707312	600696.SH CNE000000CP0	12/10/2024 12/08/2034	0 0	CNY 7.323175	1.685168 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (0.52)	100.00 0.00	(34.03) (0.52)	0.00	(34.55) (34.55)
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263868416	600696.SH CNE000000CP0	12/11/2024 12/11/2034	0 0	CNY 7.323175	1.685168 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,168.604600)	ACT/360 0	0.00 (4.34)	100.00 0.00	263.82 (4.34)	0.00	259.47 259.47
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589513	600696.SH CNE000000CP0	12/06/2024 12/07/2034	0 0	CNY 7.323175	1.685168 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (0.47)	100.00 0.00	14.20 (0.47)	0.00	13.73 13.73
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262322926	600696.SH CNE000000CP0	11/12/2024 11/10/2034	0 0	CNY 7.323175	1.685168 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,773.471800)	ACT/360 0	0.00 (66.09)	100.00 0.00	(316.86) (66.09)	0.00	(382.95) (382.95)
SHANGHAI YUYUAN TOURIST MART C O LTD CMN CLASS A SERIES NORTHBOUND	SDB3264178819	600655.SH CNE000000594	12/17/2024 12/15/2034	(72,900) (72,900)	CNY 7.323175	0.880946 0.878091	0.00	(64,220.95) (64,012.83)	0.00	4.330000 (1,759.876500)	ACT/360 2	0.00 (337.99)	100.00 0.00	3,932.17 0.00	0.00	3,594.17 3,594.17
SHANGHAI YUYUAN TOURIST MART C O LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123585	600655.SH CNE000000594	09/25/2024 09/25/2034	0 0	CNY 7.323175	0.880946 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,142.144500)	ACT/360 0	0.00 (169.04)	100.00 0.00	(3,444.00) (169.04)	0.00	(3,613.04) (3,613.04)
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649841	601515.SH CNE100001C06	12/30/2024 01/02/2035	(73,300) (73,300)	CNY 7.323175	0.545282 0.543515	0.00	(39,969.18) (39,839.65)	0.00	4.330000 (700.000000)	ACT/360 2	0.00 (5.93)	100.00 0.00	1,055.89 0.00	0.00	1,049.96 1,049.96
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123076	600740.SH CNE000000LD7	09/25/2024 09/25/2034	(196,367) (196,367)	CNY 7.323175	0.552132 0.550343	0.00	(108,420.59) (108,069.20)	0.00	4.330000 (1,647.209900)	ACT/360 2	0.00 (969.94)	100.00 0.00	6,716.06 (619.66)	0.00	5,746.12 5,746.12
SHANXI LANHUA SCI-TECH VENTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800217	600123.SH CNE000000XZ5	11/20/2024 11/20/2034	0 0	CNY 7.323175	1.172768 0.000000	0.00	0.00 0.00	0.00	4.330000 (725.000000)	ACT/360 0	0.00 (0.88)	100.00 0.00	(7.19) (0.88)	0.00	(8.07) (8.07)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263707308	001287.ZK CNE100005Z88	12/10/2024 12/08/2034	0 0	CNY 7.323175	2.782583 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,663.028100)	ACT/360 0	0.00 (7.71)	100.00 0.00	961.40 (7.71)	0.00 0.00	953.69 953.69
SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800221	001287.ZK CNE100005Z88	11/20/2024 11/20/2034	0 0	CNY 7.323175	2.782583 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,673.750000)	ACT/360 0	0.00 (55.72)	100.00 0.00	(5,511.58) (55.72)	0.00 0.00	(5,567.30) (5,567.30)
SHENZHEN CHIPSCREEN BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040704	688321.SH CNE100003LW0	11/26/2024 11/24/2034	0 0	CNY 7.323175	2.545563 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,925.000000)	ACT/360 0	0.00 (7.88)	100.00 0.00	375.28 (7.88)	0.00 0.00	367.41 367.41
SHENZHEN CLOU ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185973	002121.ZK CNE100000023	11/29/2024 11/30/2034	0 0	CNY 7.323175	0.595974 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	0.00 (58.56)	100.00 0.00	(285.07) (58.56)	0.00 0.00	(343.63) (343.63)
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649898	002957.ZK CNE100003LR0	12/30/2024 01/02/2035	(7,000) (7,000)	CNY 7.323175	2.149617 2.142652	0.00 0.00	(15,047.32) (14,998.56)	0.00	4.330000 (1,700.000000)	ACT/360 2	0.00 (10.99)	100.00 0.00	611.99 0.00	0.00 0.00	601.01 601.01
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262612810	300769.ZK CNE100003K95	11/15/2024 11/16/2034	0 0	CNY 7.323175	5.052765 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,954.081600)	ACT/360 0	0.00 (126.22)	100.00 0.00	1,942.73 (126.22)	0.00 0.00	1,816.51 1,816.51
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328834	300769.ZK CNE100003K95	12/19/2024 12/21/2034	0 (4,300)	CNY 7.323175	5.052765 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,244.767400)	ACT/360 2	0.00 (276.68)	100.00 0.00	4,525.94 (299.94)	0.00 0.00	4,249.26 4,249.26
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123649	601139.SH CNE100000JM1	09/25/2024 09/25/2034	(268,137) (268,137)	CNY 7.323175	0.967259 0.964125	0.00 0.00	(259,358.01) (258,517.59)	0.00	4.330000 (463.194900)	ACT/360 2	0.00 (33.72)	100.00 0.00	10,633.82 (11.89)	0.00 0.00	10,600.11 10,600.11
SHENZHEN GOODIX TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260963070	603160.SH CNE100002G84	10/16/2024 10/13/2034	(15,100) (15,100)	CNY 7.323175	11.034428 10.998675	0.00 0.00	(166,619.87) (166,079.99)	0.00	4.330000 (832.284700)	ACT/360 2	0.00 (507.51)	100.00 0.00	14,162.89 (15.33)	0.00 0.00	13,655.38 13,655.38
SHENZHEN H&T INTELLIGENT CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328875	002402.ZK CNE100000P51	12/19/2024 12/21/2034	0 0	CNY 7.323175	2.481171 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,300.000000)	ACT/360 0	0.00 (0.20)	100.00 0.00	16.60 (0.20)	0.00 0.00	16.39 16.39
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262990917	002356.ZK CNE100000LD6	11/25/2024 11/24/2034	0 0	CNY 7.323175	0.450748 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (32.53)	100.00 0.00	286.29 (32.53)	0.00 0.00	253.76 253.76
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264583195	002356.ZK CNE100000LD6	12/27/2024 12/27/2034	0 0	CNY 7.323175	0.450748 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (2.53)	100.00 0.00	172.23 (2.53)	0.00 0.00	169.70 169.70
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589453	688559.SH CNE100004330	12/06/2024 12/07/2034	(14,238) (14,238)	CNY 7.323175	4.712992 4.697721	0.00 0.00	(67,103.57) (66,886.15)	0.00	4.330000 (2,082.014600)	ACT/360 2	0.00 (678.55)	100.00 0.00	11,074.49 0.00	0.00 0.00	10,395.94 10,395.94
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530577	300124.ZK CNE100000V46	12/05/2024 12/07/2034	0 0	CNY 7.323175	8.025786 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,275.000000)	ACT/360 0	0.00 (2,945.29)	100.00 0.00	12,017.04 (2,945.29)	0.00 0.00	9,071.75 9,071.75
