

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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	(75,979.05)	13,975.84	3,141.97	29,095.15	0.00	(257.15)	(29,766.08)	0.624130	(18,577.91)	LONG	107,009,211.26	107,009,211.26	USD
HKD	(542,844.18)	(38,712.83)	(36,377.84)	(3,034.61)	0.00	(4,616.24)	(620,969.46)	0.128612	(79,863.86)	SHORT	(109,787,070.97)	109,787,070.97	USD
JPY	(27,846,818.64)	(1,043,286.09)	(2,936,558.79)	(79,922,717.13)	0.00	(674,297.73)	(111,749,380.65)	0.006347	(709,218.18)				
NZD	51,466.68	0.00	189.30	0.00	0.00	0.00	51,655.97	0.563810	29,124.15				
SGD	(33,771.31)	0.00	(963.09)	3,002.68	0.00	(151.06)	(31,731.73)	0.733541	(23,276.53)				
USD	(217,698.69)	(23,046.85)	(25,815.80)	224,853.05	0.00	(4,382.19)	(41,708.29)	1.000000	(41,708.29)				
GRAND TOTAL									(843,520.60)			216,796,282.23	

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																
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID	SDB3263242780	ANZ.AX	11/28/2024	40,011	AUD	28.840000	1,293,297.24	1,153,917.24	12,003.30	4.338892	ACT/365	(162.33)	100.00	1,149.02	0.00	12,500.02
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES	SDB3265201679	APA.AX	01/08/2025	4,275	AUD	6.930000	0.00	29,625.75	(122.91)	4.338892	ACT/365	0.00	100.00	0.00	0.00	(122.91)
ASX LIMITED CMN ORDINARY FULLY PAID	SDB3264983876	ASX.AX	01/03/2025	0	AUD	65.250000	9,464.15	0.00	0.00	4.338892	ACT/365	(1.19)	100.00	37.02	0.00	32.57
BHP GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3265201687	BHP.AX	01/08/2025	35,535	AUD	38.980000	0.00	1,385,154.30	(850.49)	4.338892	ACT/365	0.00	100.00	0.00	0.00	(850.49)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3264649694	CBA.AX	12/27/2024	0	AUD	156.020000	2,423,027.46	0.00	0.00	4.338892	ACT/365	(304.36)	100.00	39,389.93	0.00	38,666.64
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID	SDB3265127414	CPU.AX	01/07/2025	4,883	AUD	35.010000	0.00	170,953.83	0.00	4.338892	ACT/365	0.00	100.00	0.00	0.00	1,117.33
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3265201689	FMG.AX	01/08/2025	15,516	AUD	18.050000	0.00	280,063.80	(1,068.35)	4.338892	ACT/365	0.00	100.00	0.00	0.00	(1,068.35)
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3264390164	FMG.AX	12/19/2024	0	AUD	18.118855	0.00	281,132.15	0.00	4.338892	ACT/365	0.00	100.00	0.00	0.00	(666.79)
GOODMAN GROUP STAPLED SECURITIES US PROHIBITED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3264390147	GMG.AX	12/20/2034	4,075	AUD	35.640000	145,233.00	116,293.32	4,992.39	4.338892	ACT/365	(73.06)	543.30	(17.83)	0.00	4,140.39
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.	SDB3262115591	MQG.AX	11/06/2024	1,938	AUD	224.470000	428,608.08	435,022.86	5,465.16	4.338892	ACT/365	(54.00)	100.00	0.00	0.00	5,249.11
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID	SDB3260121550	MPL.AX	09/24/2024	73,205	AUD	3.820000	117,292.92	279,643.10	25,000.00	4.338892	ACT/365	(14.75)	100.00	0.00	0.00	1,177.37
		AU000000MPL3	09/22/2034	30,948	1.000000	3.803207	117,318.92	278,413.76	1,229.34	25.000000	1	(51.97)	0.00	0.00	0.00	734.83

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066831553 (Cont.)																
AUD (Cont.)																
Long (Cont.)																
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3260121552	MGR.AX AU000000MGR9	09/24/2024 09/22/2034	315,635 316,442	AUD 1.000000	1.880000 1.875238	594,910.96 593,397.30	593,393.80 591,890.88	1,502.92	4.338892 25.000000	ACT/365 1	(74.61) (291.39)	100.00 13,432.55	17.35 (1.41)	0.00 0.00	14,661.43 9,150.64
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3261588078	NWL.AX AU000000NWL7	10/25/2024 10/25/2034	45,061 43,488	AUD 1.000000	28.900000 28.738777	1,242,017.28 1,249,902.16	1,302,262.90 1,294,998.03	7,264.87	4.338892 25.000000	ACT/365 1	(157.09) (614.93)	100.00 0.00	0.00 0.00	0.00 0.00	6,649.94 4,150.43
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID	SDB3265201680	NHC.AX AU000000NHC7	01/08/2025 01/10/2035	34,635 0	AUD 1.000000	5.010000 5.045878	0.00 0.00	173,521.35 174,763.98	(1,242.63)	4.338892 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(1,242.63) (775.57)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID	SDB3264120680	PME.AX AU000000PME8	12/13/2024 12/13/2034	1,409 605	AUD 1.000000	254.930000 253.043267	152,647.55 152,033.66	359,196.37 356,537.96	2,658.41	4.338892 25.000000	ACT/365 1	(19.12) (43.75)	100.00 0.00	0.00 0.00	0.00 0.00	2,614.66 1,631.89
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID	SDB3265057943	QAN.AX AU000000QAN2	01/06/2025 01/04/2035	0 1,633	AUD 1.000000	8.970000 0.000000	14,793.33 14,793.33	0.00 0.00	0.00	4.338892 25.000000	ACT/365 1	(1.86) (1.86)	100.00 0.00	(249.24) (5.69)	0.00 0.00	(251.10) (156.72)
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264120655	REA.AX AU000000REA9	12/13/2024 12/13/2034	72 352	AUD 1.000000	237.780000 233.310000	82,762.24 82,125.12	17,120.16 16,798.32	321.84	4.338892 25.000000	ACT/365 1	(10.33) (41.31)	100.00 0.00	1,280.61 (41.08)	0.00 0.00	1,561.14 974.35
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265201685	RIO.AX AU000000RIO1	01/08/2025 01/10/2035	1,015 0	AUD 1.000000	115.440000 115.437843	0.00 0.00	117,171.60 117,169.41	2.19	4.338892 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	2.19 1.37
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID	SDB3261285283	STO.AX AU000000STO6	10/21/2024 10/19/2034	88,437 94,721	AUD 1.000000	6.860000 6.683366	641,261.17 632,736.28	606,677.82 591,056.83	15,620.99	4.338892 25.000000	ACT/365 1	(79.61) (404.53)	100.00 0.00	3,812.57 (112.81)	0.00 0.00	19,029.03 11,876.59
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID	SDB3265057951	SUN.AX AU000000SUN6	01/06/2025 01/04/2035	0 623	AUD 1.000000	19.620000 0.000000	12,044.67 12,044.67	0.00 0.00	0.00	4.338892 25.000000	ACT/365 1	(1.51) (1.51)	100.00 0.00	182.42 (3.03)	0.00 0.00	180.91 112.91
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID	SDB3260121474	TNE.AX AU000000TNE8	09/24/2024 09/22/2034	45,903 38,776	AUD 1.000000	30.730000 31.204742	1,187,321.12 1,213,312.68	1,410,599.19 1,432,391.29	(21,792.10)	4.338892 25.000000	ACT/365 1	(152.36) (595.64)	100.00 0.00	0.00 0.00	0.00 0.00	(22,387.74) (13,972.86)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3265201659	TCL.AX AU000000TCL6	01/08/2025 01/10/2035	1,659 0	AUD 1.000000	13.740000 13.693301	0.00 0.00	22,794.66 22,717.19	77.47	4.338892 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	77.47 48.35
WASHINGTON H SOUL PATTINGS(ORD) CMN ORDINARY FULLY PAID	SDB3265127427	SOL.AX AU000000SOL3	01/07/2025 01/05/2035	643 0	AUD 1.000000	34.380000 34.269927	0.00 0.00	22,106.34 22,035.56	70.78	4.338892 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	70.78 44.17
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3265201657	WBC.AX AU000000WBC1	01/08/2025 01/10/2035	4,692 0	AUD 1.000000	32.700000 32.678538	0.00 0.00	153,428.40 153,327.70	100.70	4.338892 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	100.70 62.85
TOTAL Long							8,401,665.88	8,633,939.18				(1,058.16)		47,625.98	0.00	85,209.93
							8,417,422.16	8,606,587.98	27,351.20			(3,743.09)	13,975.84	(1,320.80)	0.00	53,182.07
Short																
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID	SDB3260962041	AGL.AX AU000000AGL7	10/14/2024 10/12/2034	(64,576) (62,778)	AUD 1.000000	11.410000 11.296778	(715,041.42) (708,979.74)	(736,812.16) (729,500.77)	(7,311.39)	4.338892 (25.000000)	ACT/365 1	79.38 304.64	100.00 0.00	0.00 0.00	0.00 0.00	(7,006.76) (4,373.13)
AMPOL LTD CMN ORDINARY FULLY PAID	SDB3260458813	ALD.AX AU0000088338	10/01/2024 09/29/2034	(30,957) (28,058)	AUD 1.000000	28.750000 28.323230	(800,775.32) (792,377.54)	(890,013.75) (876,802.24)	(13,211.51)	4.338892 (25.000000)	ACT/365 1	88.71 301.42	100.00 0.00	(229.95) 5.21	0.00 0.00	(13,140.05) (8,201.10)
ANSELL LIMITED CMN ORDINARY FULLY PAID	SDB3260427214	ANN.AX AU000000ANN9	09/30/2024 09/28/2034	(29,126) (28,018)	AUD 1.000000	33.960000 33.820474	(945,887.68) (947,470.65)	(989,118.96) (985,055.13)	(4,063.83)	4.338892 (25.000000)	ACT/365 1	106.15 403.98	100.00 0.00	0.00 0.00	0.00 0.00	(3,659.85) (2,284.22)
APPEN LIMITED CMN ORDINARY FULLY PAID	SDB3264983893	APX.AX AU000000APX3	01/03/2025 01/04/2035	(19,617) (10,533)	AUD 1.000000	2.940000 2.756672	(19,617) (28,593.78)	(57,673.98) (54,077.63)	(3,596.35)	4.338892 (550.000000)	ACT/365 1	(1.08) (2.22)	100.00 0.00	0.00 0.00	0.00 0.00	(3,598.57) (2,245.97)