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260488571	300601.ZK CNE100002Q33	10/09/2024 10/11/2034	0 0	CNY 7.323175	2.349645 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,772.272700)	ACT/360 1	0.00 (202.87)	100.00 0.00	941.56 (202.87)	0.00 0.00	738.69 738.69
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123473	002243.ZK CNE100000BR7	09/25/2024 09/25/2034	(40,200) (21,900)	CNY 7.323175	1.104265 1.100687	0.00 0.00	(44,391.45) (44,247.62)	0.00	4.330000 (1,548.630100)	ACT/360 2	0.00 (126.68)	100.00 0.00	3,309.47 (0.52)	0.00 0.00	3,182.78 3,182.78
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264716720	301308.ZK CNE100005K10	12/31/2024 01/02/2035	(17,000) (15,600)	CNY 7.323175	11.782479 11.744302	0.00 0.00	(200,302.14) (199,653.13)	0.00	4.330000 (2,250.000000)	ACT/360 2	0.00 (100.45)	100.00 0.00	16,634.70 0.00	0.00 0.00	16,534.25 16,534.25
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120638	301325.ZK CNE100006202	12/16/2024 12/14/2034	(4,800) (4,300)	CNY 7.323175	7.424332 7.400276	0.00 0.00	(35,636.79) (35,521.32)	0.00	4.330000 (1,881.395300)	ACT/360 2	0.00 (79.84)	100.00 0.00	(277.70) (116.77)	0.00 0.00	(357.54) (357.54)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390145	002851.ZK CNE100002JV8	12/20/2024 12/21/2034	(7,600) (7,200)	CNY 7.323175	8.420362 8.393079	0.00	(63,994.75) (63,787.40)	0.00	4.330000 (1,552.777700)	ACT/360 2	0.00 (169.36)	100.00 0.00	(13,640.92) 0.00	0.00 0.00	(13,810.28) (13,810.28)
SHENZHEN SPECIAL ECONOMIC ZONE REAL ESTATE & PR (GRP) CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261928009	000029.ZK CNE0000009X5	11/04/2024 11/02/2034	0	CNY 7.323175	2.063304 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,125.000000)	ACT/360 0	0.00 (25.86)	100.00 0.00	(111.48) (25.86)	0.00 0.00	(137.34) (137.34)
SHENZHEN TECHWINSEMI TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054681	001309.ZK CNE100005GP9	12/13/2024 12/14/2034	0	CNY 7.323175	11.946886 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,350.000000)	ACT/360 0	0.00 (1.69)	100.00 0.00	(11.92) (1.69)	0.00 0.00	(13.60) (13.60)
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426719	000025.ZK CNE0000008N8	12/04/2024 12/04/2034	0	CNY 7.323175	2.263332 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,022.222200)	ACT/360 0	0.00 (5.81)	100.00 0.00	(120.32) (5.81)	0.00 0.00	(126.13) (126.13)
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589504	000025.ZK CNE0000008N8	12/06/2024 12/07/2034	(73,400) (40,100)	CNY 7.323175	2.263332 2.255998	0.00	(166,128.57) (165,590.25)	0.00	4.330000 (1,803.366500)	ACT/360 2	0.00 (589.11)	100.00 0.00	12,249.57 0.00	0.00 0.00	11,660.46 11,660.46
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097746	000060.ZK CNE000000FS7	10/17/2024 10/19/2034	(267,200) (267,200)	CNY 7.323175	0.642556 0.640474	0.00	(171,690.99) (171,134.65)	0.00	4.330000 (1,057.232400)	ACT/360 2	0.00 (686.47)	100.00 0.00	8,113.42 0.00	0.00 0.00	7,426.95 7,426.95
SHIN ZU SHING CO., LTD. CMN	SDB3260661443	3376.TW TW0003376000	10/09/2024 10/12/2034	(4,000) (4,000)	TWD 32.800000	6.402439 6.402439	(25,167.99) (23,748.89)	(25,609.76) (25,609.76)	0.00	4.330000 (525.000000)	ACT/360 2	0.00 (16.18)	100.00 0.00	(1,860.87) 0.00	0.00 0.00	(1,877.05) (1,877.05)
SHIN FOX ENERGY CO LTD CMN	SDB3260264459	6806.TW SCC_n.BK	09/26/2024 11/26/2024	0	TWD THB	3.475610 4.905109	0.00	0.00 0.00	0.00	4.330000 4.330000	ACT/360 0	0.00 (167.70)	100.00 0.00	(844.63) (167.70)	0.00 0.00	(1,012.33) (1,012.33)
SIAM CEMENT PCL NVDR CMN	SDB3263117759	TH0003010R12 SCC_n.BK	11/24/2034 12/27/2024	0 (13,200)	34.250000 THB	0.000000 4.905109	0.00	0.00 (64,747.45)	0.00	4.330000 4.330000	ACT/360 0	19.02 0.00	100.00 100.00	19.02 300.40	0.00 0.00	(110.41) 918.98
SIAM CEMENT PCL NVDR CMN	SDB3264753826	TH0003010R12 300024.ZK	12/27/2034 12/05/2024	(11,900) 0	34.250000 CNY	4.950641 2.459250	0.00	(65,348.46) 0.00	601.02	(50.000000) 4.330000	ACT/360 2	17.57 0.00	100.00 100.00	165.88 0.00	0.00 0.00	918.98 77.63
SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530550	CNE100000GH7	12/07/2034	0	7.323175	0.000000	0.00	0.00	0.00	(1,875.000000)	ACT/360	0.00	100.00	(88.25)	0.00	77.63
SICHUAN BJKIN PHARMACEUTICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040676	688506.SH CNE100006FN4	11/26/2024 11/24/2034	0	CNY 7.323175	26.268078 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,342.105200)	ACT/360 0	0.00 (361.29)	100.00 0.00	2,130.10 (361.29)	0.00 0.00	1,768.81 1,768.81
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3261928033	002366.ZK CNE100000M21	11/04/2024 11/02/2034	0	CNY 7.323175	0.628856 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,150.923700)	ACT/360 0	0.00 (266.64)	100.00 0.00	(2,541.53) (266.64)	0.00 0.00	(2,808.17) (2,808.17)
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097789	601107.SH CNE100000F38	10/17/2024 10/19/2034	(118,000) (104,200)	CNY 7.323175	0.716539 0.714217	0.00	(84,551.62) (84,277.61)	0.00	4.330000 (1,268.306100)	ACT/360 2	0.00 (359.33)	100.00 0.00	570.94 0.00	0.00 0.00	211.61 211.61
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649817	603327.SH CNE100003LC2	12/30/2024 01/02/2035	(10,600) (10,600)	CNY 7.323175	1.663248 1.657858	0.00	(17,630.42) (17,573.29)	0.00	4.330000 (1,775.000000)	ACT/360 2	0.00 (13.85)	100.00 0.00	1,098.14 0.00	0.00 0.00	1,084.29 1,084.29
SICHUAN KELUN PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645005	002422.ZK CNE100000PW7	12/09/2024 12/07/2034	0	CNY 7.323175	4.100577 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,625.000000)	ACT/360 0	0.00 (193.02)	100.00 0.00	2,849.86 (193.02)	0.00 0.00	2,656.84 2,656.84
SICHUAN LESHAN HEBANG CORPORATION CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862972	603077.SH CNE100001JM9	11/01/2024 11/02/2034	(1,866,367) (1,808,867)	CNY 7.323175	0.279491 0.278586	0.00	(521,633.45) (519,943.72)	0.00	4.330000 (1,841.629600)	ACT/360 2	0.00 (4,183.68)	100.00 0.00	33,261.18 (557.20)	0.00 0.00	29,077.50 29,077.50
SICHUAN NEW ENERGY POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707243	000155.ZK CNE0000014Z0	12/10/2024 12/08/2034	0	CNY 7.323175	1.463219 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,800.000000)	ACT/360 0	0.00 (6.33)	100.00 0.00	87.80 (6.33)	0.00 0.00	81.48 81.48
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263985599	600039.SH CNE000001DQ4	12/12/2024 12/14/2034	(121,300) (121,300)	CNY 7.323175	0.997401 0.994169	0.00	(120,984.68) (120,592.70)	0.00	4.330000 (1,490.169000)	ACT/360 2	0.00 (550.27)	100.00 0.00	5,205.86 0.00	0.00 0.00	4,655.59 4,655.59

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589436	300827.ZK CNE100003SY1	12/06/2024 12/07/2034	(11,800) (11,800)	CNY 7.323175	6.014544 5.995056	0.00 0.00	(70,971.62) (70,741.66)	0.00	4.330000 (2,046.186400)	ACT/360 2	0.00 (804.08)	100.00 0.00	8,108.64 0.00	0.00 0.00	7,304.56 7,304.56
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262990912	300327.ZK CNE100001FH7	11/25/2024 11/24/2034	0 0	CNY 7.323175	3.352526 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,198.684200)	ACT/360 0	0.00 (22.71)	100.00 0.00	(77.53) (22.71)	0.00 0.00	(100.24) (100.24)
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121450	688520.SH CNE100003ZL3	09/25/2024 09/25/2034	(69,024) (59,755)	CNY 7.323175	4.963712 4.947629	0.00 0.00	(342,615.24) (341,505.14)	0.00	4.330000 (1,758.209300)	ACT/360 2	0.00 (1,388.34)	100.00 0.00	16,872.10 (475.60)	0.00 0.00	15,483.75 15,483.75
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862977	002738.ZK CNE100001VV3	11/01/2024 11/02/2034	(41,398) (41,398)	CNY 7.323175	4.863698 4.847939	0.00 0.00	(201,347.36) (200,694.98)	0.00	4.330000 (1,713.527200)	ACT/360 2	0.00 (3,438.55)	100.00 0.00	16,705.71 (1,445.19)	0.00 0.00	13,267.16 13,267.16
SINOPAC FINL HLDGS CO. LTD ORD CMN	SDB3262867399	2890.TW TW0002890001	11/20/2024 11/22/2034	0 0	TWD 32.800000	0.698171 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (40.000000)	ACT/360 0	0.00 6.60	100.00 0.00	(146.72) 6.60	0.00 0.00	(140.12) (140.12)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649715	688361.SH CNE100005ZD5	12/30/2024 01/02/2035	(700) (700)	CNY 7.323175	11.994837 11.955973	0.00 0.00	(8,396.39) (8,369.18)	0.00	4.330000 (1,325.000000)	ACT/360 2	0.00 (4.43)	100.00 0.00	441.18 0.00	0.00 0.00	436.75 436.75
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800191	688361.SH CNE100005ZD5	11/20/2024 11/20/2034	0 0	CNY 7.323175	11.994837 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,075.000000)	ACT/360 0	0.00 (70.13)	100.00 0.00	591.17 (70.13)	0.00 0.00	521.04 521.04
SOLOMON TECHNOLOGY CORPORATION CMN	SDB3264255564	2359.TW TW0002359007	12/17/2024 12/15/2034	(10,000) (10,000)	TWD 32.800000	5.121951 5.121951	0.00 0.00	(51,219.51) (51,219.51)	0.00	4.330000 (1,297.500000)	ACT/360 2	0.00 (102.16)	100.00 0.00	(142.99) 0.00	0.00 0.00	(245.15) (245.15)
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN	SDB3260121403	STA_n.BK TH0254010R11	09/24/2024 09/22/2034	(480,700) (422,400)	THB 34.250000	0.528467 0.533373	0.00 0.00	(254,034.16) (256,392.40)	2,358.24	4.330000 (1,427.900000)	ACT/360 2	0.00 (1,556.62)	100.00 0.00	1,063.86 (2.35)	0.00 0.00	1,865.48 1,865.48
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3260121381	SAWAD_n.BK TH5456010R17	09/24/2024 09/22/2034	(181,000) (470,700)	THB 34.250000	1.218978 1.230293	0.00 0.00	(220,635.04) (222,683.03)	2,048.00	4.330000 (1,994.996800)	ACT/360 2	0.00 (6,197.62)	100.00 0.00	(15,825.33) (4,593.94)	0.00 0.00	(19,974.95) (19,974.95)
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649798	300143.ZK CNE100000XF6	12/30/2024 01/02/2035	(18,600) (8,500)	CNY 7.323175	1.260451 1.256367	0.00 0.00	(23,444.39) (23,368.43)	0.00	4.330000 (2,000.000000)	ACT/360 2	0.00 (9.38)	100.00 0.00	268.90 0.00	0.00 0.00	259.52 259.52
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707316	603290.SH CNE100003RN6	12/10/2024 12/08/2034	(60) (60)	CNY 7.323175	12.305840 12.265967	0.00 0.00	(738.35) (735.96)	0.00	4.330000 (2,250.000000)	ACT/360 2	0.00 (10.87)	100.00 0.00	33.33 (2.05)	0.00 0.00	22.46 22.46
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928022	002572.ZK CNE100001203	11/04/2024 11/02/2034	(93,500) (93,500)	CNY 7.323175	2.353756 2.346129	0.00 0.00	(220,076.15) (219,363.06)	0.00	4.330000 (2,081.898300)	ACT/360 2	0.00 (2,750.29)	100.00 0.00	14,108.31 0.00	0.00 0.00	11,358.02 11,358.02
SUPREME ELECTRONICS CO., LTD. CMN	SDB3260123632	8112.TW TW0008112004	09/24/2024 09/22/2034	0 0	TWD 32.800000	1.807927 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (290.476100)	ACT/360 0	0.00 231.85	100.00 0.00	15,327.39 231.85	0.00 0.00	15,559.24 15,559.24
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054669	688052.SH CNE100005972	12/13/2024 12/14/2034	(66) (66)	CNY 7.323175	17.851825 17.793983	0.00 0.00	(1,178.22) (1,174.40)	0.00	4.330000 (1,475.000000)	ACT/360 2	0.00 (52.67)	100.00 0.00	1,192.82 (46.25)	0.00 0.00	1,140.15 1,140.15
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122805	301030.ZK CNE100004N83	09/25/2024 09/25/2034	(26,155) (25,855)	CNY 7.323175	3.307314 3.296598	0.00 0.00	(86,502.81) (86,222.52)	0.00	4.330000 (2,136.849700)	ACT/360 2	0.00 (1,175.29)	100.00 0.00	22,883.71 0.00	0.00 0.00	21,708.42 21,708.42
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649823	688698.SH CNE100006BK9	12/30/2024 01/02/2035	(1,500) (1,500)	CNY 7.323175	6.028245 6.008713	0.00 0.00	(9,042.37) (9,013.07)	0.00	4.330000 (1,750.000000)	ACT/360 2	0.00 (6.79)	100.00 0.00	196.51 0.00	0.00 0.00	189.72 189.72
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120673	688698.SH CNE100006BK9	12/16/2024 12/14/2034	0 0	CNY 7.323175	6.028245 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (3.20)	100.00 0.00	46.96 (3.20)	0.00 0.00	43.76 43.76
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123488	688266.SH CNE100003RP1	09/25/2024 09/25/2034	(80,845) (69,740)	CNY 7.323175	8.536817 8.509156	0.00 0.00	(690,158.97) (687,922.72)	0.00	4.330000 (1,740.929100)	ACT/360 2	0.00 (5,526.17)	100.00 0.00	76,230.98 (586.66)	0.00 0.00	70,704.81 70,704.81

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264857801	300740.ZK CNE1000035Z3	01/02/2025 01/02/2035	(11,700) 0	CNY 7.323175	1.811214 1.805345	0.00 0.00	(21,191.20) (21,122.54)	0.00	4.330000 (2,150.000000)	ACT/360 0	0.00 0.00	100.00 0.00	1,931.01 0.00	0.00 0.00	1,931.01 1,931.01
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441823	300740.ZK CNE1000035Z3	11/13/2024 11/13/2034	0 0	CNY 7.323175	1.811214 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (234.49)	100.00 0.00	(505.55) (234.49)	0.00 0.00	(740.03) (740.03)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264255524	300740.ZK CNE1000035Z3	12/18/2024 12/18/2034	0 0	CNY 7.323175	1.811214 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (194.76)	100.00 0.00	(1,254.53) (194.76)	0.00 0.00	(1,449.29) (1,449.29)