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066831553 (Cont.)																
AUD (Cont.)																
Short (Cont.)																
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264983885	ALL.AX AU000000ALL7	01/03/2025 01/04/2035	(1,367) (2,172)	AUD 1.000000	69.800000 68.894612	(149,064.36) (149,047.82)	(95,416.60) (94,178.93)		4.338892 (25.000000)	ACT/365 1	16.70 28.67	100.00 0.00	(1,598.64) 31.95	0.00 0.00	(2,807.64) (1,752.33)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID	SDB3260964901	BGL.AX AU0000019374	10/14/2024 10/12/2034	(19,917) (20,800)	AUD 1.000000	0.985000 1.125009	(23,608.00) (23,400.17)	(19,618.24) (22,406.80)	2,788.55	4.338892 (25.000000)	ACT/365 1	2.62 10.31	100.00 0.00	97.55 0.56	0.00 0.00	2,896.41 1,807.74
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260644174	BRG.AX AU000000BRG2	10/08/2024 10/06/2034	(24,291) (27,116)	AUD 1.000000	35.700000 35.380000	(959,364.08) (959,364.08)	(867,188.70) (859,415.58)	(7,773.12)	4.338892 (25.000000)	ACT/365 1	107.47 429.98	100.00 0.00	(928.62) 50.49	0.00 0.00	(8,271.77) (5,162.66)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID	SDB3262258007	CU6.AX AU0000165375	11/08/2024 11/08/2034	0 (4,830)	AUD 1.000000	3.970000 0.000000	(19,609.80) (20,131.74)	0.00 0.00	0.00	4.338892 (437.241200)	ACT/365 1	0.04 (0.05)	100.00 0.00	412.31 (0.06)	0.00 0.00	412.26 257.30
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	SDB3264649698	COH.AX AU000000COH5	12/27/2024 12/29/2034	(85) (296)	AUD 1.000000	301.140000 289.880000	(86,908.56) (85,804.48)	(25,596.90) (24,639.80)	(957.10)	4.338892 (25.000000)	ACT/365 1	9.60 38.45	100.00 0.00	(2,411.66) 34.25	0.00 0.00	(3,330.31) (2,078.55)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3265201728	CBA.AX AU000000CBA7	01/08/2025 01/10/2035	(7,973) 0	AUD 1.000000	156.020000 155.976532	0.00 0.00	(1,243,947.46) (1,243,600.89)	(346.57)	4.338892 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(346.57) (216.30)
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3263185972	CSL.AX AU000000CSL8	11/27/2024 11/29/2034	0 (3,868)	AUD 1.000000	284.310000 0.000000	(1,087,604.24) (1,088,546.69)	0.00 0.00	0.00	4.338892 (25.000000)	ACT/365 1	121.95 378.94	100.00 0.00	(10,056.37) 500.84	0.00 0.00	(9,677.42) (6,039.97)
DE GREY MINING LTD CMN ORDINARY FULLY PAID	SDB3262936512	DEG.AX AU000000DEG6	11/21/2024 11/22/2034	(27,681) (28,624)	AUD 1.000000	1.825000 1.765734	(51,236.96) (50,534.55)	(50,517.82) (48,877.28)	(1,640.54)	4.338892 (25.000000)	ACT/365 1	5.66 22.24	100.00 0.00	(84.06) 1.05	0.00 0.00	(1,702.36) (1,062.49)
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID	SDB3265057956	DMP.AX AU000000DMP0	01/06/2025 01/04/2035	(448) (322)	AUD 1.000000	29.350000 29.366204	(9,440.22) (9,440.22)	(13,148.80) (13,156.06)	7.26	4.338892 (25.000000)	ACT/365 1	1.06 1.06	100.00 0.00	0.00 0.00	0.00 0.00	8.32 5.19
DRONESHIELD LTD CMN ORDINARY FULLY PAID	SDB3262115436	DRO.AX AU000000DRO2	11/06/2024 11/08/2034	(247,063) (223,342)	AUD 1.000000	0.735000 0.762291	(166,389.79) (170,243.66)	(181,591.30) (188,333.84)	6,742.53	4.338892 (1,477.209900)	ACT/365 1	(47.10) 187.28	100.00 0.00	0.00 0.00	0.00 0.00	6,555.25 4,091.33
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	EDV.AX AU0000154833	12/24/2024 12/22/2034	(17,549) (54,410)	AUD 1.000000	4.110000 4.200000	(227,977.90) (228,522.00)	(72,126.39) (73,705.80)	1,579.41	4.338892 (25.000000)	ACT/365 1	25.60 102.42	100.00 0.00	1,260.67 86.39	0.00 0.00	2,942.51 1,836.51
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3260427109	GMD.AX AU000000GMD9	09/30/2024 09/28/2034	(119,170) (119,056)	AUD 1.000000	2.580000 2.470080	(295,258.88) (294,068.75)	(307,458.60) (294,359.47)	(13,099.13)	4.338892 (25.000000)	ACT/365 1	32.93 130.96	100.00 0.00	0.00 0.00	0.00 0.00	(12,968.17) (8,093.82)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID	SDB3265201674	TLC.AX AU0000219529	01/08/2025 01/10/2035	(25,756) 0	AUD 1.000000	5.010000 5.012941	0.00 0.00	(129,037.56) (129,113.31)	75.75	4.338892 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	75.75 47.28
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3263707259	LYC.AX AU000000LYC6	12/09/2024 12/07/2034	(10,495) (11,179)	AUD 1.000000	6.830000 6.435525	(72,998.87) (71,938.96)	(71,680.85) (67,540.84)	(4,140.01)	4.338892 (25.000000)	ACT/365 1	8.05 30.62	100.00 0.00	(275.12) 2.46	0.00 0.00	(4,384.51) (2,736.50)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID	SDB3262055937	MIN.AX AU000000MIN4	11/05/2024 11/03/2034	(9,857) (8,056)	AUD 1.000000	34.670000 34.326462	(279,784.88) (276,258.46)	(341,742.19) (338,355.94)	(3,386.25)	4.338892 (25.000000)	ACT/365 1	30.92 112.28	100.00 0.00	0.00 0.00	0.00 0.00	(3,273.98) (2,043.39)
NEXTDC LIMITED CMN ORDINARY FULLY PAID	SDB3263530573	NXT.AX AU000000NXT8	12/04/2024 12/06/2034	(13,499) (7,069)	AUD 1.000000	15.100000 15.079061	(106,176.38) (106,371.57)	(203,834.90) (203,552.25)	(282.65)	4.338892 (25.000000)	ACT/365 1	11.92 36.32	100.00 0.00	0.00 0.00	0.00 0.00	(246.34) (153.75)
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00	SDB3262115576	ORG.AX AU000000ORG5	11/06/2024 11/08/2034	(60,654) (74,559)	AUD 1.000000	10.990000 10.896372	(811,201.92) (812,483.83)	(666,587.46) (660,908.57)	(5,678.89)	4.338892 (25.000000)	ACT/365 1	91.03 308.30	100.00 0.00	(1,921.79) 102.64	0.00 0.00	(7,292.37) (4,551.39)
ORORA LIMITED CMN ORDINARY FULLY PAID	SDB3260458766	ORA.AX AU000000ORA8	10/01/2024 09/29/2034	(320,736) (328,681)	AUD 1.000000	2.430000 2.459673	(808,555.26) (808,450.34)	(779,388.48) (788,905.64)	9,517.16	4.338892 (25.000000)	ACT/365 1	90.57 349.00	100.00 0.00	211.79 10.95	0.00 0.00	10,077.96 6,289.96
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID	SDB3264390195	PDN.AX AU000000PDN8	12/19/2024 12/20/2034	(2,342) (3,950)	AUD 1.000000	8.680000 7.560000	(31,165.50) (29,862.00)	(20,328.56) (17,705.52)	(2,623.04)	4.338892 (25.000000)	ACT/365 1	3.34 13.37	100.00 0.00	(1,774.68) 6.80	0.00 0.00	(4,384.35) (2,736.40)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3264983884	PLS.AX AU000000PLS0	01/03/2025 01/04/2035	(38,296) (26,755)	AUD 1.000000	2.240000 2.200246	(59,128.55) (58,835.51)	(85,783.04) (84,260.64)	(1,522.40)	4.338892 (50.000000)	ACT/365 1	6.18 11.39	100.00 0.00	0.00 0.00	0.00 0.00	(1,511.01) (943.07)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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	SDB3265057955	RHC.AX AU000000RHC8	01/06/2025 01/04/2035	(1,531) (1,715)	AUD 1.000000	34.380000 34.028352	(58,358.62) (58,358.62)	(52,635.78) (52,097.41)		4.338892 (25.000000)	ACT/365 1	6.54 6.54	100.00 0.00	(84.57) 0.70	0.00 0.00	(616.41) (384.72)
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265057927	RIO.AX AU000000RIO1	01/06/2025 01/04/2035	0 (417)	AUD 1.000000	115.440000 0.000000	(49,223.78) (49,223.78)	0.00 0.00	0.00	4.338892 (25.000000)	ACT/365 1	5.51 5.51	100.00 0.00	510.91 7.66	0.00 0.00	516.42 322.32
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260188363	SFR.AX AU000000SFR8	09/25/2024 09/27/2034	(39,515) (41,706)	AUD 1.000000	9.280000 9.280054	(388,282.86) (387,033.80)	(366,699.20) (366,701.32)	2.12	4.338892 (25.000000)	ACT/365 1	43.35 173.11	100.00 0.00	(43.59) 11.39	0.00 0.00	131.64 82.16
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3261985914	SIG.AX AU000000SIG5	11/04/2024 11/02/2034	(41,652) (36,753)	AUD 1.000000	2.870000 2.642874	(98,498.04) (96,553.04)	(119,541.24) (110,081.00)	(9,460.24)	4.338892 (25.000000)	ACT/365 1	10.80 37.72	100.00 0.00	0.00 0.00	0.00 0.00	(9,422.53) (5,880.88)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3260588436	SHL.AX AU000000SHL7	10/02/2024 10/04/2034	(14,698) (21,059)	AUD 1.000000	27.830000 27.010000	(575,963.65) (568,803.59)	(409,045.34) (396,992.98)	(12,052.36)	4.338892 (25.000000)	ACT/365 1	63.67 254.98	100.00 0.00	(3,886.72) 83.28	0.00 0.00	(15,684.09) (9,788.91)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID	SDB3265057925	S32.AX AU000000S320	01/06/2025 01/04/2035	0 (5,502)	AUD 1.000000	3.400000 0.000000	(18,941.27) (18,941.27)	0.00 0.00	0.00	4.338892 (25.000000)	ACT/365 1	2.12 2.12	100.00 0.00	215.82 4.24	0.00 0.00	217.94 136.02
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID	SDB3260121453	TLX.AX AU000000TLX2	09/24/2024 09/22/2034	(34,605) (34,605)	AUD 1.000000	24.720000 24.610000	(824,983.20) (851,629.05)	(855,435.60) (851,629.05)	(3,806.55)	4.338892 (25.000000)	ACT/365 1	95.59 381.87	100.00 0.00	0.00 0.00	0.00 0.00	(3,424.68) (2,137.44)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260427219	TWE.AX AU000000TWE9	09/30/2024 09/28/2034	(197,075) (212,121)	AUD 1.000000	11.000000 11.327264	(2,392,724.88) (2,402,791.76)	(2,167,825.00) (2,232,320.58)	64,495.58	4.338892 (25.000000)	ACT/365 1	269.24 1,049.40	100.00 0.00	3,669.96 90.93	0.00 0.00	69,214.95 43,199.12
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260188369	VEA.AX AU0000016875	09/25/2024 09/27/2034	(503,742) (506,597)	AUD 1.000000	2.680000 2.630802	(1,357,679.96) (1,332,574.74)	(1,350,028.56) (1,325,245.34)	(24,783.22)	4.338892 (25.000000)	ACT/365 1	149.11 591.48	100.00 0.00	(339.01) 7.16	0.00 0.00	(24,530.75) (15,310.38)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260961921	WEB.AX AU000000WEB7	10/14/2024 10/12/2034	(11,183) (11,183)	AUD 1.000000	4.600000 4.590000	(51,329.97) (51,329.97)	(51,441.80) (51,329.97)	(111.83)	4.338892 (25.000000)	ACT/365 1	5.75 23.01	100.00 0.00	0.00 0.00	0.00 0.00	(88.82) (55.44)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3265127438	WTC.AX AU000000WTC3	01/07/2025 01/05/2035	(874) 0	AUD 1.000000	126.230000 124.671720	0.00 0.00	(110,325.02) (108,963.08)	(1,361.94)	4.338892 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(1,361.94) (850.03)
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID	SDB3265127403	WDS.AX AU0000224040	01/07/2025 01/05/2035	0 0	AUD 1.000000	25.490000 0.000000	0.00 0.00	0.00 0.00	0.00	4.338892 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	(1,119.44) 9.85	0.00 0.00	(1,119.44) (698.68)
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262936508	WOW.AX AU000000WOW2	11/21/2024 11/22/2034	(102,318) (92,100)	AUD 1.000000	30.700000 30.513977	(2,806,287.00) (2,807,988.49)	(3,141,162.60) (3,122,129.07)	(19,033.53)	4.338892 (25.000000)	ACT/365 1	314.58 1,232.86	100.00 0.00	(143.34) 14.27	0.00 0.00	(17,944.01) (11,199.40)
WORLEY LTD ORD CMN ORDINARY FULLY PAID	SDB3264583145	WOR.AX AU000000WOR2	12/24/2024 12/22/2034	(18,186) (17,320)	AUD 1.000000	13.800000 13.707636	(236,591.20) (237,224.97)	(250,966.80) (249,287.07)	(1,679.73)	4.338892 (25.000000)	ACT/365 1	26.58 62.41	100.00 0.00	(12.27) 0.65	0.00 0.00	(1,629.60) (1,017.08)
ZIP CO LIMITED CMN ORDINARY FULLY PAID	SDB3260121497	ZIP.AX AU0000218307	09/24/2024 09/22/2034	(210,427) (185,689)	AUD 1.000000	3.190000 2.976908	(551,496.33) (549,586.55)	(671,262.13) (626,421.73)	(44,840.40)	4.338892 (25.000000)	ACT/365 1	61.55 239.26	100.00 0.00	0.00 0.00	0.00 0.00	(44,601.13) (27,836.91)
TOTAL Short							(17,147,242.39)	(17,394,981.79)				1,846.10		(18,530.83)	0.00	(114,976.01)
							(17,132,766.17)	(17,291,651.54)	(103,330.25)			6,885.06	0.00	1,063.65	0.00	(71,759.98)
TOTAL AUD							(8,745,576.52)	(8,761,042.61)				787.94		29,095.15	0.00	(29,766.08)
							(8,715,344.01)	(8,685,063.55)	(75,979.05)			3,141.97	13,975.84	(257.15)	0.00	(18,577.91)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
HKD																
Long																
		1299.HK	12/10/2024	0	HKD	55.250000	6,647,060.00	0.00		3.897830	ACT/365	(777.31)	100.00	(147,260.03)	0.00	(151,356.21)
AIA GROUP LIMITED CMN	SDB3263868388	HK0000069689	12/08/2034	120,200	1.000000	0.000000	6,767,260.00	0.00	0.00	30.000000	1	(4,096.18)	0.00	(4,096.18)	0.00	(19,466.16)
		9988.HK	10/09/2024	0	HKD	82.150000	1,528,440.00	0.00		3.897830	ACT/365	(177.99)	100.00	(7,548.15)	0.00	(8,612.46)
ALIBABA GROUP HOLDING LIMITED CMN	SDB3260661445	KYG017191142	10/11/2034	18,800	1.000000	0.000000	1,549,120.00	0.00	0.00	30.000000	1	(1,064.31)	0.00	(1,064.31)	0.00	(1,107.66)
		2388.HK	11/28/2024	169,000	HKD	24.900000	4,208,100.00	4,208,100.00		3.897830	ACT/365	(484.87)	100.00	0.00	0.00	(10,407.41)
BOC HONG KONG (HOLDINGS) LTD CMN	SDB3263242791	HK2388011192	11/29/2034	169,000	1.000000	24.950000	4,216,550.00	4,216,550.00	(8,450.00)	30.000000	1	(1,957.41)	0.00	0.00	0.00	(1,338.51)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A	SDB3263644993	KYG126521064	12/06/2034	536,000	1.000000	3.640000	2,101,120.00	1,951,040.00		3.897830	ACT/365	(239.36)	100.00	0.00	0.00	(97,685.64)
		1359.HK	11/14/2024	110,000	HKD	1.150000	129,800.00	126,500.00		3.897830	ACT/365	(15.99)	90.00	0.00	0.00	(13,264.77)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H	SDB3262612818	CNE100001QS1	11/15/2034	110,000	1.000000	1.270000	139,700.00	139,700.00	(13,200.00)	30.000000	1	(64.77)	0.00	0.00	0.00	(1,706.00)
CHINA CONSTRUCTION BANK CORP CMN CL H	SDB3265127402	0939.HK	01/07/2025	1,166,000	HKD	6.030000	0.00	7,030,980.00		3.567630	ACT/365	0.00	90.00	0.00	0.00	(512.80)
		CNE1000002H1	01/05/2035	0	1.000000	6.030440	0.00	7,031,492.80	(512.80)	30.000000	0	0.00	0.00	0.00	0.00	(65.95)
		6186.HK	10/09/2024	254,000	HKD	5.050000	1,325,880.00	1,282,700.00		3.897830	ACT/365	(158.73)	100.00	0.00	0.00	(102,242.16)
CHINA FEIHE LIMITED CMN	SDB3260661420	KYG2121Q1055	10/11/2034	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(101,600.00)	30.000000	1	(642.16)	0.00	0.00	0.00	(13,149.53)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H	SDB3260661404	6881.HK	10/09/2024	18,500	HKD	6.770000	122,470.00	125,245.00		3.897830	ACT/365	(15.01)	90.00	0.00	0.00	(4,482.94)
		CNE100001NT6	10/11/2034	18,500	1.000000	7.090000	131,165.00	131,165.00	(5,920.00)	30.000000	1	(60.82)	1,497.88	0.00	0.00	(576.56)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H	SDB3260615760	3908.HK	10/04/2024	400	HKD	12.220000	4,888.00	4,888.00		3.897830	ACT/365	(0.59)	90.00	0.00	0.00	(242.38)
		CNE100002359	10/05/2034	400	1.000000	12.820000	5,128.00	5,128.00	(240.00)	30.000000	1	(2.38)	0.00	0.00	0.00	(31.17)
CHINA LIFE INSURANCE CO LTD CMN CLASS H	SDB3260123712	2628.HK	09/24/2024	206,000	HKD	13.980000	2,879,880.00	2,879,880.00		3.897830	ACT/365	(346.61)	90.00	0.00	0.00	(145,602.71)
		CNE1000002L3	09/22/2034	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(144,200.00)	30.000000	1	(1,402.71)	0.00	0.00	0.00	(18,726.19)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S	SDB3260661429	0772.HK	10/09/2024	200	HKD	24.950000	4,920.00	4,990.00		3.897830	ACT/365	(0.58)	100.00	0.00	0.00	(52.34)
		KYG2121R1039	10/11/2034	200	1.000000	25.200000	5,040.00	5,040.00	(50.00)	30.000000	1	(2.34)	0.00	0.00	0.00	(6.73)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H	SDB3260661461	0916.HK	10/09/2024	1,000	HKD	6.070000	6,300.00	6,070.00		3.897830	ACT/365	(0.74)	90.00	0.00	0.00	(372.99)
		CNE100000HD4	10/11/2034	1,000	1.000000	6.440000	6,440.00	6,440.00	(370.00)	30.000000	1	(2.99)	0.00	0.00	0.00	(47.97)
CHINA MENGNIU DAIRY CO CMN	SDB3262612820	2319.HK	11/14/2024	32,000	HKD	16.260000	284,240.00	520,320.00		3.897830	ACT/365	(34.22)	100.00	0.00	0.00	(24,488.69)
		KYG210961051	11/15/2034	17,000	1.000000	17.020944	298,520.00	544,670.22	(24,350.22)	30.000000	1	(138.47)	0.00	0.00	0.00	(3,149.53)
CHINA MERCHANTS PORT HOLDINGS CMN	SDB3260123311	0144.HK	09/24/2024	508,000	HKD	13.640000	6,797,040.00	6,929,120.00		3.897830	ACT/365	(806.68)	100.00	0.00	0.00	(104,862.01)
		HK0144000764	09/22/2034	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(101,600.00)	30.000000	1	(3,262.01)	0.00	0.00	0.00	(13,486.47)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H	SDB3260123565	2601.HK	09/24/2024	200	HKD	23.100000	4,650.00	4,620.00		3.897830	ACT/365	(0.58)	90.00	0.00	0.00	(422.34)
		CNE1000009Q7	09/22/2034	200	1.000000	25.200000	5,040.00	5,040.00	(420.00)	30.000000	1	(2.34)	0.00	0.00	0.00	(54.32)
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H	SDB3260458822	0788.HK	10/02/2024	1,678,000	HKD	1.110000	1,896,140.00	1,862,580.00		3.897830	ACT/365	(216.52)	90.00	0.00	0.00	(19,798.31)
		CNE100003688	10/03/2034	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	(19,058.45)	30.000000	1	(739.86)	0.00	0.00	0.00	(2,546.29)
		2202.HK	10/04/2024	900	HKD	5.030000	4,626.00	4,527.00		3.897830	ACT/365	(0.55)	90.00	0.00	0.00	(236.21)
CHINA VANKE CO LTD. CMN CLASS H	SDB3260615759	CNE100001SR9	10/05/2034	900	1.000000	5.290000	4,761.00	4,761.00	(234.00)	30.000000	1	(2.21)	0.00	0.00	0.00	(30.38)
CITIC SECURITIES CO., LTD CMN CLASS H	SDB3260588291	6030.HK	10/03/2024	39,000	HKD	20.100000	772,200.00	783,900.00		3.897830	ACT/365	(95.27)	90.00	0.00	0.00	(49,136.05)
		CNE1000016V2	10/05/2034	39,000	1.000000	21.350000	832,650.00	832,650.00	(48,750.00)	30.000000	1	(386.05)	0.00	0.00	0.00	(6,319.46)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN	SDB3264054651	1038.HK	12/12/2024	3,000	HKD	57.100000	169,350.00	171,300.00		3.897830	ACT/365	(19.89)	100.00	0.00	0.00	(2,030.40)
		BMG2178K1009	12/13/2034	3,000	1.000000	57.750000	173,250.00	173,250.00	(1,950.00)	30.000000	1	(80.40)	0.00	0.00	0.00	(261.13)
CRRC CORPORATION LIMITED CMN CLASS H	SDB3260123324	1766.HK	09/24/2024	1,000	HKD	4.870000	4,870.00	4,870.00		3.897830	ACT/365	(0.58)	90.00	0.00	0.00	(142.32)
		CNE10000BG0	09/22/2034	1,000	1.000000	5.010000	5,010.00	5,010.00	(140.00)	30.000000	1	(2.32)	0.00	0.00	0.00	(18.30)

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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.)																
GEELY AUTOMOBILE HOLDINGS LTD CMN	SDB3264857843	0175.HK	12/31/2024	285,000	HKD	14.200000	2,816,000.00	4,047,000.00		3.897830	ACT/365	(339.67)	100.00	0.00	0.00	(125,048.44)
		KYG3777B1032	12/29/2034	200,000	1.000000	14.633943	2,964,000.00	4,170,673.65	(123,673.65)	30.000000	1	(1,374.78)	0.00	0.00	0.00	(16,082.68)
		2611.HK	12/03/2024	0	HKD	10.460000	42,400.00	0.00		3.897830	ACT/365	(5.12)	90.00	(2,917.79)	0.00	(2,938.50)
GUOTAI JUNAN SECURITIES CO. LTD CMN	SDB3263426696	CNE100002FK9	12/01/2034	4,000	1.000000	0.000000	44,640.00	0.00	0.00	30.000000	1	(20.71)	0.00	(25.41)	0.00	(377.92)
		0101.HK	11/11/2024	84,000	HKD	6.060000	514,920.00	509,040.00		3.897830	ACT/365	(60.12)	100.00	0.00	0.00	(14,522.88)
HANG LUNG PROPERTIES LIMITED CMN	SDB3262322915	HK0101000591	11/09/2034	84,000	1.000000	6.230000	523,320.00	523,320.00	(14,280.00)	30.000000	1	(242.88)	0.00	0.00	0.00	(1,867.81)
		0388.HK	01/02/2025	0	HKD	285.600000	1,119,300.00	0.00		3.897830	ACT/365	(131.98)	100.00	(32,730.39)	0.00	(33,263.88)
HONG KONG EXCHANGES & CLEAR CMN	SDB3264921637	HK0388045442	01/04/2035	3,900	1.000000	0.000000	1,149,720.00	0.00	0.00	30.000000	1	(533.49)	0.00	(533.49)	0.00	(4,278.12)
		1519.HK	09/24/2024	1,400	HKD	5.850000	8,204.00	8,190.00		3.897830	ACT/365	(0.98)	100.00	0.00	0.00	(395.98)
J&T GLOBAL EXPRESS LIMITED CMN	SDB3260128032	KYG4990A1040	09/22/2034	1,400	1.000000	6.130000	8,582.00	8,582.00	(392.00)	30.000000	1	(3.98)	0.00	0.00	0.00	(50.93)
		2618.HK	09/24/2024	100	HKD	12.080000	1,268.00	1,208.00		3.897830	ACT/365	(0.15)	100.00	0.00	0.00	(72.59)
JD LOGISTICS, INC. CMN	SDB3260123022	KYG5074S1012	09/22/2034	100	1.000000	12.800000	1,280.00	1,280.00	(72.00)	30.000000	1	(0.59)	0.00	0.00	0.00	(9.34)
		9618.HK	09/24/2024	150	HKD	135.700000	19,875.00	20,355.00		3.897830	ACT/365	(2.34)	100.00	0.00	0.00	(54.47)
JD.COM, INC. CMN	SDB3260121522	KYG8208B1014	09/22/2034	150	1.000000	136.000000	20,400.00	20,400.00	(45.00)	30.000000	1	(9.47)	0.00	0.00	0.00	(7.00)
		9922.HK	09/24/2024	1,000	HKD	3.110000	3,280.00	3,110.00		3.897830	ACT/365	(0.39)	90.00	0.00	0.00	(321.59)
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN	SDB3260123223	KYG5141L1059	09/22/2034	1,000	1.000000	3.430000	3,430.00	3,430.00	(320.00)	30.000000	1	(1.59)	0.00	0.00	0.00	(41.36)
		3888.HK	10/14/2024	189,800	HKD	32.650000	6,041,600.00	6,196,970.00		3.897830	ACT/365	(728.11)	100.00	0.00	0.00	(191,193.44)
KINGSOFT CORPORATION LTD CMN	SDB3260854913	KYG5264Y1089	10/11/2034	188,800	1.000000	33.641816	6,353,120.00	6,385,216.65	(188,246.65)	30.000000	1	(2,946.80)	0.00	0.00	0.00	(24,589.69)
		0135.HK	12/05/2024	8,000	HKD	8.100000	65,840.00	64,800.00		3.897830	ACT/365	(7.72)	100.00	0.00	0.00	(2,431.19)
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS	SDB3263589476	BMG5320C1082	12/06/2034	8,000	1.000000	8.400000	67,200.00	67,200.00	(2,400.00)	30.000000	1	(31.19)	0.00	0.00	0.00	(312.68)
		9896.HK	09/24/2024	1,000	HKD	51.050000	47,900.00	51,050.00		3.897830	ACT/365	(5.42)	100.00	0.00	0.00	3,978.15
MINISO GROUP HOLDING LIMITED CMN	SDB3260122923	KYG6180F1081	09/22/2034	1,000	1.000000	47.050000	47,050.00	47,050.00	4,000.00	30.000000	1	(21.85)	0.00	0.00	0.00	511.64
		9999.HK	09/24/2024	300	HKD	137.300000	41,220.00	41,190.00		3.897830	ACT/365	(4.77)	100.00	0.00	0.00	(349.27)
NETEASE, INC. CMN	SDB3260123320	KYG6427A1022	09/22/2034	300	1.000000	138.400000	41,520.00	41,520.00	(330.00)	30.000000	1	(19.27)	0.00	0.00	0.00	(44.92)
		1336.HK	09/24/2024	83,800	HKD	22.300000	1,864,550.00	1,868,740.00		3.897830	ACT/365	(226.52)	90.00	0.00	0.00	(109,857.18)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H	SDB3260123148	CNE100001922	09/22/2034	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	(108,940.00)	30.000000	1	(917.18)	0.00	0.00	0.00	(14,128.91)
		0316.HK	10/02/2024	34,000	HKD	115.400000	3,903,200.00	3,923,600.00		3.897830	ACT/365	(449.99)	100.00	0.00	0.00	8,383.34
ORIENT OVERSEAS INTL LTD CMN	SDB3260458717	BMG677491539	10/03/2034	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	10,200.00	30.000000	1	(1,816.66)	0.00	0.00	0.00	1,078.19
		1339.HK	09/24/2024	1,122,000	HKD	3.660000	4,128,960.00	4,106,520.00		3.897830	ACT/365	(497.63)	90.00	0.00	0.00	(166,956.41)
PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H	SDB3260123405	CNE100001MK7	09/22/2034	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	(235,620.00)	30.000000	1	(2,014.03)	70,677.62	0.00	0.00	(21,472.53)
		3759.HK	10/29/2024	100	HKD	13.060000	1,330.00	1,306.00		3.897830	ACT/365	(0.16)	90.00	0.00	0.00	(104.65)
PHARMARON BEIJING CO LTD CMN	SDB3261724260	CNE100003PG4	10/27/2034	100	1.000000	14.100000	1,410.00	1,410.00	(104.00)	30.000000	1	(0.65)	0.00	0.00	0.00	(13.46)
		2328.HK	09/24/2024	116,000	HKD	11.740000	1,366,480.00	1,361,840.00		3.897830	ACT/365	(163.10)	90.00	0.00	0.00	(60,979.76)
PICC PPTY & CASUALTY CO LTD CMN CLASS H	SDB3260123494	CNE100000593	09/22/2034	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	(60,320.00)	30.000000	1	(659.76)	0.00	0.00	0.00	(7,842.70)
		2318.HK	09/24/2024	1,500	HKD	43.900000	66,300.00	65,850.00		3.897830	ACT/365	(7.92)	90.00	0.00	0.00	(3,257.04)
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H	SDB3260123584	CNE1000003X6	09/22/2034	1,500	1.000000	46.050000	69,075.00	69,075.00	(3,225.00)	30.000000	1	(32.04)	0.00	0.00	0.00	(418.89)
		0006.HK	12/18/2024	35,000	HKD	53.750000	1,860,250.00	1,881,250.00		3.897830	ACT/365	(217.87)	100.00	0.00	0.00	(16,630.36)
POWER ASSETS HOLDINGS LTD CMN	SDB3264328835	HK0006000050	12/20/2034	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(15,750.00)	30.000000	1	(880.36)	0.00	0.00	0.00	(2,138.86)
		1308.HK	11/04/2024	291,000	HKD	21.500000	5,936,400.00	6,256,500.00		3.897830	ACT/365	(692.06)	100.00	0.00	0.00	230,004.29
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN	SDB3261985891	KYG8187G1055	11/02/2034	291,000	1.000000	20.700000	6,023,700.00	6,023,700.00	232,800.00	30.000000	1	(2,795.71)	0.00	0.00	0.00	29,581.21