TAIWAN CEMENT CMN	SDB3260661484	TW0001101004 300872.ZK	10/12/2034 12/13/2024	(388,000) 0	TWD CNY	0.966463 2.157838	0.00 0.00	(374,987.80) 0.00	0.00	4.330000 (146.005100)	ACT/360 2	0.00 977.35	100.00 0.00	23,833.90 0.00	0.00 0.00	24,811.25 24,811.25
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054717	300872.ZK CNE1000047J2	12/13/2024 12/14/2034	0 0	CNY 7.323175	2.157838 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (42.45)	100.00 0.00	(559.33) (42.45)	0.00 0.00	(601.77) (601.77)
TATUNG CO LTD CMN	SDB3260661465	2371.TW TW0002371002	10/09/2024 10/12/2034	(62,000) (62,000)	TWD 32.800000	1.460366 1.460366	0.00 0.00	(90,542.68) (90,542.69)	0.00	4.330000 (300.000000)	ACT/360 2	0.00 111.66	100.00 0.00	(465.67) 0.00	0.00 0.00	(354.02) (354.02)
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649847	600089.SH CNE000000RB8	12/30/2024 01/02/2035	(195,100) (25,200)	CNY 7.323175	1.745451 1.739795	0.00 0.00	(340,537.48) (339,434.00)	0.00	4.330000 (1,775.000000)	ACT/360 2	0.00 (32.47)	100.00 0.00	1,390.10 0.00	0.00 0.00	1,357.62 1,357.62
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3261789957	000100.ZK CNE000001GL8	10/31/2024 11/02/2034	(613,510) (1,330,410)	CNY 7.323175	0.689138 0.686905	0.00 0.00	(422,793.06) (421,423.09)	0.00	4.330000 (624.997700)	ACT/360 2	0.00 (794.22)	100.00 0.00	(11,275.80) (488.47)	0.00 0.00	(12,070.02) (12,070.02)
TELLING TELECOMMUNICATION HOLDING CO., CMN CLASS A SERIES NORTHBOUND	SDB3263116853	000829.ZK CNE000000TM1	11/27/2024 11/27/2034	(18,600) (18,600)	CNY 7.323175	1.805733 1.799883	0.00 0.00	(33,586.64) (33,477.82)	0.00	4.330000 (1,859.543000)	ACT/360 2	0.00 (267.71)	100.00 0.00	1,636.72 0.00	0.00 0.00	1,369.01 1,369.01
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN	SDB3260458713	TOP_n.BK TH0796010R11	10/01/2024 09/29/2034	(406,400) (401,100)	THB 34.250000	0.824818 0.832474	0.00 0.00	(335,205.84) (338,317.43)	3,111.59	4.330000 (1,018.511500)	ACT/360 2	0.00 (1,881.79)	100.00 0.00	111,834.09 (67.03)	0.00 0.00	113,063.89 113,063.89
THINTECH MATERIALS TECHNOLOGY CO., LTD. CMN	SDB3262441828	3663.TWO TW0003663001	11/12/2024 11/10/2034	0 (21,000)	TWD 32.800000	2.143293 0.000000	(45,797.20) (49,435.53)	0.00 0.00	0.00	4.330000 (1,048.809500)	ACT/360 2	0.00 (188.28)	100.00 0.00	4,296.14 (201.62)	0.00 0.00	4,107.86 4,107.86
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264328894	300783.ZK CNE100003LT6	12/19/2024 12/21/2034	0 0	CNY 7.323175	5.051395 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,622.826000)	ACT/360 0	0.00 (84.53)	100.00 0.00	676.73 (84.53)	0.00 0.00	592.21 592.21
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264583193	300783.ZK CNE100003LT6	12/27/2024 12/27/2034	0 0	CNY 7.323175	5.051395 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,325.000000)	ACT/360 1	0.00 (32.13)	100.00 0.00	941.80 (32.13)	0.00 0.00	909.67 909.67
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264716723	300783.ZK CNE100003LT6	12/31/2024 01/02/2035	0 (8,600)	CNY 7.323175	5.051395 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,332.267400)	ACT/360 2	0.00 (11.44)	100.00 0.00	1,238.34 (22.89)	0.00 0.00	1,226.90 1,226.90
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264857847	300783.ZK CNE100003LT6	01/02/2025 01/02/2035	(2,500) 0	CNY 7.323175	5.051395 5.035028	0.00 0.00	(12,628.49) (12,587.57)	0.00	4.330000 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	2.97 (31.57)	0.00 0.00	2.97 2.97
TIANJIN 712 COMMUNICATION & BROADCASTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530565	603712.SH CNE1000030X9	12/05/2024 12/07/2034	0 0	CNY 7.323175	2.667498 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (19.82)	100.00 0.00	496.12 (19.82)	0.00 0.00	476.30 476.30
TIANJIN 712 COMMUNICATION & BROADCASTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985623	603712.SH CNE1000030X9	12/12/2024 12/14/2034	0 0	CNY 7.323175	2.667498 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,600.000000)	ACT/360 1	0.00 (32.30)	100.00 0.00	407.56 (32.30)	0.00 0.00	375.25 375.25
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123545	000927.ZK CNE000000ZV9	09/25/2024 09/25/2034	(217,100) (232,900)	CNY 7.323175	0.360325 0.359157	0.00 0.00	(78,226.48) (77,972.98)	0.00	4.330000 (559.875400)	ACT/360 2	0.00 (396.54)	100.00 0.00	11,326.77 (164.74)	0.00 0.00	10,930.22 10,930.22
TIANQI LITHIUM CORP CMN CLASS A SERIES NORTHBOUND	SDB3261654691	002466.ZK CNE100000T32	10/29/2024 10/27/2034	0 0	CNY 7.323175	4.521184 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,460.059100)	ACT/360 0	0.00 (401.30)	100.00 0.00	9,162.75 (401.30)	0.00 0.00	8,761.44 8,761.44

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	SDB3260962788	000762.ZK CNE000000S27	10/16/2024 10/13/2034	0 0	CNY 7.323175	2.945620 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,741.487600)	ACT/360 0	0.00 (14.34)	100.00 0.00	(224.44) (14.34)	0.00 0.00	(238.77) (238.77)
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	SDB3263645018	000762.ZK CNE000000S27	12/09/2024 12/07/2034	0 0	CNY 7.323175	2.945620 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,177.941100)	ACT/360 0	0.00 (9.88)	100.00 0.00	(62.19) (9.88)	0.00 0.00	(72.07) (72.07)
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	SDB3264054751	000762.ZK CNE000000S27	12/13/2024 12/14/2034	(13,700) (18,400)	CNY 7.323175	2.945620 2.936075	0.00 0.00	(40,354.99) (40,224.23)	0.00	4.330000 (1,820.788000)	ACT/360 2	0.00 (263.20)	100.00 0.00	3,166.16 (144.86)	0.00 0.00	2,902.96 2,902.96
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260488585	600867.SH CNE000000H87	10/09/2024 10/11/2034	(34,700) (34,700)	CNY 7.323175	1.104265 1.100687	0.00 0.00	(38,317.99) (38,193.84)	0.00	4.330000 (1,786.239100)	ACT/360 2	0.00 (413.71)	100.00 0.00	2,154.91 0.00	0.00 0.00	1,741.20 1,741.20
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123670	601233.SH CNE1000012X7	09/25/2024 09/25/2034	(292,800) (292,800)	CNY 7.323175	1.616666 1.611427	0.00 0.00	(473,359.72) (471,825.83)	0.00	4.330000 (1,617.887600)	ACT/360 2	0.00 (4,187.99)	100.00 0.00	(4,176.92) 0.00	0.00 0.00	(8,364.90) (8,364.90)
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123498	000727.ZK CNE0000002J9	09/25/2024 09/25/2034	(194,285) (194,285)	CNY 7.323175	0.380875 0.379641	0.00 0.00	(73,998.39) (73,758.55)	0.00	4.330000 (1,622.586600)	ACT/360 2	0.00 (479.51)	100.00 0.00	15,051.20 (7.27)	0.00 0.00	14,571.68 14,571.68
UNIMICRON TECHNOLOGY CORP CMN	SDB3261588084	3037.TW TW0003037008	10/25/2024 10/25/2034	0 0	TWD 32.800000	4.298780 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (150.000000)	ACT/360 0	0.00 185.35	100.00 0.00	5,860.81 185.35	0.00 0.00	6,046.16 6,046.16
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263186001	688153.SH CNE1000059G3	11/29/2024 11/30/2034	(52) (52)	CNY 7.323175	4.584206 4.569353	0.00 0.00	(238.38) (237.61)	0.00	4.330000 (2,350.000000)	ACT/360 2	0.00 (145.49)	100.00 0.00	1,211.06 (141.44)	0.00 0.00	1,065.57 1,065.57
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264520292	300755.ZK CNE100003JR4	12/24/2024 12/22/2034	0 0	CNY 7.323175	2.444179 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,575.000000)	ACT/360 0	0.00 (2.01)	100.00 (88.56)	88.83 (2.01)	(88.56) 0.00	(1.74) (1.74)
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372442	300755.ZK CNE100003JR4	12/03/2024 12/01/2034	0 0	CNY 7.323175	2.444179 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,082.923400)	ACT/360 0	0.00 (168.07)	100.00 0.00	(4,118.54) (168.07)	0.00 0.00	(4,286.61) (4,286.61)
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255532	300755.ZK CNE100003JR4	12/18/2024 12/18/2034	0 0	CNY 7.323175	2.444179 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,575.000000)	ACT/360 0	0.00 (3.62)	100.00 0.00	144.89 (3.62)	0.00 0.00	141.27 141.27
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND	SDB3260123592	002439.ZK CNE100000QJ2	09/25/2024 09/25/2034	(406,300) (406,300)	CNY 7.323175	2.167428 2.160405	0.00 0.00	(880,626.03) (877,772.55)	0.00	4.330000 (1,280.057800)	ACT/360 2	0.00 (5,761.58)	100.00 0.00	83,060.50 0.00	0.00 0.00	77,298.93 77,298.93
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681183	688521.SH CNE100004413	11/18/2024 11/16/2034	(32,066) (30,866)	CNY 7.323175	7.183202 7.159927	0.00 0.00	(230,336.55) (229,590.22)	0.00	4.330000 (1,781.618100)	ACT/360 2	0.00 (1,738.12)	100.00 0.00	(2,384.10) 0.00	0.00 0.00	(4,122.22) (4,122.22)
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328853	000681.ZK CNE000000BW8	12/19/2024 12/21/2034	(15,000) (23,800)	CNY 7.323175	2.852456 2.843214	0.00 0.00	(42,786.84) (42,648.21)	0.00	4.330000 (1,634.243600)	ACT/360 2	0.00 (415.44)	100.00 0.00	22,052.88 (179.82)	0.00 0.00	21,637.44 21,637.44
WALSIN LIHWA CORPORATION CMN	SDB3260661475	1605.TW TW0001605004	10/09/2024 10/12/2034	(189,000) (189,000)	TWD 32.800000	0.722561 0.722561	(143,452.89) (151,357.82)	(136,564.02) (136,564.03)	0.00	4.330000 (375.000000)	ACT/360 2	0.00 122.42	100.00 0.00	14,793.79 0.00	0.00 0.00	14,916.21 14,916.21
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588346	002739.ZK CNE100001WW1	10/10/2024 10/12/2034	(21,903) (21,903)	CNY 7.323175	1.663248 1.657858	0.00 0.00	(36,430.11) (36,312.06)	0.00	4.330000 (1,824.979400)	ACT/360 2	0.00 (218.57)	100.00 0.00	4,377.78 0.00	0.00 0.00	4,159.21 4,159.21
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178802	600309.SH CNE0000016J9	12/17/2024 12/15/2034	(57,200) (173,000)	CNY 7.323175	9.775347 9.743674	0.00 0.00	(559,149.86) (557,338.15)	0.00	4.330000 (545.650200)	ACT/360 2	0.00 (691.70)	100.00 0.00	61,685.30 (534.58)	0.00 0.00	60,993.60 60,993.60
WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261588064	603773.SH CNE100003FJ9	10/28/2024 10/26/2034	0 0	CNY 7.323175	3.466241 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,680.882300)	ACT/360 0	0.00 (71.89)	100.00 0.00	533.11 (71.89)	0.00 0.00	461.22 461.22
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR	SDB3264922955	WHA_n.BK TH3871010R19	01/03/2025 01/05/2035	(69,100) 0	THB 34.250000	0.160584 0.162075	0.00 0.00	(11,096.35) (11,199.38)	103.03	0.000000 (2,050.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(20.25) 0.00	0.00 0.00	82.79 82.79

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040666	300888.ZK CNE1000047Z8	11/26/2024 11/24/2034	(1,100) (1,100)	CNY 7.323175	5.765194 5.746514	0.00	(6,341.71) (6,321.17)	0.00	4.330000 (1,500.000000)	ACT/360 2	0.00 (116.98)	100.00 0.00	(2,691.91) (65.90)	0.00	(2,808.89) (2,808.89)
WISTRON CORPORATION CMN	SDB3262258029	3231.TW TW0003231007	11/08/2024 11/08/2034	0	TWD 32.800000	3.170732 0.000000	0.00	0.00	0.00	4.330000 (222.500000)	ACT/360 0	0.00 31.27	100.00 0.00	190.16 31.27	0.00	221.43 221.43
WISTRON NEWEB CORPORATION CMN	SDB3260121536	6285.TW TW0006285000	09/24/2024 09/22/2034	(40,000) (40,000)	TWD 32.800000	4.192073 4.192073	(167,990.24) (143,148.81)	(167,682.93) (167,682.92)	0.00	4.330000 (378.750000)	ACT/360 2	0.00 64.33	100.00 0.00	(24,534.11) 0.00	0.00	(24,469.77) (24,469.77)
WIWYNN CORPORATION CMN	SDB3263707252	6669.TW TW0006669005	12/09/2024 12/07/2034	(2,000) (2,000)	TWD 32.800000	79.878049 79.878049	0.00	(159,756.10) (159,756.10)	0.00	4.330000 (225.000000)	ACT/360 2	0.00 180.07	100.00 0.00	(16,048.51) 0.00	0.00	(15,868.43) (15,868.43)
WONDERS INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530549	300168.ZK CNE100000ZD6	12/05/2024 12/07/2034	0	CNY 7.323175	1.087824 0.000000	0.00	0.00	0.00	4.330000 (2,000.000000)	ACT/360 0	0.00 (0.95)	100.00 0.00	9.71 (0.95)	0.00	8.76 8.76
WT MICROELECTRONICS CO LTD CMN	SDB3262441814	3036.TW TW0003036000	11/12/2024 11/10/2034	(6,000) (6,000)	TWD 32.800000	3.353659 3.353659	(20,433.72) (20,250.99)	(20,121.95) (20,121.95)	0.00	4.330000 (545.833300)	ACT/360 2	0.00 (12.52)	100.00 0.00	129.04 0.00	0.00	116.52 116.52
WUHAN BESTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261230641	603220.SH CNE100003F35	10/21/2024 10/19/2034	0	CNY 7.323175	3.147018 0.000000	0.00	0.00	0.00	4.330000 (2,017.075800)	ACT/360 0	0.00 (676.75)	100.00 0.00	(3,270.38) (676.75)	0.00	(3,947.14) (3,947.14)
WUHAN BESTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	603220.SH CNE100003F35	12/18/2024 12/18/2034	(8,772) (43,272)	CNY 7.323175	3.147018 3.136821	0.00	(27,605.64) (27,516.19)	0.00	4.330000 (2,009.054300)	ACT/360 2	0.00 (748.71)	100.00 0.00	(2,832.53) (966.17)	0.00	(3,581.24) (3,581.24)
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390197	000501.ZK CNE000000024	12/20/2024 12/21/2034	(12,300) (12,300)	CNY 7.323175	1.433078 1.428435	0.00	(17,626.86) (17,569.75)	0.00	4.330000 (1,950.000000)	ACT/360 2	0.00 (83.19)	100.00 0.00	532.40 0.00	0.00	449.21 449.21