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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.)																
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	73.650000 74.650000	1,365,300.00 1,381,025.00	1,362,525.00 1,381,025.00	(18,500.00)	3.897830 30.000000	ACT/365 1	(158.70) (640.99)	100.00 0.00	0.00 0.00	0.00 0.00	(19,140.99) (2,461.75)
TECHTRONIC INDUSTRIES CO LTD CMN	SDB3264178807	0669.HK HK0669013440	12/16/2024 12/14/2034	92,000 93,000	HKD 1.000000	100.900000 102.500000	9,346,500.00 9,532,500.00	9,282,800.00 9,430,000.00	(147,200.00)	3.897830 30.000000	ACT/365 1	(1,094.79) (4,423.82)	100.00 0.00	(1,871.40) (53.00)	0.00 0.00	(153,495.22) (19,741.26)
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN	SDB3260123354	0322.HK KYG8878S1030	09/24/2024 09/22/2034	136,000 136,000	HKD 1.000000	10.020000 10.120000	1,365,440.00 1,376,320.00	1,362,720.00 1,376,320.00	(13,600.00)	3.897830 30.000000	ACT/365 1	(158.20) (638.85)	100.00 0.00	0.00 0.00	0.00 0.00	(14,238.85) (1,831.28)
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN	SDB3263185983	6110.HK KYG8924B1041	11/27/2024 11/29/2034	66,000 66,000	HKD 1.000000	2.740000 2.980000	192,720.00 196,680.00	180,840.00 196,680.00	(15,840.00)	3.897830 30.000000	ACT/365 1	(22.59) (91.27)	100.00 0.00	0.00 0.00	0.00 0.00	(15,931.27) (2,048.95)
WH GROUP LIMITED CMN	SDB3263985608	0288.HK KYG960071028	12/11/2024 12/13/2034	1,041,500 1,041,500	HKD 1.000000	5.880000 6.010000	6,186,510.00 6,259,415.00	6,124,020.00 6,259,415.00	(135,395.00)	3.897830 30.000000	ACT/365 1	(719.29) (2,905.26)	100.00 0.00	0.00 0.00	0.00 0.00	(138,300.26) (17,787.01)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN	SDB3261230611	1997.HK KYG9593A1040	10/18/2024 10/18/2034	34,000 34,000	HKD 1.000000	19.580000 19.860000	663,680.00 675,240.00	665,720.00 675,240.00	(9,520.00)	3.897830 30.000000	ACT/365 1	(77.56) (313.38)	100.00 0.00	0.00 0.00	0.00 0.00	(9,833.38) (1,264.69)
WUXI APPTEC CO., LTD. CMN CLASS H	SDB3260123453	2359.HK CNE100003F19	09/24/2024 09/22/2034	500 500	HKD 1.000000	52.200000 56.500000	26,575.00 28,250.00	26,100.00 28,250.00	(2,150.00)	3.897830 30.000000	ACT/365 1	(3.24) (13.10)	90.00 0.00	0.00 0.00	0.00 0.00	(2,163.10) (278.20)
YUE YUEN INDUSTRIAL HLDG CMN	SDB3264120667	0551.HK BMG988031446	12/13/2024 12/13/2034	16,500 15,500	HKD 1.000000	16.540000 17.363043	259,470.00 269,700.00	272,910.00 286,490.21	(13,580.21)	3.897830 30.000000	ACT/365 1	(30.93) (125.12)	100.00 0.00	0.00 0.00	0.00 0.00	(13,705.33) (1,762.66)
ZTE CORPORATION CMN CLASS H	SDB3260661403	0763.HK CNE1000004Y2	10/09/2024 10/11/2034	400 400	HKD 1.000000	22.050000 24.350000	9,180.00 9,740.00	8,820.00 9,740.00	(920.00)	3.897830 30.000000	ACT/365 1	(1.12) (4.52)	90.00 0.00	0.00 0.00	0.00 0.00	(924.52) (118.90)
ZTO EXPRESS (CAYMAN) INC. CMN	SDB3260121476	2057.HK KYG9897K1058	09/24/2024 09/22/2034	1,350 1,350	HKD 1.000000	149.700000 151.300000	202,635.00 204,255.00	202,095.00 204,255.00	(2,160.00)	3.897830 30.000000	ACT/365 1	(23.48) (94.81)	100.00 0.00	0.00 0.00	0.00 0.00	(2,254.81) (289.99)
TOTAL Long							78,359,261.00	77,798,699.00				(9,223.97)		(192,327.76)	0.00	(1,591,950.73)
							80,344,004.45	79,263,967.97	(1,465,268.97)			(38,449.50)	104,095.50	(5,772.39)	0.00	(204,743.29)
Short																
AKESO INC CMN	SDB3260123710	9926.HK KYG0146B1032	09/24/2024 09/22/2034	(14,000) (14,000)	HKD 1.000000	59.350000 60.700000	(820,400.00) (849,800.00)	(830,900.00) (849,800.00)	18,900.00	3.897830 (125.000000)	ACT/365 1	62.65 251.17	100.00 0.00	0.00 0.00	0.00 0.00	19,151.17 2,463.06
ALIBABA GROUP HOLDING LIMITED CMN	SDB3265127502	9988.HK KYG017191142	01/07/2025 01/05/2035	(81,200) 0	HKD 1.000000	82.150000 82.398044	0.00 0.00	(6,670,580.00) (6,690,721.16)	20,141.16	3.567630 (30.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	20,141.16 2,590.39
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN	SDB3265057921	0241.HK BMG0171K1018	01/06/2025 01/04/2035	(140,000) (88,000)	HKD 1.000000	3.190000 3.224508	(285,200.90) (285,200.90)	(446,600.00) (451,431.18)	4,831.18	3.897830 (150.000000)	ACT/365 1	18.74 18.74	100.00 0.00	0.00 0.00	0.00 0.00	4,849.91 623.76
ALIBABA PICTURES GROUP LIMITED CMN	SDB3264716710	1060.HK BMG0171W1055	12/30/2024 12/29/2034	(1,360,000) (1,100,000)	HKD 1.000000	0.465000 0.472714	(511,500.00) (522,041.42)	(632,400.00) (642,890.73)	10,490.73	3.897830 (30.000000)	ACT/365 1	51.54 178.33	100.00 0.00	0.00 0.00	0.00 0.00	10,669.06 1,372.17
BAIDU, INC. CMN	SDB3264328906	9888.HK KYG070341048	12/18/2024 12/20/2034	(5,850) (5,850)	HKD 1.000000	80.750000 82.700000	(472,680.00) (483,795.00)	(472,387.50) (483,795.00)	11,407.50	3.897830 (30.000000)	ACT/365 1	47.78 192.88	100.00 0.00	0.00 0.00	0.00 0.00	11,600.38 1,491.94
BANK OF COMMUNICATIONS - HK BR CLASS H	SDB3264983861	3328.HK CNE100002005	01/03/2025 01/04/2035	(52,000) (52,000)	HKD 1.000000	6.280000 6.390000	(321,360.00) (332,280.00)	(326,560.00) (332,280.00)	5,720.00	3.897830 (30.000000)	ACT/365 1	32.84 132.46	100.00 0.00	0.00 0.00	0.00 0.00	5,852.46 752.69
BUDWEISER BREWING COMPANY APAC LIMITED CMN	SDB3265057907	1876.HK KYG1674K1013	01/06/2025 01/04/2035	(23,600) (23,600)	HKD 1.000000	7.010000 7.264009	(165,436.00) (171,430.62)	(165,436.00) (171,430.62)	5,994.62	3.897830 (30.000000)	ACT/365 1	16.90 16.90	100.00 0.00	0.00 0.00	0.00 0.00	6,011.52 773.15

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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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) (189,000)	HKD 1.000000	5.260000 5.370000	(992,250.00) (1,014,930.00)	(994,140.00) (1,014,930.00)	20,790.00	3.897830 (30.000000)	ACT/365 1	100.23 404.62	100.00 0.00	0.00 0.00	0.00 0.00	21,194.62 2,725.87
CHINA GAS HOLDINGS LIMITED CMN	SDB3265057972	0384.HK BMG2109G1033	01/06/2025 01/04/2035	(18,200) (16,600)	HKD 1.000000	6.420000 6.619902	(109,919.91) (109,919.91)	(116,844.00) (120,482.21)	3,638.21	3.897830 (30.000000)	ACT/365 1	10.83 10.83	100.00 (2,730.00)	0.00 0.00	0.00 0.00	919.04 118.20
CHINA HONGQIAO GROUP LIMITED CMN	SDB3260661448	1378.HK KYG211501005	10/09/2024 10/11/2034	(43,500) (43,500)	HKD 1.000000	11.100000 11.760000	(495,030.00) (511,560.00)	(482,850.00) (511,560.00)	28,710.00	3.897830 (30.000000)	ACT/365 1	50.56 203.98	100.00 0.00	0.00 0.00	0.00 0.00	28,913.98 3,718.67
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H	SDB3264328893	1988.HK CNE100000HF9	12/18/2024 12/20/2034	(458,000) (458,000)	HKD 1.000000	3.450000 3.440000	(1,543,460.00) (1,575,520.00)	(1,580,100.00) (1,575,520.00)	(4,580.00)	3.897830 (30.000000)	ACT/365 1	155.56 628.08	100.00 0.00	0.00 0.00	0.00 0.00	(3,951.92) (508.26)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H	SDB3260661432	2883.HK CNE1000002P4	10/09/2024 10/11/2034	(56,000) (56,000)	HKD 1.000000	7.460000 7.040000	(392,560.00) (394,240.00)	(417,760.00) (394,240.00)	(23,520.00)	3.897830 (30.000000)	ACT/365 1	38.87 157.11	100.00 0.00	0.00 0.00	0.00 0.00	(23,362.89) (3,004.74)
CHINA OVERSEAS LAND LTD (ORD) CMN	SDB3265057962	0688.HK HK0688002218	01/06/2025 01/04/2035	(21,000) (17,500)	HKD 1.000000	12.320000 12.262489	(214,579.09) (214,579.09)	(258,720.00) (257,512.28)	(1,207.72)	3.897830 (30.000000)	ACT/365 1	21.15 21.15	100.00 0.00	0.00 0.00	0.00 0.00	(1,186.57) (152.61)
CHINA POWER INTL DEV LTD CMN	SDB3265057987	2380.HK HK2380027329	01/06/2025 01/04/2035	(535,000) (458,000)	HKD 1.000000	2.990000 3.048174	(1,400,331.25) (1,400,331.25)	(1,599,650.00) (1,630,773.09)	31,123.09	3.897830 (30.000000)	ACT/365 1	138.03 138.03	100.00 0.00	0.00 0.00	0.00 0.00	31,261.12 4,020.54
CHINA RAILWAY GROUP LIMITED CMN CLASS H	SDB3264983890	0390.HK CNE10000007Z2	01/03/2025 01/04/2035	(28,000) (28,000)	HKD 1.000000	3.780000 3.960000	(107,240.00) (110,880.00)	(105,840.00) (110,880.00)	5,040.00	3.897830 (30.000000)	ACT/365 1	10.96 44.22	100.00 0.00	0.00 0.00	0.00 0.00	5,084.22 653.89
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN	SDB3260128028	0291.HK HK0291001490	09/24/2024 09/22/2034	(31,000) (31,000)	HKD 1.000000	23.150000 24.664511	(751,750.00) (764,599.85)	(717,650.00) (764,599.85)	46,949.85	3.897830 (30.000000)	ACT/365 1	75.47 83.05	100.00 0.00	0.00 0.00	0.00 0.00	47,032.90 6,048.97
CHINA RESOURCES LAND LIMITED CMN	SDB3262115571	1109.HK KYG2108Y1052	11/06/2024 11/08/2034	(9,500) (7,500)	HKD 1.000000	22.150000 22.416295	(166,500.00) (168,134.09)	(210,425.00) (212,954.81)	2,529.81	3.897830 (30.000000)	ACT/365 1	16.59 26.73	100.00 0.00	0.00 0.00	0.00 0.00	2,556.54 328.80
CHINA RUYI HOLDINGS LTD CMN	SDB3260123560	0136.HK BMG4404N1149	09/24/2024 09/22/2034	(3,516,000) (3,288,000)	HKD 1.000000	2.440000 2.451885	(7,989,840.00) (8,058,960.10)	(8,579,040.00) (8,620,828.50)	41,788.50	3.897830 (394.343000)	ACT/365 1	(2.60) (8.72)	100.00 0.00	0.00 0.00	0.00 0.00	41,779.77 5,373.36
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H	SDB3264983874	0956.HK CNE100000TW9	01/03/2025 01/04/2035	0 0	HKD 1.000000	3.650000 0.000000	0.00 0.00	0.00 0.00	0.00	3.897830 (30.000000)	ACT/365 1	0.00 13.25	100.00 0.00	457.40 13.25	0.00 0.00	470.65 60.53
CITIC LTD CMN	SDB3260427206	0267.HK HK0267001375	09/30/2024 09/29/2034	(235,000) (317,000)	HKD 1.000000	8.550000 9.210000	(2,761,070.00) (2,919,570.00)	(2,009,250.00) (2,164,350.00)	155,100.00	3.897830 (30.000000)	ACT/365 1	289.09 1,164.71	100.00 0.00	50,662.20 369.27	0.00 0.00	206,926.91 26,613.20
CK ASSET HOLDINGS LIMITED CMN	SDB3265057939	1113.HK KYG2177B1014	01/06/2025 01/04/2035	0 (1,000)	HKD 1.000000	31.700000 0.000000	(31,504.13) (31,504.13)	0.00 0.00	0.00	3.897830 (30.000000)	ACT/365 1	3.11 3.11	100.00 0.00	158.42 3.11	0.00 0.00	161.52 20.77
CLP HOLDINGS LIMITED CMN	SDB3265057952	0002.HK HK0002007356	01/06/2025 01/04/2035	(5,000) (5,000)	HKD 1.000000	64.250000 64.285307	(321,426.54) (321,426.54)	(321,250.00) (321,426.54)	176.54	3.897830 (30.000000)	ACT/365 1	31.68 31.68	100.00 0.00	0.00 0.00	0.00 0.00	208.22 26.78
CONCH CEMENT CO LTD CMN CLASS H	SDB3264983891	0914.HK CNE1000001W2	01/03/2025 01/04/2035	(4,000) (4,000)	HKD 1.000000	19.140000 19.880000	(76,560.00) (79,520.00)	(76,560.00) (79,520.00)	2,960.00	3.897830 (30.000000)	ACT/365 1	7.86 31.72	100.00 0.00	0.00 0.00	0.00 0.00	2,991.72 384.77
COWELL E HOLDINGS INC CMN	SDB3260661410	1415.HK KYG248141163	10/09/2024 10/11/2034	(24,000) (24,000)	HKD 1.000000	27.250000 28.300000	(667,200.00) (679,200.00)	(654,000.00) (679,200.00)	25,200.00	3.897830 (1,500.000000)	ACT/365 1	(201.66) (818.58)	100.00 0.00	0.00 0.00	0.00 0.00	24,381.42 3,135.73
DONGYUE GROUP LTD CMN	SDB3264857819	0189.HK KYG2816P1072	12/31/2024 12/29/2034	(64,000) (64,000)	HKD 1.000000	8.190000 8.092816	(499,200.00) (517,940.26)	(524,160.00) (517,940.26)	(6,219.75)	3.897830 (30.000000)	ACT/365 1	51.21 172.97	100.00 0.00	0.00 0.00	0.00 0.00	(6,046.77) (777.68)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD	SDB3265127440	1797.HK KYG5313A1013	01/07/2025 01/05/2035	0 0	HKD 1.000000	15.680000 0.000000	0.00 0.00	0.00 0.00	0.00	3.567630 (2,350.000000)	ACT/365 0	0.00 0.00	100.00 0.00	2,933.61 (19.13)	0.00 0.00	2,933.61 377.30
EVEREST MEDICINES LIMITED CMN	SDB3263644984	1952.HK KYG3224E1061	12/06/2024 12/06/2034	(16,000) (16,000)	HKD 1.000000	52.750000 48.467619	(793,600.00) (775,481.91)	(844,000.00) (775,481.91)	(68,518.09)	3.897830 (1,056.250000)	ACT/365 1	(146.84) (523.62)	100.00 0.00	0.00 0.00	0.00 0.00	(69,041.71) (8,879.56)