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097754	002414.ZK CNE100000RK8	10/17/2024 10/19/2034	(41,000) (41,000)	CNY 7.323175	1.017951 1.014653	0.00	(41,736.01) (41,600.77)	0.00	4.330000 (885.060900)	ACT/360 2	0.00 (15.79)	100.00 0.00	2,686.13 0.00	0.00	2,670.33 2,670.33
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186013	300567.ZK CNE100002DN8	11/29/2024 11/30/2034	(16,000) (16,000)	CNY 7.323175	8.809458 8.780914	0.00	(140,951.33) (140,494.62)	0.00	4.330000 (1,731.250000)	ACT/360 2	0.00 (206.06)	100.00 0.00	16,946.38 0.00	0.00	16,740.32 16,740.32
WUXI DK ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263186008	300842.ZK CNE1000040T6	11/29/2024 11/30/2034	0	CNY 7.323175	5.619968 0.000000	0.00	0.00	0.00	4.330000 (2,236.000000)	ACT/360 0	0.00 (8.52)	100.00 0.00	489.58 (8.52)	0.00	481.06 481.06
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055929	600475.SH CNE000001FD7	11/06/2024 11/06/2034	(129,800) (111,700)	CNY 7.323175	1.234420 1.230420	0.00	(160,227.74) (159,708.52)	0.00	4.330000 (1,570.098400)	ACT/360 2	0.00 (1,105.63)	100.00 (1,630.85)	11,458.97 (352.68)	(1,630.85)	8,722.49 8,722.49
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262322921	300450.ZK CNE100001ZF9	11/12/2024 11/10/2034	(84,200) (86,000)	CNY 7.323175	2.742851 2.733964	0.00	(230,948.09) (230,199.77)	0.00	4.330000 (1,475.000000)	ACT/360 2	0.00 (2,076.53)	100.00 0.00	45,066.39 (67.28)	0.00	42,989.86 42,989.86
WUZHOU SPECIAL PAPER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681175	605007.SH CNE100005XH1	11/18/2024 11/16/2034	0	CNY 7.323175	1.752301 0.000000	0.00	0.00	0.00	4.330000 (1,706.912400)	ACT/360 0	0.00 (175.31)	100.00 0.00	(1,937.96) (175.31)	0.00	(2,113.27) (2,113.27)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123599	000425.ZK CNE000000FH0	09/25/2024 09/25/2034	0	CNY 7.323175	1.086454 0.000000	0.00	0.00	0.00	4.330000 (151.600500)	ACT/360 0	0.00 1,593.44	100.00 0.00	38,686.03 1,593.44	0.00	40,279.47 40,279.47
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868395	688333.SH CNE100003N19	12/11/2024 12/11/2034	(2,700) (2,700)	CNY 7.323175	5.402130 5.384626	0.00	(14,585.75) (14,538.49)	0.00	4.330000 (1,700.000000)	ACT/360 2	0.00 (117.15)	100.00 0.00	3,168.77 0.00	0.00	3,051.62 3,051.62
XI'AN QIYUAN MECHANICAL AND ELECTRICAL EQUIPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260488563	300140.ZK CNE100000WL6	10/09/2024 10/11/2034	0	CNY 7.323175	0.820663 0.000000	0.00	0.00	0.00	4.330000 (1,148.623800)	ACT/360 0	0.00 (457.79)	100.00 0.00	40.71 (457.79)	0.00	(417.08) (417.08)

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Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760854	300775.ZK CNE100003QF4	10/15/2024 10/12/2034	(47,600) (49,500)	CNY 7.323175	3.415549 3.404482	0.00	(162,580.12) (162,053.34)	0.00	4.330000 (1,828.232300)	ACT/360 2	0.00 (2,082.20)	100.00 0.00	468.45 (351.84)	0.00 0.00	(1,613.75) (1,613.75)
XIAMEN AMOYTOP BIOTECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588245	688278.SH CNE100003RT3	10/10/2024 10/12/2034	0 0	CNY 7.323175	10.052099 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 0	0.00 (2.39)	100.00 0.00	147.41 (2.39)	0.00 0.00	145.02 145.02
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260858391	002335.ZK CNE100000K31	10/15/2024 10/12/2034	(14,870) (20,600)	CNY 7.323175	3.962201 3.949363	0.00	(58,917.93) (58,727.03)	0.00	4.330000 (1,392.597000)	ACT/360 2	0.00 (130.46)	100.00 0.00	(6,668.48) (83.92)	0.00 0.00	(6,798.94) (6,798.94)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649845	000905.ZK CNE000000YL3	12/30/2024 01/02/2035	(19,400) (19,400)	CNY 7.323175	0.980960 0.977781	0.00	(19,030.62) (18,968.95)	0.00	4.330000 (1,750.000000)	ACT/360 2	0.00 (12.59)	100.00 0.00	(1,827.62) 0.00	0.00 0.00	(1,840.21) (1,840.21)
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND	SDB3262800262	000516.ZK CNE000000016	11/20/2024 11/20/2034	(50,364) (50,364)	CNY 7.323175	0.723389 0.721046	0.00	(36,432.78) (36,314.76)	0.00	4.330000 (249.056800)	ACT/360 2	0.00 113.63	100.00 0.00	9,056.69 44.34	0.00 0.00	9,170.32 9,170.32
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122906	603733.SH CNE1000031H0	09/25/2024 09/25/2034	(92,800) (87,300)	CNY 7.323175	2.826425 2.817267	0.00	(262,292.23) (261,442.38)	0.00	4.330000 (974.828100)	ACT/360 2	0.00 (918.46)	100.00 0.00	(12,070.91) 0.00	0.00 0.00	(12,989.37) (12,989.37)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741459	000697.ZK CNE000000800	11/19/2024 11/17/2034	(54,800) (41,000)	CNY 7.323175	1.209759 1.205839	0.00	(66,294.80) (66,079.98)	0.00	4.330000 (1,641.707300)	ACT/360 2	0.00 (249.63)	100.00 0.00	(2,960.49) (49.62)	0.00 0.00	(3,210.11) (3,210.11)
XILINMEN FURNITURE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262115548	603008.SH CNE100001JQ0	11/07/2024 11/09/2034	0 0	CNY 7.323175	2.296213 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,411.428500)	ACT/360 1	0.00 (80.09)	100.00 0.00	1,042.20 (80.09)	0.00 0.00	962.11 962.11
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123600	603225.SH CNE100002RH0	09/25/2024 09/25/2034	(228,200) (228,200)	CNY 7.323175	1.524872 1.519931	0.00	(347,975.78) (346,848.25)	0.00	4.330000 (917.199800)	ACT/360 2	0.00 (1,240.80)	100.00 0.00	650.95 0.00	0.00 0.00	(589.85) (589.85)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262441827	600581.SH CNE000001C65	11/13/2024 11/13/2034	0 0	CNY 7.323175	0.420607 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,735.269100)	ACT/360 0	0.00 (365.24)	100.00 0.00	(4,374.17) (365.24)	0.00 0.00	(4,739.41) (4,739.41)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649848	600581.SH CNE000001C65	12/30/2024 01/02/2035	(64,900) (61,700)	CNY 7.323175	0.420607 0.419244	0.00	(27,297.40) (27,208.94)	0.00	4.330000 (1,750.000000)	ACT/360 2	0.00 (19.84)	100.00 0.00	1,581.97 0.00	0.00 0.00	1,562.12 1,562.12
XINJIANG LIXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120661	001258.ZK CNE100005GM6	12/16/2024 12/14/2034	0 (75,200)	CNY 7.323175	1.090564 0.000000	0.00	0.00 0.00	0.00	4.330000 (406.715400)	ACT/360 2	0.00 13.81	100.00 0.00	(6,081.83) 13.40	0.00 0.00	(6,068.02) (6,068.02)
XINJIANG LIXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921805	001258.ZK CNE100005GM6	01/03/2025 01/05/2035	0 0	CNY 7.323175	1.090564 0.000000	0.00	0.00 0.00	0.00	4.329038 (1,039.473684)	ACT/360 0	0.00 0.00	100.00 0.00	176.63 (1.90)	0.00 0.00	176.63 176.63