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Advisor: ENGINEERS GATE - GQAS
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Business Date: Jan 6, 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.)																
Short (Cont.)																
		6865.HK	12/31/2024	(6,000)	HKD	11.560000	(65,760.00)	(69,360.00)		3.897830	ACT/365	(20.03)	100.00	0.00	0.00	(3,919.54)
FLAT GLASS GROUP CO., LTD. CMN	SDB3264857820	CNE100002375	12/29/2034	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(3,840.00)	(1,500.000000)	1	(79.54)	0.00	0.00	0.00	(504.10)
		1772.HK	12/31/2024	(6,000)	HKD	20.000000	(119,760.00)	(120,000.00)		3.897830	ACT/365	(13.37)	100.00	0.00	0.00	546.47
GANFENG LITHIUM CO., LTD. CMN	SDB3264857810	CNE1000031W9	12/29/2034	(6,000)	1.000000	20.100000	(120,600.00)	(120,600.00)	600.00	(800.000000)	1	(53.53)	0.00	0.00	0.00	70.28
		2367.HK	10/09/2024	(8,400)	HKD	46.500000	(408,240.00)	(390,600.00)		3.897830	ACT/365	41.41	100.00	0.00	0.00	28,727.12
GIANT BIOGENE HOLDING CO., LTD CMN	SDB3260661409	KYG3887G1091	10/11/2034	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	28,560.00	(30.000000)	1	167.12	0.00	0.00	0.00	3,694.64
		6862.HK	12/16/2024	(20,000)	HKD	14.940000	(311,200.00)	(298,800.00)		3.897830	ACT/365	31.40	100.00	0.00	0.00	19,326.77
HAIDILAO INTERNATIONAL HOLDING LTD CMN	SDB3264178799	KYG4290A1013	12/14/2034	(20,000)	1.000000	15.900000	(318,000.00)	(318,000.00)	19,200.00	(30.000000)	1	126.77	0.00	0.00	0.00	2,485.65
		0011.HK	01/07/2025	(8,200)	HKD	93.350000	0.00	(765,470.00)		3.567630	ACT/365	0.00	100.00	0.00	0.00	9,236.13
HANG SENG BANK (ORD) CMN	SDB3265127460	HK0011000095	01/05/2035	0	1.000000	94.476357	0.00	(774,706.13)	9,236.13	(30.000000)	0	0.00	0.00	0.00	0.00	1,187.87
		1044.HK	12/31/2024	(24,000)	HKD	21.350000	(530,400.00)	(512,400.00)		3.897830	ACT/365	53.18	100.00	0.00	0.00	26,614.77
HENGAN INTL GROUP CO LTD CMN	SDB3264857814	KYG4402L1510	12/29/2034	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	26,400.00	(30.000000)	1	214.77	0.00	0.00	0.00	3,422.97
		0921.HK	10/09/2024	(4,000)	HKD	26.400000	(100,200.00)	(105,600.00)		3.897830	ACT/365	9.66	100.00	0.00	0.00	(7,360.89)
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H	SDB3260661417	CNE100000353	10/11/2034	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(7,400.00)	(30.000000)	1	39.11	0.00	0.00	0.00	(946.70)
		1347.HK	12/12/2024	(18,000)	HKD	20.150000	(363,600.00)	(362,700.00)		3.897830	ACT/365	22.25	100.00	0.00	0.00	27,086.45
HUA HONG SEMICONDUCTOR LIMITED CMN	SDB3264054707	HK0000218211	12/13/2034	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	27,000.00	(194.444400)	1	86.45	0.00	0.00	0.00	3,483.63
		1071.HK	12/12/2024	(68,000)	HKD	3.780000	(264,520.00)	(257,040.00)		3.897830	ACT/365	3.31	100.00	0.00	0.00	14,972.20
HUADIAN POWER INTL CORP LTD CMN CLASS H	SDB3264054714	CNE1000003D8	12/13/2034	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	14,960.00	(355.147000)	1	12.20	0.00	0.00	0.00	1,925.60
		0902.HK	12/18/2024	(64,000)	HKD	4.110000	(263,680.00)	(263,040.00)		3.897830	ACT/365	27.08	100.00	0.00	0.00	10,989.24
HUANENG POWER INTL INC CMN CLASS H	SDB3264328840	CNE1000006Z4	12/20/2034	(64,000)	1.000000	4.280000	(273,920.00)	(273,920.00)	10,880.00	(30.000000)	1	109.24	0.00	0.00	0.00	1,413.34
		1398.HK	12/30/2024	0	HKD	4.890000	(1,813,900.00)	0.00		3.897830	ACT/365	193.18	100.00	130,704.06	0.00	74,338.30
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H	SDB3264716688	CNE1000003G1	12/29/2034	(374,000)	1.000000	0.000000	(1,948,540.00)	0.00	0.00	(30.000000)	1	777.57	(57,143.34)	777.57	0.00	9,560.77
		1801.HK	11/29/2024	(34,000)	HKD	35.300000	(1,207,000.00)	(1,200,200.00)		3.897830	ACT/365	122.97	100.00	0.00	0.00	44,696.18
INNOVENT BIOLOGICS INC CMN	SDB3263308443	KYG4818G1010	11/29/2034	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,244,400.00)	44,200.00	(30.000000)	1	496.18	0.00	0.00	0.00	5,748.45
		6618.HK	11/12/2024	(36,150)	HKD	27.300000	(954,360.00)	(986,895.00)		3.897830	ACT/365	100.63	100.00	0.00	0.00	29,325.29
JD HEALTH INTERNATIONAL INC. CMN	SDB3262441810	KYG5074A1004	11/10/2034	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	28,920.00	(30.000000)	1	405.29	0.00	0.00	0.00	3,771.57
		3896.HK	12/09/2024	(118,000)	HKD	5.560000	(537,600.00)	(656,080.00)		3.897830	ACT/365	(58.33)	100.00	0.00	0.00	38,925.75
KINGSOFT CLOUD HOLDINGS LTD CMN	SDB3263707272	KYG5264S1012	12/07/2034	(96,000)	1.000000	5.891668	(566,523.07)	(695,216.81)	39,136.81	(806.770800)	1	(211.06)	0.00	0.00	0.00	5,006.30
		9901.HK	12/09/2024	(18,000)	HKD	48.600000	(586,800.00)	(874,800.00)		3.897830	ACT/365	57.91	100.00	0.00	0.00	(471.81)
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN	SDB3263707301	KYG6470A1168	12/07/2034	(12,000)	1.000000	48.560784	(587,400.00)	(874,094.12)	(705.88)	(30.000000)	1	234.07	0.00	0.00	0.00	(60.68)
		1833.HK	12/06/2024	(100,977)	HKD	6.260000	(528,040.00)	(538,360.00)		3.897830	ACT/365	(135.42)	100.00	0.00	0.00	(88,640.07)
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED	SDB3263644967	KYG711391022	12/06/2034	(100,977)	1.000000	5.280410	(533,200.00)	(533,200.00)	(5,160.00)	(1,329.651100)	1	(545.07)	(82,935.00)	0.00	0.00	(11,400.14)
		1658.HK	01/03/2025	(112,000)	HKD	4.520000	(505,120.00)	(506,240.00)		3.897830	ACT/365	50.63	100.00	0.00	0.00	6,924.44
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H	SDB3264983886	CNE1000029W3	01/04/2035	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	6,720.00	(30.000000)	1	204.44	0.00	0.00	0.00	890.56
		1385.HK	01/03/2025	0	HKD	14.040000	(28,640.00)	0.00		3.897830	ACT/365	(5.21)	100.00	1,601.16	0.00	1,578.92
SHANGHAI FUDAN MICROELECTRONIC*S GROUP CO LTD CMN CLASS H	SDB3264983862	CNE100000510	01/04/2035	(2,000)	1.000000	0.000000	(30,240.00)	0.00	0.00	(1,075.000000)	1	(22.24)	0.00	(22.24)	0.00	203.07
		2252.HK	12/27/2024	(22,000)	HKD	9.890000	(187,400.00)	(217,580.00)		3.897830	ACT/365	(149.66)	100.00	0.00	0.00	(9,751.02)
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN	SDB3264649827	CNE100004QP1	12/29/2034	(20,000)	1.000000	9.471940	(189,914.92)	(208,382.69)	(9,197.31)	(3,310.000000)	1	(553.71)	0.00	0.00	0.00	(1,254.09)
		2313.HK	01/03/2025	(8,000)	HKD	61.200000	(492,400.00)	(489,600.00)		3.897830	ACT/365	48.92	100.00	0.00	0.00	6,597.60
SHENZHOU INTL GROUP LTD CMN	SDB3264983868	KYG8087W1015	01/04/2035	(8,000)	1.000000	62.000000	(496,000.00)	(496,000.00)	6,400.00	(30.000000)	1	197.60	0.00	0.00	0.00	848.53

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
SUNNY OPTICAL TECH GROUP CO LT*D CMN	SDB3264328902	2382.HK	12/18/2024	(5,000)	HKD	66.650000	(329,250.00)	(333,250.00)		3.897830	ACT/365	34.06	100.00	0.00	0.00	11,137.30
		KYG8586D1097	12/20/2034	(5,000)	1.000000	68.850000	(344,250.00)	(344,250.00)	11,000.00	(30.000000)	1	137.30	0.00	0.00	0.00	1,432.39
TONGCHENG TRAVEL HOLDINGS LIMITED CMN	SDB3260661396	0780.HK	10/09/2024	(16,000)	HKD	18.200000	(283,840.00)	(291,200.00)		3.897830	ACT/365	28.76	100.00	0.00	0.00	116.10
		KYG8918W1069	10/11/2034	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	0.00	(30.000000)	1	116.10	0.00	0.00	0.00	14.93
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN	SDB3264857836	0220.HK	12/31/2024	(66,000)	HKD	7.530000	(496,980.00)	(496,980.00)		3.897830	ACT/365	50.80	100.00	0.00	0.00	18,685.40
		KYG9222R1065	12/29/2034	(66,000)	1.000000	7.810000	(515,460.00)	(515,460.00)	18,480.00	(30.000000)	1	205.40	0.00	0.00	0.00	2,403.16
		3738.HK	01/06/2025	(116,000)	HKD	3.570000	(228,302.86)	(414,120.00)		3.897830	ACT/365	(71.01)	100.00	0.00	0.00	(2,547.58)
VOBILE GROUP LIMITED CMN	SDB3265057981	KYG9390R1103	01/04/2035	(64,000)	1.000000	3.548650	(228,302.86)	(411,643.42)	(2,476.58)	(1,525.000000)	1	(71.01)	0.00	0.00	0.00	(327.65)
		2013.HK	12/06/2024	(359,000)	HKD	3.050000	(1,188,290.00)	(1,094,950.00)		3.897830	ACT/365	(601.50)	100.00	0.00	0.00	76,605.29
WEIMOB INC CMN	SDB3263645006	KYG9T20A1060	12/06/2034	(359,000)	1.000000	3.270000	(1,173,930.00)	(1,173,930.00)	78,980.00	(2,232.660100)	1	(2,374.71)	0.00	0.00	0.00	9,852.33
		2233.HK	12/31/2024	(88,000)	HKD	1.580000	(139,040.00)	(139,040.00)		3.897830	ACT/365	11.04	100.00	0.00	0.00	44.74
WEST CHINA CEMENT LIMITED CMN	SDB3264857825	JE00B3MW7P88	12/29/2034	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	0.00	(100.000000)	1	44.74	0.00	0.00	0.00	5.75
		2269.HK	12/12/2024	0	HKD	16.600000	(67,280.00)	0.00		3.897830	ACT/365	6.95	100.00	2,776.30	0.00	2,804.31
WUXI BIOLOGICS (CAYMAN) INC. CMN	SDB3264054722	KYG970081173	12/13/2034	(4,000)	1.000000	0.000000	(70,240.00)	0.00	0.00	(30.000000)	1	28.01	0.00	34.32	0.00	360.67
		2400.HK	10/09/2024	(22,600)	HKD	24.250000	(543,530.00)	(548,050.00)		3.897830	ACT/365	30.59	100.00	0.00	0.00	20,460.60
XD INC CMN	SDB3260661430	KYG9830N1097	10/11/2034	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	20,340.00	(202.212300)	1	120.60	0.00	0.00	0.00	2,631.47
		1810.HK	01/03/2025	(10,000)	HKD	36.300000	(340,000.00)	(363,000.00)		3.897830	ACT/365	34.05	100.00	0.00	0.00	(17,862.48)
XIAOMI CORPORATION CMN CLASS B	SDB3264983865	KYG9830T1067	01/04/2035	(10,000)	1.000000	34.500000	(345,000.00)	(345,000.00)	(18,000.00)	(30.000000)	1	137.52	0.00	0.00	0.00	(2,297.32)
		1171.HK	09/24/2024	(650,000)	HKD	8.730000	(5,668,000.00)	(5,674,500.00)		3.897830	ACT/365	140.24	100.00	0.00	0.00	143,547.34
YANKUANG ENERGY GROUP CO LTD CMN CLASS H	SDB3260128035	CNE1000004Q8	09/22/2034	(650,000)	1.000000	8.950000	(5,817,500.00)	(5,817,500.00)	143,000.00	(309.753800)	1	547.34	0.00	0.00	0.00	18,461.85
		9688.HK	12/31/2024	(6,000)	HKD	19.380000	(117,240.00)	(116,280.00)		3.897830	ACT/365	12.43	100.00	0.00	0.00	9,170.04
ZAI LAB LIMITED CMN	SDB3264857822	KYG9887T1168	12/29/2034	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	9,120.00	(30.000000)	1	50.04	0.00	0.00	0.00	1,179.37
		6979.HK	12/06/2024	(151,800)	HKD	6.220000	(1,039,830.00)	(944,196.00)		3.897830	ACT/365	(266.47)	100.00	0.00	0.00	85,474.33
ZJLD GROUP INC. CMN	SDB3263645047	KYG989BA1027	12/06/2034	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	86,526.00	(1,321.739100)	1	(1,051.67)	0.00	0.00	0.00	10,992.99
ZOOMLION HEAVY INDUSTRY SCIENC*E AND TECHNOLOGY CO., LTD CMN CLASS H	SDB3264983864	1157.HK	01/03/2025	(10,000)	HKD	5.490000	(55,600.00)	(54,900.00)		3.897830	ACT/365	0.37	100.00	0.00	0.00	2,101.51
		CNE100000X85	01/04/2035	(10,000)	1.000000	5.700000	(57,000.00)	(57,000.00)	2,100.00	(375.000000)	1	1.51	0.00	0.00	0.00	270.28
TOTAL Short												671.38		189,293.15	0.00	970,981.27
							(41,681,535.30)	(48,122,333.50)								
							(42,620,172.92)	(49,044,758.29)	922,424.79			2,071.66	(142,808.34)	1,156.16	0.00	124,879.43
TOTAL HKD												(8,552.59)		(3,034.61)	0.00	(620,969.46)
							36,677,725.70	29,676,365.50				(36,377.84)	(38,712.83)	(4,616.24)	0.00	(79,863.86)
							37,723,831.53	30,219,209.68	(542,844.18)							
JPY																
Long																
ADVANTEST CORP CMN	SDB3264583135	6857.T	12/24/2024	0	JPY	9,302.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	187,629.79	0.00	187,550.69
		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	1,190.29
		6857.T	12/05/2024	0	JPY	9,302.000000	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	835.16

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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.)																
Long (Cont.)																
		8905.T	10/17/2024	0	JPY	2,015.500000	1,218,600.00	0.00		0.227000	ACT/365	(15.82)	90.00	73,154.68	0.00	65,821.73
AEON MALL CMN	SDB3261168690	JP3131430005	10/18/2034	600	1.000000	0.000000	1,201,778.11	0.00	0.00	25.000000	1	(7,332.95)	0.00	(7,332.95)	0.00	417.74
		4206.T	12/16/2024	0	JPY	3,264.000000	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	(106.29)
		4088.T	10/10/2024	28,800	JPY	1,913.500000	56,566,250.00	55,108,800.00		0.227000	ACT/365	(728.18)	90.00	1,753,507.74	0.00	1,644,341.15
AIR WATER CMN	SDB3260760796	JP3160670000	10/12/2034	29,500	1.000000	1,916.500000	54,789,192.61	55,195,200.00	(86,400.00)	25.000000	1	(22,766.59)	0.00	(679.11)	0.00	10,435.82
		2802.T	12/27/2024	2,100	JPY	6,365.000000	6,447,000.00	13,366,500.00		0.227000	ACT/365	(83.77)	90.00	82,486.01	0.00	(29,688.53)
AJINOMOTO CO., INC. CMN	SDB3264753534	JP3119600009	12/27/2034	1,000	1.000000	6,418.074599	6,369,513.99	13,477,956.66	(111,456.66)	25.000000	1	(717.88)	0.00	0.00	0.00	(188.42)
		2802.T	11/14/2024	0	JPY	6,365.000000	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	1,190.40
		2802.T	12/20/2024	0	JPY	6,365.000000	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	(60.35)
		3407.T	11/20/2024	7,800	JPY	1,082.500000	19,236,800.00	8,443,500.00		0.227000	ACT/365	(250.70)	90.00	790,584.22	0.00	689,690.50
ASAHI KASEI CMN	SDB3262867376	JP3111200006	11/22/2034	17,600	1.000000	1,092.500000	19,125,207.34	8,521,500.00	(78,000.00)	25.000000	1	(22,893.72)	0.00	(20,299.60)	0.00	4,377.13
		6532.T	09/30/2024	8,900	JPY	5,386.000000	34,182,400.00	47,935,400.00		0.227000	ACT/365	(450.09)	90.00	(600,949.73)	0.00	(312,596.57)
BAYCURRENT CMN	SDB3260427170	JP3835250006	09/28/2034	6,400	1.000000	5,351.953138	34,725,539.23	47,632,382.93	303,017.07	25.000000	1	(14,663.91)	0.00	(57.53)	0.00	(1,983.90)
		9022.T	11/26/2024	47,600	JPY	2,929.000000	144,147,600.00	139,420,400.00		0.227000	ACT/365	(1,898.25)	90.00	(4,004,166.00)	0.00	(5,784,727.36)
CENTRAL JAPAN RAILWAY COMPANY CMN	SDB3263116848	JP3566800003	11/27/2034	48,600	1.000000	2,965.000000	146,472,535.79	141,134,000.00	(1,713,600.00)	25.000000	1	(66,961.36)	0.00	(18,730.65)	0.00	(36,712.81)
		9022.T	09/30/2024	0	JPY	2,929.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	1,350.00	1,350.00
CENTRAL JAPAN RAILWAY COMPANY CMN	SDB3260427135	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	8.57
		8331.T	09/30/2024	0	JPY	1,223.500000	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	20.56
		8331.T	12/25/2024	0	JPY	1,223.500000	1,712,900.00	0.00		0.227000	ACT/365	(22.27)	90.00	13,968.75	0.00	13,658.66
CHIBA BANK LTD CMN	SDB3264649690	JP3511800009	12/27/2034	1,400	1.000000	0.000000	1,694,043.44	0.00	0.00	25.000000	1	(310.09)	0.00	(332.46)	0.00	86.68
		4519.T	12/18/2024	0	JPY	6,847.000000	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	1,671.82
		7186.T	12/25/2024	7,400	JPY	870.200000	11,141,120.00	6,439,480.00		0.227000	ACT/365	(145.44)	90.00	12,723.17	0.00	4,889.24
CONCORDIA FINANCIAL GROUP CMN	SDB3264649717	JP3305990008	12/27/2034	12,800	1.000000	871.100000	11,115,662.47	6,446,140.00	(6,660.00)	25.000000	1	(1,173.93)	0.00	(856.68)	0.00	31.03
		7186.T	09/30/2024	0	JPY	870.200000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	2,340.00	2,340.00
CONCORDIA FINANCIAL GROUP 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	14.85
		7912.T	11/19/2024	0	JPY	2,236.500000	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	(1,230.01)
		8750.T	12/27/2024	0	JPY	4,233.000000	857,600.00	0.00		0.227000	ACT/365	(11.11)	90.00	7,390.00	0.00	7,268.27
DAI-ICHI LIFE HOLDINGS CMN	SDB3264753524	JP3476480003	12/27/2034	200	1.000000	0.000000	842,454.76	0.00	0.00	25.000000	1	(121.73)	0.00	(132.80)	0.00	46.13
		8750.T	09/25/2024	0	JPY	4,233.000000	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	801.37
		4202.T	10/02/2024	0	JPY	1,371.000000	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	1,695.47
		6367.T	12/05/2024	0	JPY	18,805.000000	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	(558.05)

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Fund: ALL
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066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		8601.T	10/02/2024	22,100	JPY	1,049.000000	34,998,300.00	23,182,900.00		0.227000	ACT/365	(447.95)	90.00	1,853,340.06	0.00	1,856,983.21
DAIWA SECURITIES CMN	SDB3260588267	JP3502200003	10/04/2034	33,300	1.000000	1,048.000000	33,483,150.00	23,160,800.00	22,100.00	25.000000	1	(18,456.84)	0.00	(8,299.50)	0.00	11,785.36
		3107.T	09/25/2024	0	JPY	3,025.000000	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	231.33
		6146.T	12/05/2024	0	JPY	43,180.000000	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	43,180.000000	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	(354.00)
		9020.T	12/13/2024	0	JPY	2,767.000000	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	(24.02)
		6361.T	11/20/2024	0	JPY	2,601.000000	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	5,328.07
		6954.T	12/04/2024	0	JPY	4,087.000000	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	5,241.42
		7388.T	12/11/2024	1,300	JPY	2,080.000000	2,674,100.00	2,704,000.00		0.227000	ACT/365	(35.78)	90.00	(132,382.49)	0.00	(104,369.76)
FP PARTNER INC. CMN	SDB3263985568	JP3167010002	12/13/2034	1,300	1.000000	2,058.000000	2,807,782.49	2,675,400.00	28,600.00	25.000000	1	(587.26)	0.00	0.00	0.00	(662.38)
		6504.T	12/30/2024	0	JPY	8,445.000000	3,476,000.00	0.00		0.227000	ACT/365	(44.86)	90.00	243,643.76	0.00	242,514.93
FUJII ELECTRIC CO LTD CMN	SDB3264792322	JP3820000002	12/28/2034	400	1.000000	0.000000	3,385,505.76	0.00	0.00	25.000000	1	(1,128.83)	0.00	(1,128.83)	0.00	1,539.12
		4901.T	12/24/2024	52,400	JPY	3,277.000000	177,329,100.00	171,714,800.00		0.227000	ACT/365	(2,293.41)	90.00	2,910,488.54	0.00	1,208,423.28
FUJIFILM HOLDINGS CORPORATION CMN	SDB3264583165	JP3814000000	12/22/2034	53,300	1.000000	3,309.000000	173,467,726.35	173,391,600.00	(1,676,800.00)	25.000000	1	(25,265.26)	0.00	(594.94)	0.00	7,669.27
		4901.T	09/25/2024	0	JPY	3,277.000000	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	15,267.63
		5803.T	11/29/2024	0	JPY	6,608.000000	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	10,685.48
		5803.T	12/13/2024	0	JPY	6,608.000000	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	5,194.74
		8354.T	12/19/2024	2,900	JPY	3,959.000000	14,245,200.00	11,481,100.00		0.227000	ACT/365	(185.45)	90.00	76,301.83	0.00	114,582.82
FUKUOKA FINANCIAL GROUP CMN	SDB3264390134	JP3805010000	12/20/2034	3,600	1.000000	3,945.000000	14,129,918.38	11,440,500.00	40,600.00	25.000000	1	(2,319.01)	0.00	(578.71)	0.00	727.20
		3769.T	11/19/2024	1,500	JPY	7,708.000000	11,204,200.00	11,562,000.00		0.227000	ACT/365	(145.77)	90.00	200,625.77	0.00	(202,452.91)
GMO PAYMENT GATEWAY, INC. CMN	SDB3262800209	JP3385890003	11/17/2034	1,400	1.000000	7,974.368091	56,452,899.47	11,961,552.14	(399,552.14)	25.000000	1	(3,526.54)	0.00	(1,284.87)	0.00	(1,284.87)
		9435.T	10/02/2024	1,800	JPY	33,650.000000	60,078,000.00	60,570,000.00		0.227000	ACT/365	(762.58)	90.00	2,163,100.53	0.00	841,226.61
HIKARI TSUSHIN, INC. CMN	SDB3260588370	JP3783420007	10/04/2034	1,700	1.000000	34,509.015278	56,452,899.47	62,116,227.50	(1,546,227.50)	25.000000	1	(21,976.42)	246,330.00	0.00	0.00	5,338.85
		6501.T	12/16/2024	14,300	JPY	3,971.000000	52,852,800.00	56,785,300.00		0.227000	ACT/365	(681.13)	90.00	638,065.79	0.00	1,064,101.33
HITACHI CMN	SDB3264178775	JP3788600009	12/14/2034	13,200	1.000000	3,940.432494	51,312,651.77	56,348,184.67	437,115.33	25.000000	1	(11,079.79)	0.00	(2,572.26)	0.00	6,753.33
		6501.T	11/06/2024	0	JPY	3,971.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	376,517.18	0.00	376,384.83
HITACHI 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	2,388.73
		3003.T	12/03/2024	0	JPY	1,376.000000	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	1,450.48
		4062.T	12/10/2024	0	JPY	4,844.000000	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	2,435.01

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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.)																
		7013.T	11/29/2024	0	JPY	8,801.000000	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	11/29/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(402.35)	0.00	(402.35)	0.00	6,785.19
		1605.T	11/28/2024	23,400	JPY	2,004.500000	22,580,250.00	46,905,300.00		0.227000	ACT/365	(296.04)	90.00	(441,604.65)	0.00	469,288.20
INPEX CMN	SDB3263242781	JP3294460005	11/29/2024	11,500	1.000000	1,984.110888	22,732,494.41	46,428,194.79	477,105.21	25.000000	1	(15,132.36)	448,920.00	(8,229.11)	0.00	2,978.34
		8001.T	09/25/2024	0	JPY	7,797.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	108,000.00	108,000.00
ITOCU CORPORATION CMN	SDB3260121529	JP3143600009	09/22/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	108,000.00	0.00	0.00	685.42
		8697.T	10/02/2024	76,300	JPY	1,753.500000	136,838,000.00	133,792,050.00		0.227000	ACT/365	(1,786.97)	90.00	18,759.11	0.00	(1,295,002.34)
JAPAN EXCHANGE GROUP CMN	SDB3260588254	JP3183200009	10/04/2024	76,000	1.000000	1,770.000000	136,629,381.06	135,051,000.00	(1,258,950.00)	25.000000	1	(54,811.45)	0.00	(4,965.05)	0.00	(8,218.74)
		7182.T	11/29/2024	0	JPY	1,505.000000	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	11/29/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,263.57)	0.00	(1,263.57)	0.00	13,662.02
		7182.T	12/24/2024	34,200	JPY	1,505.000000	62,150,400.00	51,471,000.00		0.227000	ACT/365	(805.94)	90.00	1,027,602.78	0.00	1,378,233.68
JAPAN POST BANK CMN	SDB3264583156	JP3946750001	12/22/2024	41,600	1.000000	1,494.500000	61,142,674.02	51,111,900.00	359,100.00	25.000000	1	(8,469.10)	0.00	(5,161.23)	0.00	8,746.97
		6178.T	09/25/2024	0	JPY	1,509.000000	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	09/22/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	78,750.00	0.00	0.00	499.79
		6178.T	12/19/2024	94,800	JPY	1,509.000000	114,077,700.00	143,053,200.00		0.227000	ACT/365	(1,485.71)	90.00	(223,223.99)	0.00	1,494,527.80
JAPAN POST HOLDINGS CO. LTD. CMN	SDB3264390166	JP3752900005	12/20/2024	75,900	1.000000	1,490.737614	113,254,661.07	141,321,925.84	1,731,274.16	25.000000	1	(13,522.37)	0.00	0.00	0.00	9,485.03
		7181.T	09/30/2024	0	JPY	2,928.500000	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	09/28/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	9,360.00	0.00	0.00	59.40
		7181.T	12/10/2024	13,700	JPY	2,928.500000	39,082,050.00	40,120,450.00		0.227000	ACT/365	(513.39)	90.00	(844,967.86)	0.00	(566,361.10)
JAPAN POST INSURANCE CO., LTD CMN	SDB3263868399	JP3233250004	12/08/2024	13,300	1.000000	2,907.469051	39,508,067.86	39,832,325.99	288,124.01	25.000000	1	(9,517.25)	0.00	0.00	0.00	(3,594.41)
		5631.T	12/12/2024	0	JPY	5,770.000000	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	12/13/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(113.11)	0.00	(113.11)	0.00	468.66
		2914.T	10/01/2024	50,100	JPY	4,049.000000	185,186,400.00	202,854,900.00		0.227000	ACT/365	(2,454.55)	90.00	(6,476,750.73)	0.00	(4,001,307.82)
JAPAN TOBACCO INC. CMN	SDB3260458799	JP3726800000	09/29/2024	45,300	1.000000	4,077.057152	190,724,341.00	204,260,563.30	(1,405,663.30)	25.000000	1	(82,313.80)	3,963,420.00	(8,385.63)	0.00	(25,394.33)
		2371.T	09/25/2024	56,200	JPY	2,316.000000	136,931,300.00	130,159,200.00		0.227000	ACT/365	(1,808.56)	90.00	(4,018,816.32)	213,750.00	(9,709,653.59)
KAKAKU.COM, INC. CMN	SDB3260121487	JP3206000006	09/22/2024	56,200	1.000000	2,420.000000	139,998,981.55	136,004,000.00	(5,844,800.00)	25.000000	1	(59,787.27)	213,750.00	(1,035.02)	0.00	(61,622.38)
		7012.T	12/05/2024	0	JPY	7,061.000000	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	12/06/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(84.57)	0.00	(84.57)	0.00	2,323.83
		9107.T	11/28/2024	0	JPY	2,291.500000	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	11/29/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(324.14)	0.00	(324.14)	0.00	2,413.49
		9433.T	09/30/2024	0	JPY	4,894.000000	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	09/28/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	37,800.00	0.00	0.00	239.90
		9433.T	11/21/2024	13,000	JPY	4,894.000000	70,826,000.00	63,622,000.00		0.227000	ACT/365	(915.22)	90.00	2,071,488.99	0.00	104,535.02
KDDI CORPORATION CMN	SDB3262936513	JP3496400007	11/22/2024	14,000	1.000000	5,042.000000	69,158,715.32	65,546,000.00	(1,924,000.00)	25.000000	1	(42,953.97)	0.00	(19,706.16)	0.00	663.43
		9009.T	09/30/2024	0	JPY	1,400.000000	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	09/28/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	3,240.00	0.00	0.00	20.56
		6861.T	12/05/2024	0	JPY	63,190.000000	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	12/06/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(87.02)	0.00	(87.02)	0.00	476.31
		6861.T	12/11/2024	900	JPY	63,190.000000	58,104,000.00	56,871,000.00		0.227000	ACT/365	(758.76)	90.00	(272,302.20)	0.00	(1,579,686.99)
KEYENCE CORP. CMN	SDB3263985556	JP3236200006	12/13/2024	900	1.000000	64,630.000000	58,012,270.55	58,167,000.00	(1,296,000.00)	25.000000	1	(11,384.79)	0.00	(2,719.62)	0.00	(10,025.49)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		2801.T	11/12/2024	13,300	JPY	1,692.000000	24,850,000.00	22,503,600.00		0.227000	ACT/365	(313.89)	90.00	4,755,282.20	0.00	3,877,016.02
KIKKOMAN CORP. CMN	SDB3262441830	JP3240400006	11/10/2034	14,000	1.000000	1,756.338726	23,104,084.94	23,359,305.05	(855,705.05)	25.000000	1	(22,561.13)	0.00	(13,834.44)	0.00	24,605.51
		1944.T	12/09/2024	7,900	JPY	2,999.500000	22,732,800.00	23,696,050.00		0.227000	ACT/365	(297.01)	90.00	(254,176.74)	0.00	(539,952.26)
KINDEN CORPORATION CMN	SDB3263707279	JP3263000006	12/07/2034	7,400	1.000000	3,035.044073	22,720,576.74	23,976,848.17	(280,798.17)	25.000000	1	(4,977.35)	0.00	0.00	0.00	(3,426.81)
		6301.T	12/06/2024	0	JPY	4,297.000000	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	227.57
		2222.T	09/30/2024	14,900	JPY	2,056.500000	33,937,250.00	30,641,850.00		0.227000	ACT/365	(433.10)	90.00	1,761,726.32	0.00	(79,463.07)
KOTOBUKI SPIRITS CO., LTD. CMN	SDB3260427124	JP3299600001	09/28/2034	15,500	1.000000	2,179.000000	32,263,250.00	32,467,100.00	(1,825,250.00)	25.000000	1	(15,939.39)	0.00	(1,579.63)	0.00	(504.31)
		6326.T	12/05/2024	0	JPY	1,815.500000	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	6,167.50
		6920.T	12/27/2024	0	JPY	15,000.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	38,909.83	0.00	69,487.17
LASERTEC CORP CMN	SDB3264753542	JP3979200007	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(472.66)	31,050.00	(472.66)	0.00	441.00
		6920.T	12/05/2024	0	JPY	15,000.000000	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	(126.82)
		6920.T	12/11/2024	0	JPY	15,000.000000	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	(217.35)
		4689.T	12/27/2024	0	JPY	413.300000	2,306,880.00	0.00		0.227000	ACT/365	(29.94)	90.00	(23,169.86)	0.00	(23,563.93)
LY CMN	SDB3264753522	JP3933800009	12/27/2034	5,400	1.000000	0.000000	2,274,292.37	0.00	0.00	25.000000	1	(394.07)	0.00	(423.66)	0.00	(149.55)
M&A RESEARCH INSTITUTE HOLDING CMN	SDB3262178991	JP3167370000	11/07/2024	9,400	JPY	1,973.000000	18,489,800.00	18,546,200.00		0.227000	ACT/365	(242.80)	90.00	470,168.01	0.00	(138,506.20)
		2702.T	11/19/2024	0	JPY	6,230.000000	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	(57.73)
		7167.T	12/25/2024	12,700	JPY	638.800000	8,629,200.00	8,112,760.00		0.227000	ACT/365	(112.48)	90.00	83,849.14	0.00	38,160.64
MEBUKI FINANCIAL GROUP CMN	SDB3264649743	JP3117700009	12/27/2034	13,500	1.000000	642.300000	8,581,977.79	8,157,210.00	(44,450.00)	25.000000	1	(1,238.51)	0.00	(93.06)	0.00	242.19
		6508.T	11/19/2024	2,900	JPY	4,295.000000	13,155,000.00	12,455,500.00		0.227000	ACT/365	(163.88)	90.00	2,013,594.34	0.00	1,775,687.63
MEIDENSHA CORP. CMN	SDB3262800249	JP3919800007	11/17/2034	3,000	1.000000	4,375.000000	11,862,271.00	12,687,500.00	(232,000.00)	25.000000	1	(5,906.72)	0.00	(2,032.80)	0.00	11,269.41
		2269.T	10/10/2024	0	JPY	3,171.000000	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	1,347.30
		2269.T	09/30/2024	0	JPY	3,171.000000	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	228.47	
		9744.T	09/25/2024	38,400	JPY	2,972.500000	115,849,500.00	114,144,000.00		0.227000	ACT/365	(1,479.25)	90.00	5,667,934.19	0.00	5,902,020.83
MEITEC CORP. CMN	SDB3260121428	JP3919200000	09/22/2034	39,000	1.000000	2,965.000000	110,265,637.57	113,856,000.00	288,000.00	25.000000	1	(53,913.36)	0.00	(3,847.94)	0.00	37,457.21
		9962.T	09/25/2024	10,700	JPY	2,402.000000	27,473,600.00	25,701,400.00		0.227000	ACT/365	(357.23)	90.00	345,244.61	37,478.70	(197,689.36)
MISUMI GROUP INC. CMN	SDB3260121413	JP3885400006	09/22/2034	11,200	1.000000	2,455.000000	27,182,400.00	26,268,500.00	(567,100.00)	25.000000	1	(13,312.67)	37,478.70	(1,349.52)	0.00	(1,254.64)
		4188.T	12/03/2024	0	JPY	792.300000	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	(2,272.03)
		4182.T	12/11/2024	0	JPY	2,786.000000	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	(224.64)
		8593.T	11/20/2024	147,000	JPY	1,043.500000	158,564,250.00	153,394,500.00		0.227000	ACT/365	(2,041.59)	90.00	5,556,544.35	0.00	5,689,185.15
MITSUBISHI HC CAPITAL CMN	SDB3262867379	JP3499800005	11/22/2034	152,100	1.000000	1,042.000000	153,643,595.89	153,174,000.00	220,500.00	25.000000	1	(87,859.20)	0.00	(19,787.84)	0.00	36,106.45