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097688	600509.SH CNE0000019W6	10/17/2024 10/19/2034	0 0	CNY 7.323175	0.886426 0.000000	0.00	0.886426 0.00	0.00	4.330000 (1,840.578100)	ACT/360 0	0.00 (525.22)	100.00 0.00	3,227.81 (525.22)	0.00 0.00	2,702.59 2,702.59
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328908	600509.SH CNE0000019W6	12/19/2024 12/21/2034	0 0	CNY 7.323175	0.886426 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,625.000000)	ACT/360 0	0.00 (0.19)	100.00 0.00	11.18 (0.19)	0.00 0.00	10.99 10.99
XINJIANG XUEFENG SCI-TECH (GROUP) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867371	603227.SH CNE100002243	11/21/2024 11/24/2034	0 0	CNY 7.323175	1.190578 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (52.61)	100.00 0.00	(470.75) (52.61)	0.00 0.00	(523.36) (523.36)
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649902	000949.ZK CNE0000010N4	12/30/2024 01/02/2035	0 0	CNY 7.323175	0.549392 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 1	0.00 (3.63)	100.00 (63.66)	(81.50) (3.63)	(63.66) 0.00	(148.79) (148.79)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800230	000778.ZK CNE000000QG9	11/20/2024 11/20/2034	(46,109) (46,109)	CNY 7.323175	0.526101 0.524397	0.00	(24,258.01) (24,179.42)	0.00	4.330000 (1,825.000000)	ACT/360 2	0.00 (271.49)	100.00 0.00	529.22 0.00	0.00 0.00	257.73 257.73
XIZANG HAISSCO PHARMACEUTICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123634	002653.ZK CNE100001BC7	09/25/2024 09/25/2034	0 0	CNY 7.323175	4.555435 0.000000	0.00	0.00 0.00	0.00	4.330000 (760.714200)	ACT/360 0	0.00 (262.06)	100.00 0.00	9,298.72 (262.06)	0.00 0.00	9,036.66 9,036.66

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741450	603638.SH CNE100002Z65	11/19/2024 11/17/2034	(34,300) (34,300)	CNY 7.323175	2.314024 2.306526	0.00	(79,371.02) (79,113.84)	0.00	4.330000 (1,610.860000)	ACT/360 2	0.00 (726.50)	100.00 (377.64)	(1,538.77) 0.00	(377.64) 0.00	(2,642.91) (2,642.91)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123664	002353.ZK CNE100000L55	09/25/2024 09/25/2034	(47,935) (47,935)	CNY 7.323175	5.067836 5.051415	0.00	(242,926.72) (242,139.58)	0.00	4.330000 (1,434.014800)	ACT/360 2	0.00 (1,814.81)	100.00 0.00	(9,956.68) (78.71)	0.00 0.00	(11,771.49) (11,771.49)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427198	002254.ZK CNE100000C56	10/08/2024 10/10/2034	(384,600) (399,300)	CNY 7.323175	1.287852 1.283680	0.00	(495,308.01) (493,703.33)	0.00	4.330000 (1,703.199300)	ACT/360 2	0.00 (5,127.32)	100.00 0.00	49,538.04 (1,444.29)	0.00 0.00	44,410.71 44,410.71
YIPINHONG PHARMACY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372445	300723.ZK CNE1000035J7	12/03/2024 12/01/2034	0 0	CNY 7.323175	2.337315 0.000000	0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 0	0.00 (4.96)	100.00 0.00	(389.16) (4.96)	0.00 0.00	(394.12) (394.12)
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645043	601933.SH CNE100000XX9	12/09/2024 12/07/2034	0 0	CNY 7.323175	0.868615 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	0.00 (537.43)	100.00 0.00	(465.50) (537.43)	0.00 0.00	(1,002.93) (1,002.93)
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857823	601933.SH CNE100000XX9	01/02/2025 01/02/2035	(19,700) 0	CNY 7.323175	0.868615 0.865801	0.00	(17,111.72) (17,056.28)	0.00	4.330000 (2,175.000000)	ACT/360 0	0.00 0.00	100.00 0.00	1,310.08 0.00	0.00 0.00	1,310.08 1,310.08
YONGXING SPECIAL MATERIALS TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681177	002756.ZK CNE100001XB3	11/18/2024 11/16/2034	0 0	CNY 7.323175	5.167850 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,825.000000)	ACT/360 0	0.00 (4.60)	100.00 0.00	(6.43) (4.60)	0.00 0.00	(11.04) (11.04)
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716692	600588.SH CNE0000017Y6	12/31/2024 01/02/2035	(136,400) (111,100)	CNY 7.323175	1.470070 1.465307	0.00	(200,517.51) (199,867.87)	0.00	4.330000 (1,525.000000)	ACT/360 2	0.00 (55.04)	100.00 0.00	19,041.32 0.00	0.00 0.00	18,986.28 18,986.28
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123669	600588.SH CNE0000017Y6	09/25/2024 09/25/2034	0 0	CNY 7.323175	1.470070 0.000000	0.00	0.00 0.00	0.00	4.330000 (999.760400)	ACT/360 0	0.00 (86.08)	100.00 0.00	4,501.41 (86.08)	0.00 0.00	4,415.33 4,415.33
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862948	002489.ZK CNE100000VP9	11/01/2024 11/02/2034	(162,200) (162,200)	CNY 7.323175	0.443898 0.442460	0.00	(72,000.26) (71,767.01)	0.00	4.330000 (1,450.508600)	ACT/360 2	0.00 (577.90)	100.00 0.00	5,353.83 (30.26)	0.00 0.00	4,775.92 4,775.92
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328827	600177.SH CNE000000XR2	12/19/2024 12/21/2034	(151,400) (151,400)	CNY 7.323175	1.219350 1.215399	0.00	(184,609.52) (184,011.41)	0.00	4.330000 (1,800.000000)	ACT/360 2	0.00 (735.78)	100.00 0.00	(2,114.58) (47.13)	0.00 0.00	(2,850.35) (2,850.35)
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262441811	000538.ZK CNE0000008X7	11/13/2024 11/13/2034	(39,000) (39,000)	CNY 7.323175	8.213484 8.186871	0.00	(320,325.87) (319,287.97)	0.00	4.330000 (809.487100)	ACT/360 2	0.00 (896.60)	100.00 0.00	(11,447.55) 0.00	0.00 0.00	(12,344.15) (12,344.15)
YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3263350528	300957.ZK CNE100004G74	12/05/2024 12/07/2034	0 0	CNY 7.323175	5.848768 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (149.75)	100.00 0.00	(845.18) (149.75)	0.00 0.00	(994.93) (994.93)
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800236	000878.ZK CNE000000W13	11/20/2024 11/20/2034	(3,700) (3,700)	CNY 7.323175	1.670098 1.664687	0.00	(6,179.36) (6,159.34)	0.00	4.330000 (1,075.000000)	ACT/360 2	0.00 (31.71)	100.00 0.00	299.08 0.00	0.00 0.00	267.37 267.37
YUNNAN ENERGY NEW MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741479	002812.ZK CNE100002BR3	11/19/2024 11/17/2034	0 0	CNY 7.323175	4.382808 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,475.000000)	ACT/360 0	0.00 (1.60)	100.00 0.00	17.23 (1.60)	0.00 0.00	15.63 15.63
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261230684	000948.ZK CNE0000010M6	10/21/2024 10/19/2034	(13,100) (13,100)	CNY 7.323175	2.292103 2.284676	0.00	(30,026.55) (29,929.26)	0.00	4.330000 (1,470.992300)	ACT/360 2	0.00 (215.61)	100.00 0.00	4,468.99 0.00	0.00 0.00	4,253.37 4,253.37