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Fund: ALL
Business Date: Jan 6, 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.)																
Long (Cont.)																
MITSUBISHI HEAVY IND CMN	SDB3264753544	7011.T JP3900000005	12/27/2024 12/27/2034	12,400 8,500	JPY 1.000000	2,243.000000 2,235.356730	19,295,000.00 18,839,974.52	27,813,200.00 27,718,423.45		0.227000 25.000000	ACT/365 1	(249.33) (2,550.28)	90.00 0.00	55,525.48 0.00	0.00 0.00	147,751.75 937.71
MITSUBISHI HEAVY IND CMN	SDB3263589487	7011.T JP3900000005	12/05/2024 12/06/2034	0 0	JPY 1.000000	2,243.000000 0.000000	0.00 0.00	0.00 0.00	94,776.55 0.00	0.227000 25.000000	ACT/365 0	0.00 (333.93)	90.00 0.00	371,798.72 (333.93)	0.00 0.00	371,464.79 2,357.50
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3264649704	8306.T JP3902900004	12/25/2024 12/27/2034	0 58,800	JPY 1.000000	1,857.500000 0.000000	107,751,000.00 105,870,863.59	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 1	(1,396.45) (15,227.02)	90.00 0.00	3,002,176.75 (16,688.56)	0.00 0.00	2,986,949.74 18,956.70
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3260427174	8306.T JP3902900004	09/30/2024 09/28/2034	0 0	JPY 1.000000	1,857.500000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 0.00	90.00 429,750.00	0.00 0.00	429,750.00 2,727.41	
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3263707262	8306.T JP3902900004	12/09/2024 12/07/2034	0 0	JPY 1.000000	1,857.500000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 (1,644.62)	90.00 0.00	342,381.85 (1,644.62)	0.00 0.00	340,737.23 2,162.49
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3263308411	8306.T JP3902900004	11/29/2024 11/29/2034	0 0	JPY 1.000000	1,857.500000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 (1,050.81)	90.00 0.00	1,027,329.99 (1,050.81)	0.00 0.00	1,026,279.17 6,513.29
MITSUI FUDOSAN CO., LTD. CMN	SDB3262800222	8801.T JP3893200000	11/19/2024 11/17/2034	0 0	JPY 1.000000	1,261.500000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 (8,510.87)	90.00 0.00	(118,443.88) (8,510.87)	0.00 0.00	(126,954.76) (805.72)
MIURA CO., LTD CMN	SDB3263530552	6005.T JP3880800002	12/04/2024 12/06/2034	0 0	JPY 1.000000	3,915.000000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 (250.58)	90.00 0.00	26,200.27 (250.58)	0.00 0.00	25,949.69 164.69
MIZUHO FINANCIAL GROUP CMN	SDB3263868383	8411.T JP3885780001	12/10/2024 12/08/2034	0 0	JPY 1.000000	3,885.000000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 (59.94)	90.00 0.00	7,900.26 (59.94)	0.00 0.00	7,840.32 49.76
MIZUHO FINANCIAL GROUP CMN	SDB3260121514	8411.T JP3885780001	09/25/2024 09/22/2034	0 0	JPY 1.000000	3,885.000000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 0.00	90.00 573,300.00	0.00 0.00	573,300.00 3,638.45	
MS&AD INSURANCE GROUP HOLDINGS CMN	SDB3260427209	8725.T JP3890310000	09/30/2024 09/28/2034	0 0	JPY 1.000000	3,440.000000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 0.00	90.00 13,050.00	0.00 0.00	13,050.00 82.82	
MS&AD INSURANCE GROUP HOLDINGS CMN	SDB3263308384	8725.T JP3890310000	11/29/2024 11/29/2034	0 0	JPY 1.000000	3,440.000000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 (8,719.20)	90.00 0.00	500,491.65 (8,719.20)	0.00 0.00	491,772.46 3,121.04
MURATA MFG. CO., LTD. CMN	SDB3264583168	6981.T JP3914400001	12/24/2024 12/22/2034	0 0	JPY 1.000000	2,527.500000 0.000000	0.00 0.00	0.00 0.00	0.00 0.00	0.227000 25.000000	ACT/365 0	0.00 (15.96)	90.00 0.00	15,740.26 (15.96)	0.00 0.00	15,724.31 99.79
MURATA MFG. CO., LTD. CMN	SDB3264583168	5333.T JP3914400001	10/01/2024 12/22/2034	29,900 0	JPY 1.000000	1,988.000000 4,964.000000	67,349,250.00 1,521,600.00	59,441,200.00 0.00		0.227000 25.000000	ACT/365 1	(870.15) (19.99)	90.00 0.00	1,295,098.34 (142,793.42)	0.00 0.00	519,440.06 (144,637.58)
NGK INSULATORS CMN	SDB3260458762	2282.T JP3695200000	09/29/2034 12/04/2024	33,300 0	JPY 1.000000	2,013.000000 4,964.000000	65,740,802.89 1,521,600.00	60,188,700.00 0.00	(747,500.00) 0.00	25.000000 25.000000	ACT/365 1	(28,158.28) (1,844.16)	0.00 0.00	(3,949.26) (1,844.16)	0.00 0.00	3,296.63 (917.94)
NH FOODS CMN	SDB3263530534	2871.T JP3743000006	12/06/2034 09/30/2024	300 20,400	JPY 1.000000	1,539,120.04 4,040.000000	21,960,477.34 88,404,000.00	0.00 82,416,000.00	0.00 (2,570,400.00)	25.000000 25.000000	ACT/365 1	(1,844.16) (1,172.54)	0.00 90.00	(1,844.16) (2,912,418.80)	0.00 7,380.00	(917.94) (5,516,858.01)
NICHIREI CORP CMN	SDB3260427155	6594.T JP3665200006	12/27/2024 09/28/2034	0 21,200	JPY 1.000000	2,805.500000 4,166.000000	23,028,300.00 91,175,193.96	0.00 84,986,400.00		0.227000 25.000000	ACT/365 1	(294.30) (41,419.21)	90.00 7,380.00	1,210,616.45 (2,031.90)	0.00 0.00	1,207,861.08 (35,012.78)
NIDEC CMN	SDB3264753540	6594.T JP3734800000	12/27/2034 12/05/2024	8,100 0	JPY 1.000000	0.000000 2,805.500000	21,960,477.34 0.00	0.00 0.00	0.00 0.00	25.000000 0.227000	ACT/365 1	(2,755.36) 0.00	0.00 90.00	(2,755.36) (4,658.95)	0.00 0.00	7,665.70 (4,685.29)
NIDEC CMN	SDB3263589435	6594.T JP3734800000	12/06/2034 11/08/2024	0 0	JPY 1.000000	0.000000 1,002.000000	0.00 0.00	0.00 0.00	0.00 0.00	25.000000 0.227000	ACT/365 0	0.00 (26.34)	0.00 90.00	(26.34) 817,222.30	0.00 0.00	(29.74) 815,798.81
NIPPON PAINT CO., LTD. CMN	SDB3262258017	4612.T JP3749400002	11/08/2034 12/17/2024	0 19,900	JPY 1.000000	0.000000 1,002.000000	0.00 20,197,450.00	0.00 19,939,800.00	0.00 0.00	25.000000 0.227000	ACT/365 0	(1,423.48) (262.65)	0.00 90.00	(1,423.48) (234,069.15)	0.00 0.00	5,177.47 (508,353.90)
NIPPON PAINT CO., LTD. CMN	SDB3264255559	4612.T JP3749400002	12/15/2034	19,300	JPY	1,022.552696	19,988,249.15	20,348,798.65	(408,998.65)	25.000000	1	(4,246.10)	138,960.00	(86.42)	0.00	(3,226.27)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
		4091.T	09/30/2024	19,000	JPY	4,385.000000	89,749,000.00	83,315,000.00		0.227000	ACT/365	(1,155.19)	90.00	1,525,857.00	2,160.00	738,307.04
NIPPON SANJO HOLDINGS CORP CMN	SDB3260427143	JP3711600001	09/28/2034	19,900	1.000000	4,424.000000	86,903,300.00	84,056,000.00	(741,000.00)	25.000000	1	(48,709.96)	2,160.00	(10,584.36)	0.00	4,685.67
		4516.T	12/18/2024	600	JPY	4,036.000000	2,404,200.00	2,421,600.00		0.227000	ACT/365	(31.73)	90.00	(60,959.52)	0.00	(33,311.56)
NIPPON SHINYAKU CMN	SDB3264328887	JP3717600005	12/20/2034	600	1.000000	3,989.000000	2,454,359.52	2,393,400.00	28,200.00	25.000000	1	(552.03)	0.00	0.00	0.00	(211.41)
		4114.T	10/10/2024	45,900	JPY	1,925.000000	89,343,200.00	88,357,500.00		0.227000	ACT/365	(1,137.92)	90.00	4,352,542.86	0.00	4,773,664.29
NIPPON SHOKUBAI LTD CMN	SDB3260760812	JP3715200006	10/12/2034	46,400	1.000000	1,915.000000	84,573,545.88	87,898,500.00	459,000.00	25.000000	1	(37,878.57)	0.00	(929.42)	0.00	30,296.09
		4114.T	09/30/2024	0	JPY	1,925.000000	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	30.84
		4021.T	12/03/2024	1,400	JPY	4,888.000000	10,407,600.00	6,843,200.00		0.227000	ACT/365	(137.76)	90.00	(477,112.21)	0.00	(567,368.56)
NISSAN CHEMICAL IND CMN	SDB3263426668	JP3670800006	12/01/2034	2,100	1.000000	4,949.000000	10,689,194.75	6,928,600.00	(85,400.00)	25.000000	1	(4,856.35)	0.00	(2,629.30)	0.00	(3,600.81)
		2897.T	10/01/2024	0	JPY	3,759.000000	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	2,057.26
		2897.T	12/20/2024	1,000	JPY	3,759.000000	4,581,600.00	3,759,000.00		0.227000	ACT/365	(59.63)	90.00	47,330.12	0.00	(17,580.15)
NISSIN FOODS HOLDINGS CMN	SDB3264453043	JP3675600005	12/20/2034	1,200	1.000000	3,823.024850	4,541,995.21	3,823,024.85	(64,024.85)	25.000000	1	(885.42)	0.00	(267.85)	0.00	(111.57)
		6988.T	10/01/2024	0	JPY	2,640.000000	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	21,070.25
		6988.T	01/08/2025	400	JPY	2,640.000000	0.00	1,056,000.00	1,881.49	0.226871	ACT/365	0.00	90.00	0.00	0.00	1,881.49
NITTO DENKO CMN	SDB3265201704	JP3684000007	01/11/2035	0	1.000000	2,635.296283	0.00	1,054,118.51	1,881.49	25.000000	0	0.00	0.00	0.00	0.00	11.94
		4403.T	10/25/2024	30,500	JPY	2,165.500000	67,624,800.00	66,047,750.00		0.227000	ACT/365	(884.78)	90.00	(724,028.06)	0.00	(1,981,561.01)
NOF CORPORATION CMN	SDB3261588071	JP3753400005	10/25/2034	30,400	1.000000	2,205.868145	67,789,613.51	67,278,978.41	(1,231,228.41)	25.000000	1	(26,304.54)	0.00	(101.71)	0.00	(12,575.99)
		4307.T	10/08/2024	0	JPY	4,591.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	34,404.41	0.00	34,224.81
NOMURA RESEARCH INSTITUTE, LTD CMN	SDB3260644166	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	217.21
		4307.T	12/10/2024	0	JPY	4,591.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	68,638.39	0.00	68,602.49
NOMURA RESEARCH INSTITUTE, LTD CMN	SDB3263868390	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	435.39
		4307.T	12/19/2024	0	JPY	4,591.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	7,639.19	0.00	7,602.96
NOMURA RESEARCH INSTITUTE, LTD CMN	SDB3264390187	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	48.25
		2327.T	11/29/2024	0	JPY	3,990.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	9,166.47	0.00	9,139.75
NS SOLUTIONS CMN	SDB3263308403	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	58.01
		2327.T	12/11/2024	0	JPY	3,990.000000	1,657,200.00	0.00		0.227000	ACT/365	(21.69)	90.00	(103,089.69)	0.00	(103,886.05)
NS SOLUTIONS CMN	SDB3263985554	JP3379900008	12/13/2034	400	1.000000	0.000000	1,662,208.04	0.00	0.00	25.000000	1	(796.36)	0.00	(817.64)	0.00	(659.31)
		1802.T	12/11/2024	1,400	JPY	2,129.000000	5,671,350.00	2,980,600.00		0.227000	ACT/365	(73.28)	90.00	65,905.00	0.00	112,416.65
OBAYASHI CORP CMN	SDB3263985558	JP3190000004	12/13/2034	2,700	1.000000	2,093.000000	5,536,926.84	2,930,200.00	50,400.00	25.000000	1	(3,888.34)	0.00	(3,360.03)	0.00	713.45
		4733.T	09/25/2024	21,900	JPY	6,760.000000	152,344,800.00	148,044,000.00		0.227000	ACT/365	(2,001.37)	90.00	(4,218,756.56)	0.00	(8,124,246.65)
OBIC BUSINESS CONSULTANTS CMN	SDB3260121423	JP3173500004	09/22/2034	21,600	1.000000	6,935.401338	154,025,710.79	151,885,289.31	(3,841,289.31)	25.000000	1	(64,200.78)	0.00	0.00	0.00	(51,560.58)
		4684.T	09/25/2024	54,800	JPY	4,610.000000	252,777,600.00	252,628,000.00		0.227000	ACT/365	(3,355.43)	90.00	(9,166,427.10)	0.00	(13,819,451.91)
OBIC CO., LTD CMN	SDB3260121432	JP3173400007	09/22/2034	53,600	1.000000	4,693.000000	261,140,839.69	257,176,400.00	(4,548,400.00)	25.000000	1	(104,624.81)	0.00	(3,152.25)	0.00	(87,705.24)
		9007.T	09/30/2024	0	JPY	1,453.500000	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	119.95
		4528.T	12/18/2024	10,200	JPY	1,666.500000	22,841,000.00	16,998,300.00		0.227000	ACT/365	(296.71)	90.00	375,777.29	0.00	698,215.21
ONO PHARMACEUTICAL CMN	SDB3264328857	JP3197600004	12/20/2034	14,000	1.000000	1,634.500000	22,554,065.92	16,671,900.00	326,400.00	25.000000	1	(3,962.08)	0.00	(1,292.84)	0.00	4,431.23

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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.)																
		4716.T	10/02/2024	4,300	JPY	14,850.000000	68,422,500.00	63,855,000.00		0.227000	ACT/365	(889.25)	90.00	590,996.78	0.00	(746,128.93)
ORACLE CORPORATION JAPAN CMN	SDB3260588249	JP3689500001	10/04/2034	4,500	1.000000	15,155.000000	67,630,304.64	65,166,500.00	(1,311,500.00)	25.000000	1	(25,625.71)	0.00	(1,400.20)	0.00	(4,735.31)
		8591.T	12/18/2024	0	JPY	3,377.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	235,416.46	0.00	225,746.75
ORIX CMN	SDB3264328832	JP3200450009	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(9,669.71)	0.00	(9,669.71)	0.00	1,432.70
		8591.T	09/25/2024	0	JPY	3,377.000000	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	5,468.63
		4578.T	12/24/2024	0	JPY	8,410.000000	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	362.05
		6098.T	12/24/2024	0	JPY	10,775.000000	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	6,201.33
		8308.T	12/10/2024	52,900	JPY	1,144.000000	106,512,300.00	60,517,600.00		0.227000	ACT/365	(1,416.24)	90.00	(5,805,895.80)	0.00	(5,869,387.72)
RESONA HOLDINGS CMN	SDB3263868377	JP3500610005	12/08/2034	92,700	1.000000	1,144.500000	110,417,015.88	60,544,050.00	(26,450.00)	25.000000	1	(37,041.93)	0.00	(21,727.78)	0.00	(37,250.11)
		8308.T	09/25/2024	0	JPY	1,144.000000	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	1,274.32
		4004.T	12/16/2024	0	JPY	4,023.000000	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	(48.49)
		4443.T	10/24/2024	2,800	JPY	2,123.000000	6,515,600.00	5,944,400.00		0.227000	ACT/365	(81.55)	90.00	851,472.69	0.00	366,531.90
SANSAN CMN	SDB3261510782	JP3332540008	10/25/2034	2,800	1.000000	2,295.000000	5,937,329.67	6,426,000.00	(481,600.00)	25.000000	1	(3,340.79)	0.00	(673.84)	0.00	2,326.20
		5929.T	12/17/2024	0	JPY	4,359.000000	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	(125.81)
		7735.T	12/18/2024	0	JPY	9,615.000000	13,493,200.00	0.00		0.227000	ACT/365	(172.93)	90.00	599,457.72	0.00	595,087.32
SCREEN HOLDINGS CMN	SDB3264328856	JP3494600004	12/20/2034	1,400	1.000000	0.000000	12,946,141.44	0.00	0.00	25.000000	1	(4,370.39)	0.00	(4,457.18)	0.00	3,776.73
		9719.T	09/30/2024	11,300	JPY	3,272.000000	38,697,600.00	36,973,600.00		0.227000	ACT/365	(483.58)	90.00	4,238,367.65	30,600.00	3,583,392.32
SCSK CORPORATION CMN	SDB3260427112	JP3400400002	09/28/2034	11,600	1.000000	3,331.000000	35,136,999.20	37,640,300.00	(666,700.00)	25.000000	1	(18,875.34)	30,600.00	(2,905.26)	0.00	22,742.02
		9024.T	12/27/2024	1,700	JPY	3,278.000000	3,873,600.00	5,572,600.00		0.227000	ACT/365	(49.44)	90.00	166,060.59	0.00	253,030.52
SEIBU HOLDINGS INC CMN	SDB3264753530	JP3417200007	12/27/2034	1,200	1.000000	3,226.591946	3,683,539.41	5,485,206.31	87,393.69	25.000000	1	(423.76)	0.00	0.00	0.00	1,605.86
		9024.T	11/29/2024	0	JPY	3,278.000000	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	(914.14)
		8410.T	12/04/2024	247,800	JPY	307.400000	74,816,040.00	76,173,720.00		0.227000	ACT/365	(980.05)	90.00	(756,738.24)	0.00	(1,825,635.01)
SEVEN BANK CMN	SDB3263530540	JP3105220002	12/06/2034	238,800	1.000000	311.653351	75,189,096.97	77,227,700.41	(1,053,980.41)	25.000000	1	(14,916.35)	0.00	0.00	0.00	(11,586.40)
		8410.T	09/30/2024	0	JPY	307.400000	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	0.00	499.50
		7701.T	10/11/2024	0	JPY	4,447.000000	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	9,752.13
		8227.T	10/10/2024	3,300	JPY	8,670.000000	30,644,200.00	28,611,000.00		0.227000	ACT/365	(389.33)	90.00	2,266,013.31	0.00	1,766,648.44
SHIMAMURA CO LTD CMN	SDB3260760813	JP3358200008	10/12/2034	3,400	1.000000	8,814.000000	28,852,400.00	29,086,200.00	(475,200.00)	25.000000	1	(24,164.86)	0.00	(11,190.06)	0.00	11,212.05
		4063.T	12/16/2024	0	JPY	5,214.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(4,642,908.64)	0.00	(4,668,491.66)
SHIN-ETSU CHEMICAL CMN	SDB3264178794	JP3371200001	12/14/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(25,583.03)	0.00	(25,583.03)	0.00	(29,628.61)
		4063.T	12/05/2024	0	JPY	5,214.000000	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	(3,750.00)

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Fund: ALL
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Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
JPY (Cont.)																
Long (Cont.)																
		5831.T	12/25/2024	12,900	JPY	1,310.500000	14,307,900.00	16,905,450.00		0.227000	ACT/365	(186.29)	90.00	51,676.37	0.00	385,336.31
SHIZUOKA FINANCIAL GROUP CMN	SDB3264649736	JP3351500008	12/27/2034	11,100	1.000000	1,284.500000	14,196,172.69	16,570,050.00	335,400.00	25.000000	1	(1,740.06)	0.00	0.00	0.00	2,445.54
		5831.T	09/30/2024	0	JPY	1,310.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	69,750.00	69,750.00
SHIZUOKA FINANCIAL GROUP 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	0.00	442.67
		6273.T	12/17/2024	0	JPY	61,190.000000	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	3,174.21
		6273.T	12/13/2024	0	JPY	61,190.000000	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	608.85
		6273.T	12/05/2024	0	JPY	61,190.000000	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	(2,495.04)
		2175.T	09/25/2024	0	JPY	1,565.000000	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	2,893.21
		2175.T	12/19/2024	0	JPY	1,565.000000	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	0	(882.43)	0.00	(882.43)	0.00	(1,025.66)
		2331.T	09/30/2024	0	JPY	1,076.000000	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	77.91
		8630.T	09/30/2024	0	JPY	4,125.000000	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	287.88
		8630.T	12/24/2024	16,300	JPY	4,125.000000	67,748,400.00	67,237,500.00		0.227000	ACT/365	(877.12)	90.00	297,155.52	0.00	385,751.99
SOMPO HOLDINGS, INC. CMN	SDB3264583134	JP3165000005	12/22/2034	16,200	1.000000	4,119.000000	66,422,417.17	67,139,700.00	97,800.00	25.000000	1	(9,203.53)	0.00	0.00	0.00	2,448.18
		4203.T	10/10/2024	2,400	JPY	3,811.000000	11,598,000.00	9,146,400.00		0.227000	ACT/365	(147.35)	90.00	823,109.69	0.00	666,111.49
SUMITOMO BAKELITE CO., LTD. CMN	SDB3260760775	JP3409400003	10/12/2034	3,000	1.000000	3,874.000000	10,919,965.76	9,297,600.00	(151,200.00)	25.000000	1	(5,798.20)	0.00	(1,973.59)	0.00	4,227.48
		5802.T	12/24/2024	0	JPY	2,817.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(13,440.71)	0.00	(13,488.32)
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN	SDB3264583170	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	(85.60)
		1911.T	12/24/2024	0	JPY	5,238.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	62,471.81	0.00	126,397.50
SUMITOMO FORESTRY CO LTD CMN	SDB3264583157	JP3409800004	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(874.31)	64,800.00	(874.31)	0.00	802.18
		8316.T	09/25/2024	0	JPY	3,782.000000	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	3,804.10
		8316.T	12/19/2024	0	JPY	3,782.000000	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	(2,125.66)
		8309.T	12/30/2024	0	JPY	3,721.000000	5,572,500.00	0.00		0.227000	ACT/365	(72.49)	90.00	56,378.95	0.00	55,835.54
SUMITOMO MITSUI TRUST GROUP CMN	SDB3264792327	JP3892100003	12/28/2034	1,500	1.000000	0.000000	5,518,358.67	0.00	0.00	25.000000	1	(543.41)	0.00	(615.76)	0.00	354.36
		8309.T	09/25/2024	0	JPY	3,721.000000	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	2,650.30
		8830.T	11/20/2024	0	JPY	4,915.000000	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	2,791.19
		8358.T	11/20/2024	0	JPY	1,140.000000	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	2,680.07
		8358.T	09/30/2024	0	JPY	1,140.000000	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	8.28

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Fund: ALL
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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.)																
Long (Cont.)																
		5805.T	09/25/2024	4,900	JPY	7,470.000000	43,344,000.00	36,603,000.00		0.227000	ACT/365	(559.13)	90.00	1,222,719.11	63,000.00	626,510.93
SWCC SHOWA HOLDINGS CO., LTD. CMN	SDB3260121422	JP3368400002	09/22/2034	5,600	1.000000	7,600.000000	42,168,000.00	37,240,000.00	(637,000.00)	25.000000	1	(22,208.18)	63,000.00	(5,087.59)	0.00	3,976.16
		6869.T	12/17/2024	0	JPY	2,829.000000	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	(348.71)
		8795.T	12/12/2024	0	JPY	2,889.500000	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	686.31
		8795.T	09/30/2024	0	JPY	2,889.500000	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	159.93
		6028.T	10/11/2024	11,500	JPY	2,910.500000	33,094,650.00	33,470,750.00		0.227000	ACT/365	(416.68)	90.00	2,338,098.76	0.00	2,028,520.31
TECHNOPRO HOLDINGS, INC. CMN	SDB3260862001	JP3545240008	10/12/2034	11,100	1.000000	2,962.245780	30,551,201.24	34,065,826.47	(595,076.47)	25.000000	1	(14,201.98)	299,700.00	0.00	0.00	12,874.02
		3635.T	09/25/2024	28,400	JPY	1,828.500000	53,136,400.00	51,929,400.00		0.227000	ACT/365	(671.24)	90.00	3,398,403.13	0.00	2,581,534.12
TECMO KOEI HOLDINGS CO., LTD. CMN	SDB3260121448	JP3283460008	09/22/2034	28,400	1.000000	1,856.500000	49,410,938.82	52,724,600.00	(795,200.00)	25.000000	1	(21,669.01)	0.00	(121.02)	0.00	16,383.72
		3626.T	12/27/2024	6,000	JPY	3,651.000000	22,107,300.00	21,906,000.00		0.227000	ACT/365	(287.46)	90.00	172,953.90	0.00	(345,315.11)
TIS INC. CMN	SDB3264753520	JP3104890003	12/27/2034	5,900	1.000000	3,737.000000	21,874,021.72	22,422,000.00	(516,000.00)	25.000000	1	(2,269.02)	0.00	0.00	0.00	(2,191.54)
		3626.T	11/26/2024	0	JPY	3,651.000000	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	4,523.70
		9001.T	09/25/2024	30,400	JPY	2,611.500000	72,817,600.00	79,389,600.00		0.227000	ACT/365	(952.33)	90.00	(460,309.21)	146,025.00	1,001,547.10
TOBU RAILWAY CMN	SDB3260121489	JP3597800006	09/22/2034	28,400	1.000000	2,567.068699	72,932,246.71	78,038,888.44	1,350,711.56	25.000000	1	(34,880.25)	146,025.00	(2,412.84)	0.00	6,356.33
		8766.T	12/04/2024	0	JPY	5,680.000000	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	1,469.14
		8766.T	12/12/2024	1,900	JPY	5,680.000000	13,204,300.00	10,792,000.00		0.227000	ACT/365	(168.69)	90.00	276,564.34	0.00	176,897.03
TOKIO MARINE HOLDINGS CMN	SDB3264054743	JP3910660004	12/13/2034	2,300	1.000000	5,728.000000	12,581,579.82	10,883,200.00	(91,200.00)	25.000000	1	(8,467.31)	0.00	(6,431.31)	0.00	1,122.68
		8766.T	09/30/2024	0	JPY	5,680.000000	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	138.80
		9501.T	11/18/2024	0	JPY	472.700000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(7,724,861.55)	0.00	(7,746,814.54)
TOKYO ELECTRIC POWER CMN	SDB3262741458	JP3585800000	11/16/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(21,952.99)	0.00	(21,952.99)	0.00	(49,165.21)
		8035.T	12/24/2024	0	JPY	24,360.000000	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	724.43
		9005.T	11/29/2024	0	JPY	1,687.500000	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	(3,490.44)
		3402.T	10/15/2024	0	JPY	994.900000	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	5,674.50
		3402.T	01/08/2025	12,800	JPY	994.900000	0.00	12,734,720.00		0.226871	ACT/365	0.00	90.00	0.00	0.00	(64,941.93)
TORAY INDUSTRIES CMN	SDB3265201697	JP3621000003	01/11/2035	0	1.000000	999.973588	0.00	12,799,661.93	(64,941.93)	25.000000	0	0.00	0.00	0.00	0.00	(412.15)
		2875.T	12/04/2024	0	JPY	10,520.000000	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	327.62
		2875.T	12/11/2024	0	JPY	10,520.000000	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	650.91
		6201.T	12/06/2024	0	JPY	12,695.000000	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	78.83

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 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.)																
JPY (Cont.)																
Long (Cont.)																
		4732.T	09/25/2024	82,300	JPY	1,370.000000	113,888,100.00	112,751,000.00		0.227000	ACT/365	(1,485.62)	90.00	(260,741.64)	127,926.00	(755,712.59)
USS CO LTD CMN	SDB3260121491	JP3944130008	09/22/2034	82,200	1.000000	1,377.003754	113,450,141.64	113,327,408.97	(576,408.97)	25.000000	1	(46,487.98)	127,926.00	0.00	0.00	(4,796.13)
		4194.T	10/01/2024	800	JPY	7,718.000000	5,622,400.00	6,174,400.00		0.227000	ACT/365	(72.84)	90.00	221,289.11	0.00	(35,726.53)
VISIONAL INC CMN	SDB3260458716	JP3800270005	09/29/2034	700	1.000000	8,035.816357	5,519,500.00	6,428,653.09	(254,253.09)	25.000000	1	(2,762.55)	0.00	(188.16)	0.00	(226.74)
		2267.T	09/25/2024	24,000	JPY	2,941.000000	67,725,450.00	70,584,000.00		0.227000	ACT/365	(893.53)	90.00	2,412,602.54	0.00	1,322,774.23
YAKULT HONSHA CO., LTD. CMN	SDB3260121541	JP3931600005	09/22/2034	22,700	1.000000	2,985.245010	69,085,674.51	71,645,880.23	(1,061,880.23)	25.000000	1	(27,948.08)	0.00	(7,176.83)	0.00	8,395.00
		2212.T	10/01/2024	6,700	JPY	2,910.500000	19,968,200.00	19,500,350.00		0.227000	ACT/365	(256.01)	90.00	890,217.76	0.00	892,479.88
YAMAZAKI BAKING CO LTD CMN	SDB3260458792	JP3935600001	09/29/2034	6,800	1.000000	2,943.500000	19,173,236.69	19,721,450.00	(221,100.00)	25.000000	1	(9,197.88)	232,560.00	(445.25)	0.00	5,664.13
YASKAWA ELECTRIC CORPORATION CMN	SDB3263589445	6506.T	12/05/2024	0	JPY	3,989.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(105,853.15)	0.00	(106,133.52)
		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	(673.58)
		6841.T	10/01/2024	0	JPY	3,387.000000	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	6,974.44
		3092.T	09/25/2024	21,500	JPY	4,789.000000	97,071,000.00	102,963,500.00		0.227000	ACT/365	(1,236.43)	90.00	5,166,224.47	0.00	2,949,112.52
ZOZO CMN	SDB3260121495	JP3399310006	09/22/2034	19,500	1.000000	4,889.770153	91,903,500.00	105,130,058.29	(2,166,558.29)	25.000000	1	(50,553.66)	0.00	(7,920.76)	0.00	18,716.56
TOTAL Long							3,895,262,540.00	3,678,556,280.00				(50,665.37)		43,200,034.96	4,579,911.90	11,378,102.65
							3,856,697,754.00	3,718,668,284.36	(40,112,004.36)			(1,715,579.85)	10,005,651.90	(483,834.13)	0.00	72,211.20
Short																
		6857.T	12/30/2024	0	JPY	9,302.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(179,632.60)	0.00	(179,660.45)
ADVANTEST CORP CMN	SDB3264792321	JP3122400009	12/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(27.85)	0.00	(27.85)	0.00	(1,140.22)
		6857.T	09/25/2024	0	JPY	9,302.000000	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	(241.17)
		6857.T	12/10/2024	0	JPY	9,302.000000	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	6,081.76
		6857.T	12/17/2024	0	JPY	9,302.000000	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	15,455.04
		8267.T	12/12/2024	0	JPY	3,615.000000	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	(90.06)
		8267.T	12/17/2024	0	JPY	3,615.000000	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	20,128.67
		5201.T	12/18/2024	0	JPY	4,630.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	20,498.98	0.00	(18,163.59)
AGC INC. CMN	SDB3264328829	JP3112000009	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(22.58)	(38,640.00)	(22.58)	0.00	(115.28)
		7259.T	10/01/2024	0	JPY	1,772.500000	(6,050,300.00)	0.00		0.227000	ACT/365	(5.36)	92.00	(5,315,692.59)	0.00	(5,317,134.04)
AISIN SEIKI CO LTD CMN	SDB3260458790	JP3102000001	09/29/2034	(3,400)	1.000000	0.000000	(5,801,657.87)	0.00	0.00	(25.000000)	1	(1,441.45)	0.00	(1,441.45)	0.00	(33,745.23)
		7071.T	09/30/2024	0	JPY	695.000000	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	1,424.000000	(3,234,000.00)	(3,132,800.00)		0.227000	ACT/365	(2.58)	92.00	(65,804.52)	0.00	9,301.31
APPIER GROUP CMN	SDB3264390161	JP3160960005	12/20/2034	(2,200)	1.000000	1,460.000000	(3,146,195.48)	(3,212,000.00)	79,200.00	(25.000000)	1	(46.17)	(4,048.00)	0.00	0.00	59.03

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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.)																
		2502.T	12/24/2024	0	JPY	1,609.500000	(28,121,600.00)	0.00		0.227000	ACT/365	(17.15)	92.00	775,973.17	0.00	234,993.47
ASAHI GROUP HOLDINGS LTD CMN	SDB3264583190	JP3116000005	12/22/2034	(16,900)	1.000000	0.000000	(28,213,216.33)	0.00	0.00	(25.000000)	1	(479.70)	(540,500.00)	(488.73)	0.00	1,491.39
		2502.T	12/19/2024	0	JPY	1,609.500000	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	347.21
		7936.T	12/20/2024	(11,600)	JPY	3,059.000000	(38,796,000.00)	(35,484,400.00)		0.227000	ACT/365	(31.50)	92.00	(184,783.02)	0.00	320,984.81
ASICS CORP CMN	SDB3264453044	JP3118000003	12/20/2034	(12,200)	1.000000	3,110.000000	(37,661,901.82)	(36,076,000.00)	591,600.00	(25.000000)	1	(272.16)	(85,560.00)	(83.08)	0.00	2,037.13
		7936.T	11/15/2024	0	JPY	3,059.000000	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	(4,751.28)
		4503.T	12/06/2024	0	JPY	1,527.000000	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	70.27
		7832.T	12/16/2024	(8,100)	JPY	3,714.000000	(57,638,400.00)	(30,083,400.00)		0.227000	ACT/365	(51.81)	92.00	(2,211,788.38)	0.00	(1,686,177.61)
BANDAI NAMCO HOLDINGS CMN	SDB3264178790	JP3778630008	12/14/2034	(15,200)	1.000000	3,779.000000	(55,148,355.12)	(30,609,900.00)	526,500.00	(25.000000)	1	(889.23)	0.00	(563.27)	0.00	(10,701.34)
		9697.T	10/21/2024	(20,400)	JPY	3,371.000000	(66,950,400.00)	(68,768,400.00)		0.227000	ACT/365	(39.95)	92.00	1,637,461.59	0.00	3,736,746.06
CAPCOM CO., LTD. CMN	SDB3261285267	JP3218900003	10/19/2034	(19,200)	1.000000	3,474.000000	(67,310,854.70)	(70,869,600.00)	2,101,200.00	(25.000000)	1	(1,915.54)	0.00	(608.64)	0.00	23,715.28
		3696.T	12/17/2024	(3,000)	JPY	3,115.000000	(10,500,000.00)	(9,345,000.00)		0.227000	ACT/365	(663.58)	92.00	1,167,318.60	0.00	960,900.18
CERES CMN	SDB3264255529	JP3423570005	12/15/2034	(3,000)	1.000000	3,105.000000	(10,482,318.60)	(9,315,000.00)	(30,000.00)	(253.333300)	1	(10,818.42)	(165,600.00)	0.00	0.00	6,098.36
		8331.T	12/04/2024	0	JPY	1,223.500000	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	2,494.70
		9502.T	12/27/2024	(5,500)	JPY	1,652.500000	(11,240,400.00)	(9,088,750.00)		0.227000	ACT/365	(8.59)	92.00	(267,989.42)	0.00	(251,571.64)
CHUBU ELECTRIC POWER COMPANY CMN	SDB3264753532	JP3526600006	12/27/2034	(6,800)	1.000000	1,655.500000	(10,998,276.44)	(9,105,250.00)	16,500.00	(25.000000)	1	(82.22)	0.00	(21.21)	0.00	(1,596.60)
		9502.T	12/17/2024	0	JPY	1,652.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	712,413.19	0.00	712,360.26
CHUBU ELECTRIC POWER COMPANY CMN	SDB3264255516	JP3526600006	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(52.92)	0.00	(52.92)	0.00	4,521.00
		9504.T	09/30/2024	(29,900)	JPY	903.300000	(26,893,350.00)	(27,008,670.00)		0.227000	ACT/365	(12.70)	92.00	564,474.30	0.00	821,302.63
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN	SDB3260427169	JP3522200009	09/28/2034	(29,700)	1.000000	911.900000	(27,576,573.46)	(27,265,810.00)	257,140.00	(25.000000)	1	(311.67)	0.00	(8.61)	0.00	5,212.40
		2579.T	11/12/2024	0	JPY	2,485.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(109,270.02)	0.00	(109,280.55)
COCA-COLA BOTTLERS JAPAN HOLDI CMN	SDB3262441807	JP3293200006	11/10/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(10.53)	0.00	(10.53)	0.00	(693.55)
		2579.T	12/19/2024	0	JPY	2,485.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	23,402.15	0.00	23,394.05
COCA-COLA BOTTLERS JAPAN HOLDI CMN	SDB3264390214	JP3293200006	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.09)	0.00	(8.09)	0.00	148.47
		5021.T	10/01/2024	(7,500)	JPY	7,017.000000	(50,705,800.00)	(52,627,500.00)		0.227000	ACT/365	(50.58)	92.00	(3,093,021.47)	0.00	(3,754,431.89)
COSMO ENERGY HOLDINGS CO., LTD. CMN	SDB3260458785	JP3298000005	09/29/2034	(7,300)	1.000000	6,929.000000	(47,710,733.89)	(51,967,500.00)	(660,000.00)	(25.000000)	1	(1,410.42)	0.00	(11.15)	0.00	(23,827.53)
		5253.T	12/27/2024	0	JPY	2,497.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	107,684.47	0.00	103,757.50
COVER CMN	SDB3264753538	JP3218500001	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(900.000000)	1	(3,926.96)	0.00	(3,926.96)	0.00	658.50
		4894.T	10/11/2024	(900)	JPY	4,760.000000	(4,054,500.00)	(4,284,000.00)		0.227000	ACT/365	(2,177.97)	92.00	392,804.03	0.00	197,297.99
CUORIPS INC. CMN	SDB3260855562	JP3266030000	10/12/2034	(900)	1.000000	4,610.000000	(4,541,804.02)	(4,149,000.00)	(135,000.00)	(1,986.111100)	1	(60,506.03)	0.00	0.00	0.00	1,252.15
		4751.T	09/26/2024	0	JPY	1,056.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(57,600.00)	(57,600.00)
CYBER AGENT LTD CMN	SDB3260264455	JP3311400000	09/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(57,600.00)	0.00	(365.56)	
		4751.T	12/19/2024	(11,800)	JPY	1,056.000000	(14,004,900.00)	(12,460,800.00)		0.227000	ACT/365	(8.83)	92.00	242,335.33	0.00	714,234.30
CYBER AGENT LTD CMN	SDB3264390139	JP3311400000	12/20/2034	(12,600)	1.000000	1,096.000000	(14,004,389.66)	(12,932,800.00)	472,000.00	(25.000000)	1	(101.04)	0.00	(13.28)	0.00	4,532.89
		6622.T	12/23/2024	(1,900)	JPY	7,910.000000	(15,390,000.00)	(15,029,000.00)		0.227000	ACT/365	(13.13)	92.00	(532,964.53)	0.00	(191,106.04)
DAIHEN CORP. CMN	SDB3264520294	JP3497800007	12/21/2034	(1,900)	1.000000	8,090.000000	(14,838,035.47)	(15,371,000.00)	342,000.00	(25.000000)	1	(141.50)	0.00	0.00	0.00	(1,212.86)