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188344	002059.ZK CNE000001NB5	09/26/2024 10/10/2034	(370,451) (383,851)	CNY 7.323175	0.738460 0.736067	0.00	(273,563.25) (272,676.76)	0.00	4.330000 (1,858.942000)	ACT/360 2	0.00 (3,099.80)	100.00 0.00	17,223.70 (397.49)	0.00 0.00	14,123.90 14,123.90
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261285259	002265.ZK CNE100000CK0	10/22/2024 10/23/2034	0 0	CNY 7.323175	3.188120 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,120.220100)	ACT/360 0	0.00 (532.32)	100.00 0.00	(124,769.09) (532.32)	0.00 0.00	(125,301.41) (125,301.41)
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054749	002265.ZK CNE100000CK0	12/13/2024 12/14/2034	0 0	CNY 7.323175	3.188120 0.000000	0.00	0.00 0.00	0.00	4.330000 (1,050.000000)	ACT/360 0	0.00 (54.22)	100.00 0.00	(8,747.28) (54.22)	0.00 0.00	(8,801.50) (8,801.50)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 1, 2025
Run Date: Jan 1, 2025 11:43 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985635	002265.ZK CNE10000CK0	12/12/2024 12/14/2034	0 0	CNY 7.323175	3.188120 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,086.794800)	ACT/360 0	0.00 (8.93)	100.00 0.00	(5,939.88) (8.93)	0.00 0.00	(5,948.81) (5,948.81)
ZBOM CABINETS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115537	603801.SH CNE100002QR1	11/07/2024 11/09/2034	0 0	CNY 7.323175	1.755041 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 0	0.00 (88.01)	100.00 0.00	763.71 (88.01)	0.00 0.00	675.71 675.71
ZERO ONE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263985564	3029.TW TW0003029005	12/11/2024 12/13/2034	0 0	TWD 32.800000	4.222561 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (325.000000)	ACT/360 0	0.00 0.17	100.00 0.00	(9.33) 0.17	0.00 0.00	(9.16) (9.16)
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263242809	601877.SH CNE100000KD8	11/29/2024 11/30/2034	(50,500) (50,500)	CNY 7.323175	3.207300 3.196908	0.00 0.00	(161,968.67) (161,443.85)	0.00	4.330000 (105.544500)	ACT/360 2	0.00 168.45	100.00 0.00	(4,878.90) 0.00	0.00 0.00	(4,710.46) (4,710.46)
ZHEJIANG CONSTRUCTION INVESTMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040687	002761.ZK CNE1000021W0	11/26/2024 11/24/2034	0 0	CNY 7.323175	1.202909 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (200.000000)	ACT/360 0	0.00 43.38	100.00 0.00	(3,388.82) 43.38	0.00 0.00	(3,345.44) (3,345.44)
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681155	300401.ZK CNE100001XX7	11/18/2024 11/16/2034	(22,600) (22,600)	CNY 7.323175	2.008502 2.001994	0.00 0.00	(45,392.14) (45,245.06)	0.00	4.330000 (2,072.676900)	ACT/360 2	0.00 (581.82)	100.00 0.00	1,763.52 0.00	0.00 0.00	1,181.70 1,181.70
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800204	002203.ZK CNE1000008X5	11/20/2024 11/20/2034	(21,900) (21,900)	CNY 7.323175	1.472810 1.468038	0.00 0.00	(32,254.54) (32,150.03)	0.00	4.330000 (1,100.000000)	ACT/360 2	0.00 (167.37)	100.00 0.00	(2,776.70) 0.00	0.00 0.00	(2,944.07) (2,944.07)
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868380	600477.SH CNE000001G79	12/11/2024 12/11/2034	(134,900) (134,900)	CNY 7.323175	0.352104 0.350963	0.00 0.00	(47,498.87) (47,344.91)	0.00	4.330000 (1,903.650800)	ACT/360 2	0.00 (585.86)	100.00 0.00	10,605.43 (151.98)	0.00 0.00	10,019.57 10,019.57
ZHEJIANG HENGLIN CHAIR INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255549	603661.SH CNE100002TH6	12/18/2024 12/18/2034	0 0	CNY 7.323175	4.197851 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,160.000000)	ACT/360 0	0.00 (30.30)	100.00 0.00	496.97 (30.30)	0.00 0.00	466.67 466.67
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260864119	603799.SH CNE100001VW3	10/15/2024 10/12/2034	(69,800) (69,800)	CNY 7.323175	4.008783 3.995794	0.00 0.00	(279,813.05) (278,906.42)	0.00	4.330000 (1,507.055800)	ACT/360 2	0.00 (2,437.78)	100.00 0.00	32,139.00 0.00	0.00 0.00	29,701.22 29,701.22
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262990902	002006.ZK CNE000001JL2	11/25/2024 11/24/2034	(16,600) (17,000)	CNY 7.323175	2.260592 2.253267	0.00 0.00	(37,525.83) (37,404.23)	0.00	4.330000 (1,902.941100)	ACT/360 2	0.00 (790.18)	100.00 0.00	9,021.91 (314.80)	0.00 0.00	8,231.73 8,231.73
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716698	600160.SH CNE000000WQ6	12/31/2024 01/02/2035	(3,800) (3,800)	CNY 7.323175	3.304574 3.293867	0.00 0.00	(12,557.38) (12,516.69)	0.00	4.330000 (1,550.000000)	ACT/360 2	0.00 (3.86)	100.00 0.00	(107.67) 0.00	0.00 0.00	(111.53) (111.53)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427095	688298.SH CNE100003RM8	10/08/2024 10/10/2034	(21,387) (21,662)	CNY 7.323175	4.018373 4.005353	0.00 0.00	(85,940.95) (85,662.48)	0.00	4.330000 (735.151400)	ACT/360 2	0.00 (1,194.56)	100.00 0.00	29,451.55 (1,058.19)	0.00 0.00	28,256.99 28,256.99
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921624	002648.ZK CNE100001B07	01/03/2025 01/05/2035	(168,500) 0	CNY 7.323175	2.574335 2.565993	0.00 0.00	(433,775.38) (432,369.82)	0.00	4.329038 (125.000000)	ACT/360 0	0.00 0.00	100.00 0.00	2,101.20 0.00	0.00 0.00	2,101.20 2,101.20
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054695	600226.SH CNE0000010Q7	12/13/2024 12/14/2034	(86,000) (86,000)	CNY 7.323175	0.349364 0.348232	0.00 0.00	(30,045.32) (29,947.95)	0.00	4.330000 (1,343.139500)	ACT/360 2	0.00 (105.17)	100.00 0.00	1,579.58 0.00	0.00 0.00	1,474.41 1,474.41
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800251	300702.ZK CNE1000034X1	11/20/2024 11/20/2034	(25,000) (25,000)	CNY 7.323175	2.282513 2.275117	0.00 0.00	(57,062.82) (56,877.93)	0.00	4.330000 (1,341.800000)	ACT/360 2	0.00 (419.33)	100.00 0.00	2,844.73 0.00	0.00 0.00	2,425.40 2,425.40
ZHEJIANG TONY ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123115	603595.SH CNE100002RV1	09/25/2024 09/25/2034	0 0	CNY 7.323175	2.341425 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,690.902500)	ACT/360 0	0.00 (378.07)	100.00 0.00	(7,555.47) (378.07)	0.00 0.00	(7,933.53) (7,933.53)
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3264649727	300913.ZK CNE1000049C3	12/30/2024 01/02/2035	(800) (800)	CNY 7.323175	7.879190 7.853661	0.00 0.00	(6,303.35) (6,282.93)	0.00	4.330000 (1,915.625000)	ACT/360 2	0.00 (4.61)	100.00 0.00	94.27 0.00	0.00 0.00	89.65 89.65

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