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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.)																
		6622.T	09/25/2024	0	JPY	7,910.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(99,000.00)	(99,000.00)
DAIHEN CORP. CMN	SDB3260121397	JP3497800007	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(99,000.00)	0.00	0.00	(628.30)
		4568.T	12/27/2024	0	JPY	4,300.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	11,387.18	0.00	11,385.53
DAIICHI SANKYO CO., LTD. CMN	SDB3264753526	JP3475350009	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.65)	0.00	(1.65)	0.00	72.26
		4568.T	12/25/2024	0	JPY	4,300.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	528.65	0.00	527.82
DAIICHI SANKYO CO., LTD. CMN	SDB3264649746	JP3475350009	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.83)	0.00	(0.83)	0.00	3.35
		4568.T	11/28/2024	0	JPY	4,300.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	4,464,819.62	0.00	4,464,299.05
DAIICHI SANKYO CO., LTD. CMN	SDB3263242818	JP3475350009	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(520.56)	0.00	(520.56)	0.00	28,332.70
		6367.T	01/06/2025	(3,500)	JPY	18,805.000000	(24,076,934.90)	(65,817,500.00)		0.227000	ACT/365	(15.17)	92.00	(231,475.25)	0.00	(738,990.42)
DAIKIN INDUSTRIES CMN	SDB3264857830	JP3481800005	12/29/2034	(1,300)	1.000000	18,660.000000	(24,076,934.90)	(65,310,000.00)	(507,500.00)	(25.000000)	1	(15.17)	0.00	(2.35)	0.00	(4,690.01)
		6367.T	09/30/2024	0	JPY	18,805.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(148,000.00)	(148,000.00)
DAIKIN INDUSTRIES CMN	SDB3260427168	JP3481800005	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(148,000.00)	0.00	0.00	(939.28)
		6367.T	11/29/2024	0	JPY	18,805.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(33,943.08)	0.00	(33,952.21)
DAIKIN INDUSTRIES CMN	SDB3263308388	JP3481800005	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(9.12)	0.00	(9.12)	0.00	(215.48)
		1925.T	12/25/2024	0	JPY	4,834.000000	0.00	0.00		0.227000	ACT/365	0.00	100.00	(1,723.97)	0.00	(1,724.57)
DAIWA HOUSE INDUSTRY CO.,LTD. CMN	SDB3264649753	JP3505000004	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.60)	0.00	(0.60)	0.00	(10.94)
		2432.T	09/30/2024	(8,100)	JPY	2,892.000000	(19,001,500.00)	(23,425,200.00)		0.227000	ACT/365	(26.26)	92.00	(3,125,938.79)	0.00	(1,162,498.97)
DENA CMN	SDB3260427159	JP3548610009	09/28/2034	(6,100)	1.000000	3,134.441965	(16,704,793.34)	(25,388,979.91)	1,963,779.92	(25.000000)	1	(340.10)	0.00	(148.35)	0.00	(7,377.81)
		4061.T	01/07/2025	(600)	JPY	2,219.500000	0.00	(1,331,700.00)		0.226871	ACT/365	0.00	100.00	(1,972.40)	0.00	6,313.02
DENKA COMPANY LIMITED CMN	SDB3264921697	JP3549600009	01/09/2035	0	1.000000	2,233.309040	0.00	(1,339,985.42)	8,285.42	(25.000000)	0	0.00	0.00	0.00	0.00	40.07
		4324.T	12/26/2024	0	JPY	3,728.000000	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)	0	(2.86)	0.00	(2.86)	0.00	22.51
		4324.T	12/06/2024	0	JPY	3,728.000000	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	(17.85)
		6141.T	12/19/2024	(5,300)	JPY	2,484.000000	(13,358,650.00)	(13,165,200.00)		0.227000	ACT/365	(10.02)	92.00	(377,251.60)	0.00	(308,479.47)
DMG MORI CO., LTD. CMN	SDB3264390163	JP3924800000	12/20/2034	(5,300)	1.000000	2,543.000000	(13,100,648.40)	(13,477,900.00)	312,700.00	(25.000000)	1	(127.87)	(243,800.00)	0.00	0.00	(1,957.77)
		3793.T	12/20/2024	0	JPY	812.000000	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	28.33
		6361.T	12/20/2024	0	JPY	2,601.000000	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	1,314.76
		6361.T	12/10/2024	0	JPY	2,601.000000	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	1,228.06
		4523.T	10/07/2024	(7,400)	JPY	4,371.000000	(32,227,000.00)	(32,345,400.00)		0.227000	ACT/365	(17.73)	92.00	2,412,919.10	0.00	2,101,721.00
EISAI CO., LTD. CMN	SDB3260628337	JP3160400002	10/05/2034	(7,400)	1.000000	4,329.000000	(32,641,642.44)	(32,034,600.00)	(310,800.00)	(25.000000)	1	(398.10)	0.00	(142.60)	0.00	13,338.59
		5020.T	11/18/2024	0	JPY	836.200000	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	1,594.43
		5020.T	12/25/2024	0	JPY	836.200000	(56,774,970.00)	0.00	0.00	0.227000	ACT/365	(42.63)	92.00	(1,293,531.63)	0.00	(1,293,972.48)
ENEOS HOLDINGS CMN	SDB3264649703	JP3386450005	12/27/2034	(68,100)	1.000000	0.000000	(55,673,450.99)	0.00	0.00	(25.000000)	1	(440.85)	0.00	(476.46)	0.00	(8,212.20)
		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	(198.98)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		6954.T	09/30/2024	0	JPY	4,087.000000	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	(1,271.17)
		6954.T	12/13/2024	(8,500)	JPY	4,087.000000	(37,458,000.00)	(34,739,500.00)		0.227000	ACT/365	(28.90)	92.00	934,166.59	0.00	1,680,986.47
FANUC CORP. CMN	SDB3264120642	JP3802400006	12/13/2034	(9,000)	1.000000	4,175.000000	(36,606,106.16)	(35,487,500.00)	748,000.00	(25.000000)	1	(1,180.12)	0.00	(752.07)	0.00	10,668.39
		9983.T	12/09/2024	0	JPY	51,550.000000	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	2,244.15
		9983.T	11/29/2024	0	JPY	51,550.000000	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	1,131.67
		6890.T	10/07/2024	(8,700)	JPY	2,562.000000	(20,384,000.00)	(22,289,400.00)		0.227000	ACT/365	(15.71)	92.00	(762,644.63)	0.00	(585,363.06)
FERROTEC CORPORATION CMN	SDB3260628339	JP3802720007	10/05/2034	(8,000)	1.000000	2,582.434863	(19,922,588.19)	(22,467,183.31)	177,783.31	(25.000000)	1	(501.73)	0.00	(9.36)	0.00	(3,715.01)
		7148.T	09/25/2024	(14,400)	JPY	2,869.000000	(41,356,800.00)	(41,313,600.00)		0.227000	ACT/365	(19.61)	92.00	899,625.59	(676,865.00)	596,613.79
FINANCIAL PARTNERS GROUP CMN	SDB3260121392	JP3166990006	09/22/2034	(14,400)	1.000000	2,895.000000	(42,393,600.00)	(41,688,000.00)	374,400.00	(25.000000)	1	(546.80)	(676,865.00)	(23.31)	0.00	3,786.41
		4478.T	09/25/2024	(10,000)	JPY	2,923.000000	(31,350,000.00)	(29,230,000.00)		0.227000	ACT/365	(1,592.42)	92.00	(823,155.41)	0.00	236,285.28
FREEE CMN	SDB3260121411	JP3826520003	09/22/2034	(10,000)	1.000000	3,035.000000	(29,828,213.26)	(30,350,000.00)	1,120,000.00	(207.000000)	1	(60,559.31)	0.00	(5,038.03)	0.00	1,499.59
		6504.T	12/06/2024	0	JPY	8,445.000000	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	1,961.60
		6504.T	09/26/2024	0	JPY	8,445.000000	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	(190.40)	
		5803.T	12/09/2024	0	JPY	6,608.000000	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	1,520.88
		6702.T	12/03/2024	0	JPY	2,781.500000	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	11,612.60
		6702.T	12/17/2024	0	JPY	2,781.500000	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	87.20
		8354.T	11/11/2024	0	JPY	3,959.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(301,973.97)	0.00	(302,007.83)
FUKUOKA FINANCIAL GROUP 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	(1,916.69)
		9166.T	12/17/2024	(1,100)	JPY	2,525.000000	(4,228,800.00)	(2,777,500.00)		0.227000	ACT/365	(734.80)	92.00	297,693.76	0.00	327,303.42
GENDA INC. CMN	SDB3264255522	JP3386890002	12/15/2034	(1,600)	1.000000	2,565.000000	(4,393,614.40)	(2,821,500.00)	44,000.00	(657.812500)	1	(14,390.34)	0.00	(5,747.39)	0.00	2,077.23
		6674.T	12/24/2024	(1,900)	JPY	2,639.000000	(3,748,500.00)	(5,014,100.00)		0.227000	ACT/365	(3.55)	92.00	(151,067.60)	0.00	(128,301.82)
GS YUASA CMN	SDB3264583136	JP3385820000	12/22/2034	(1,400)	1.000000	2,651.000000	(3,557,468.75)	(5,036,900.00)	22,800.00	(25.000000)	1	(34.22)	0.00	0.00	0.00	(814.27)
		9042.T	12/10/2024	0	JPY	4,114.000000	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	38.66
		6324.T	12/03/2024	(13,700)	JPY	3,640.000000	(53,118,000.00)	(49,868,000.00)		0.227000	ACT/365	(153.75)	92.00	(19,015,916.16)	0.00	(23,060,306.21)
HARMONIC DRIVE SYSTEMS INC. CMN	SDB3263426674	JP3761500002	12/01/2034	(15,600)	1.000000	3,345.000000	(33,778,748.78)	(45,826,500.00)	(4,041,500.00)	(25.000000)	1	(2,890.05)	0.00	(500.41)	0.00	(146,352.38)
		7205.T	09/25/2024	(76,900)	JPY	546.000000	(42,473,200.00)	(41,987,400.00)		0.227000	ACT/365	(100.26)	92.00	(13,221,518.25)	0.00	(11,685,592.44)
HINO MOTORS LTD CMN	SDB3260121444	JP3792600003	09/22/2034	(77,000)	1.000000	566.000000	(30,655,710.25)	(43,525,400.00)	1,538,000.00	(25.000000)	1	(2,074.19)	0.00	(37.37)	0.00	(74,162.69)
		9603.T	10/01/2024	(14,500)	JPY	1,421.000000	(18,396,000.00)	(20,604,500.00)		0.227000	ACT/365	(631.90)	92.00	4,488,712.92	0.00	4,772,890.44
HIS CMN	SDB3260458781	JP3160740001	09/29/2034	(12,600)	1.000000	1,442.470558	(22,365,653.80)	(20,915,823.10)	311,323.10	(152.976100)	1	(27,145.58)	0.00	(1,679.45)	0.00	30,291.18
		6305.T	11/21/2024	(3,000)	JPY	3,488.000000	(10,578,000.00)	(10,464,000.00)		0.227000	ACT/365	(9.26)	92.00	(489,942.67)	0.00	(403,285.32)
HITACHI CONSTRUCTION MACHINE CMN	SDB3262936493	JP3787000003	11/22/2034	(3,000)	1.000000	3,517.000000	(10,161,315.14)	(10,551,000.00)	87,000.00	(25.000000)	1	(342.66)	0.00	(74.44)	0.00	(2,559.45)

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Fund: ALL
Business Date: Jan 6, 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.)																
		9509.T	12/05/2024	(14,000)	JPY	827.900000	(10,200,300.00)	(11,590,600.00)		0.227000	ACT/365	(8.20)	92.00	(142,411.65)	0.00	(57,119.12)
HOKKAIDO ELEC PWR CO INC CMN	SDB3263589442	JP3850200001	12/06/2034	(12,100)	1.000000	834.000000	(9,914,639.42)	(11,676,000.00)	85,400.00	(25.000000)	1	(107.48)	0.00	(1.64)	0.00	(362.51)
		7267.T	12/30/2024	(3,900)	JPY	1,578.500000	(7,042,600.00)	(6,156,150.00)		0.227000	ACT/365	(5.62)	100.00	(212,554.25)	0.00	(382,241.41)
HONDA MOTOR CMN	SDB3264792316	JP3854600008	12/28/2034	(4,600)	1.000000	1,535.000000	(6,852,308.74)	(5,986,500.00)	(169,650.00)	(25.000000)	1	(37.16)	0.00	(6.77)	0.00	(2,425.90)
		6856.T	12/13/2024	0	JPY	9,090.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	8,281.08	0.00	(6,911.14)
HORIBA LTD CMN	SDB3264120659	JP3853000002	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(12.21)	(15,180.00)	(12.21)	0.00	(43.86)
		6465.T	12/18/2024	0	JPY	6,196.000000	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	110.53
		6465.T	12/12/2024	0	JPY	6,196.000000	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	4.74
		7741.T	12/23/2024	0	JPY	19,600.000000	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	74.52
		7741.T	12/11/2024	0	JPY	19,600.000000	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	515.50
		5019.T	10/01/2024	(95,800)	JPY	1,041.500000	(116,247,700.00)	(99,775,700.00)		0.227000	ACT/365	(78.65)	92.00	(1,015,471.92)	0.00	(1,591,905.53)
IDEMITSU KOSAN CO.,LTD. CMN	SDB3260458784	JP3142500002	09/29/2034	(112,100)	1.000000	1,035.500000	(115,379,217.34)	(99,200,900.00)	(574,800.00)	(25.000000)	1	(1,633.61)	0.00	(503.95)	0.00	(10,103.04)
		7013.T	01/07/2025	0	JPY	8,801.000000	0.00	0.00		0.226871	ACT/365	0.00	100.00	80,744.34	0.00	80,744.34
IHI CORPORATION CMN	SDB3264921672	JP3134800006	01/09/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	0.00	(1.65)	0.00	512.44
		9338.T	12/25/2024	(1,300)	JPY	4,235.000000	(5,408,000.00)	(5,505,500.00)		0.227000	ACT/365	(927.76)	92.00	255,630.99	0.00	159,670.79
INFORICH CMN	SDB3264649719	JP3153830009	12/27/2034	(1,300)	1.000000	4,170.000000	(5,676,630.99)	(5,421,000.00)	(84,500.00)	(650.000000)	1	(11,460.20)	0.00	0.00	0.00	1,013.35
		5076.T	11/18/2024	(13,100)	JPY	1,205.500000	(16,530,750.00)	(15,792,050.00)		0.227000	ACT/365	(11.52)	92.00	88,500.90	0.00	291,183.53
INFRONEER HOLDINGS INC. CMN	SDB3262741463	JP3153850007	11/16/2034	(13,500)	1.000000	1,221.000000	(16,353,678.68)	(15,995,100.00)	203,050.00	(25.000000)	1	(367.38)	0.00	(96.67)	0.00	1,848.00
		5595.T	11/21/2024	(4,300)	JPY	1,135.000000	(4,626,800.00)	(4,880,500.00)		0.227000	ACT/365	(2,933.21)	92.00	1,812,709.98	0.00	1,602,134.05
INSTITUTE FOR Q-SHU PIONEERS O CMN	SDB3262936528	JP3244850008	11/22/2034	(4,300)	1.000000	1,108.000000	(4,740,041.88)	(4,764,400.00)	(116,100.00)	(2,337.209300)	1	(94,475.93)	0.00	(51,139.41)	0.00	10,167.95
		3099.T	12/09/2024	0	JPY	2,683.000000	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	143.08
		3099.T	12/18/2024	(8,300)	JPY	2,683.000000	(30,558,300.00)	(22,268,900.00)		0.227000	ACT/365	(35.69)	92.00	(2,483,505.49)	0.00	(1,907,013.86)
ISETAN MITSUKOSHI HOLDINGS CMN	SDB3264328897	JP3894900004	12/20/2034	(11,100)	1.000000	2,752.500000	(27,915,035.41)	(22,845,750.00)	576,850.00	(25.000000)	1	(358.37)	0.00	(150.93)	0.00	(12,102.88)
		7202.T	11/21/2024	0	JPY	2,146.000000	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	(2,067.74)
		7202.T	12/11/2024	0	JPY	2,146.000000	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	596.58
		2593.T	11/15/2024	(21,000)	JPY	3,421.000000	(65,872,000.00)	(71,841,000.00)		0.227000	ACT/365	(43.64)	92.00	213,323.63	0.00	2,679,679.38
ITO EN, LTD.	SDB3262681149	JP3143000002	11/15/2034	(18,400)	1.000000	3,538.488318	(65,529,983.79)	(74,308,254.69)	2,467,254.69	(25.000000)	1	(898.94)	0.00	(61.45)	0.00	17,006.60
		8088.T	12/12/2024	(4,800)	JPY	1,772.000000	(7,724,950.00)	(8,505,600.00)		0.227000	ACT/365	(4.89)	92.00	(12,183.95)	0.00	117,343.67
IWATANI INTERNATIONAL CMN	SDB3264054732	JP3151600008	12/13/2034	(4,300)	1.000000	1,799.000000	(7,721,848.05)	(8,635,200.00)	129,600.00	(25.000000)	1	(72.38)	0.00	(1.82)	0.00	744.72
		9201.T	12/12/2024	0	JPY	2,471.500000	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	6.98
		9706.T	09/30/2024	(10,500)	JPY	4,900.000000	(52,153,500.00)	(51,450,000.00)		0.227000	ACT/365	(19.23)	92.00	2,702,648.29	(7,000.00)	3,744,983.50
JAPAN AIRPORT TERMINAL CMN	SDB3260427113	JP3699400002	09/28/2034	(10,500)	1.000000	5,000.000000	(54,345,619.84)	(52,500,000.00)	1,050,000.00	(25.000000)	1	(664.79)	(7,000.00)	(72.24)	0.00	23,767.56

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
		7182.T	12/11/2024	0	JPY	1,505.000000	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	3,221.91
		5411.T	11/01/2024	(93,200)	JPY	1,774.500000	(150,365,000.00)	(165,383,400.00)		0.227000	ACT/365	(127.41)	92.00	(6,183,873.23)	0.00	(5,719,993.57)
JFE HOLDINGS CMN	SDB3261928013	JP3386030005	11/01/2034	(85,000)	1.000000	1,779.500000	(145,112,805.37)	(165,849,400.00)	466,000.00	(25.000000)	1	(2,120.34)	0.00	(19.25)	0.00	(36,301.98)
		1963.T	10/10/2024	(50,600)	JPY	1,329.500000	(65,009,000.00)	(67,272,700.00)		0.227000	ACT/365	(41.35)	92.00	(998,674.56)	0.00	(1,702,995.34)
JGC HOLDINGS CMN	SDB3260760801	JP3667600005	10/12/2034	(50,200)	1.000000	1,315.603072	(64,947,072.80)	(66,569,515.46)	(703,184.54)	(25.000000)	1	(1,136.23)	0.00	(64.53)	0.00	(10,808.07)
		8282.T	12/16/2024	(37,700)	JPY	1,406.500000	(52,188,500.00)	(53,025,050.00)		0.227000	ACT/365	(36.19)	92.00	(438,567.11)	0.00	(380,949.73)
K'S HOLDINGS CMN	SDB3264178810	JP3277150003	12/14/2034	(37,000)	1.000000	1,408.042307	(51,657,242.06)	(53,083,194.98)	58,144.98	(25.000000)	1	(527.60)	0.00	0.00	0.00	(2,417.70)
		1812.T	10/29/2024	(84,000)	JPY	2,862.000000	(245,488,350.00)	(240,408,000.00)		0.227000	ACT/365	(224.89)	92.00	(10,352,530.92)	0.00	(8,761,457.33)
KAJIMA CMN	SDB3261724255	JP3210200006	10/27/2034	(84,900)	1.000000	2,881.000000	(234,201,456.53)	(242,004,000.00)	1,596,000.00	(25.000000)	1	(4,926.40)	0.00	(112.56)	0.00	(55,604.65)
		1812.T	09/25/2024	0	JPY	2,862.000000	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	(2,199.06)	
		9503.T	12/04/2024	0	JPY	1,739.500000	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	SDB3263350560	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	2,259.79
		9503.T	12/27/2024	0	JPY	1,739.500000	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)	0	(2.25)	0.00	(2.25)	0.00	(35.27)
		9503.T	01/07/2025	(1,200)	JPY	1,739.500000	0.00	(2,087,400.00)		0.226871	ACT/365	0.00	92.00	4,735.71	0.00	21,262.93
KANSAI ELECTRIC POWER COMPANY CMN	SDB3264921669	JP3228600007	01/09/2035	0	1.000000	1,753.272684	0.00	(2,103,927.22)	16,527.22	(25.000000)	0	0.00	0.00	0.00	0.00	134.95
		4452.T	11/15/2024	(9,000)	JPY	6,301.000000	(60,432,600.00)	(56,709,000.00)		0.227000	ACT/365	(30.21)	92.00	1,026,824.57	0.00	1,102,095.97
KAO CORP LTD CMN	SDB3262681154	JP3205800000	11/15/2034	(9,400)	1.000000	6,388.000000	(61,697,525.49)	(57,492,000.00)	783,000.00	(25.000000)	1	(1,536.59)	(706,192.00)	(490.51)	0.00	6,994.46
		3498.T	09/25/2024	(5,100)	JPY	13,900.000000	(68,697,000.00)	(70,890,000.00)		0.227000	ACT/365	(16,745.99)	92.00	(4,682,038.51)	0.00	(7,547,965.04)
KASUMIGASEKI CAPITAL CMN	SDB3260121466	JP3211050004	09/22/2034	(5,100)	1.000000	13,440.000000	(63,669,111.45)	(68,544,000.00)	(2,346,000.00)	(910.784300)	1	(519,926.53)	0.00	(7,986.60)	0.00	(47,903.21)
		7012.T	12/10/2024	0	JPY	7,061.000000	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	121.32
		9008.T	10/17/2024	0	JPY	3,787.000000	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	307.99
		9041.T	12/17/2024	(1,600)	JPY	3,316.000000	(5,292,800.00)	(5,305,600.00)		0.227000	ACT/365	(4.16)	92.00	(135,035.48)	0.00	(144,699.30)
KINTETSU CORP CMN	SDB3264255554	JP3260800002	12/15/2034	(1,600)	1.000000	3,310.000000	(5,160,964.52)	(5,296,000.00)	(9,600.00)	(25.000000)	1	(63.82)	0.00	0.00	0.00	(918.34)
		2503.T	09/25/2024	(56,800)	JPY	2,019.000000	(133,228,800.00)	(114,679,200.00)		0.227000	ACT/365	(76.44)	92.00	1,726,935.61	0.00	1,443,076.63
KIRIN HOLDINGS COMPANY, LTD CMN	SDB3260121458	JP3258000003	09/22/2034	(64,800)	1.000000	2,049.000000	(134,436,185.53)	(116,383,200.00)	1,704,000.00	(25.000000)	1	(2,130.98)	(1,985,728.00)	(1,318.70)	0.00	9,158.50
		4967.T	10/15/2024	(4,700)	JPY	6,094.000000	(29,783,900.00)	(28,641,800.00)		0.227000	ACT/365	(29.77)	92.00	(1,375,688.44)	0.00	(992,348.90)
KOBAYASHI PHARMACEUTICAL CO CMN	SDB3260961895	JP3301100008	10/12/2034	(4,700)	1.000000	6,230.000000	(28,015,361.04)	(29,281,000.00)	639,200.00	(25.000000)	1	(744.46)	(255,116.00)	(45.04)	0.00	(6,297.95)
		3038.T	12/23/2024	0	JPY	3,424.000000	(12,092,500.00)	0.00		0.227000	ACT/365	(6.61)	92.00	966,016.69	0.00	965,883.71
KOBE BUSSAN CMN	SDB3264520305	JP3291200008	12/21/2034	(3,500)	1.000000	0.000000	(12,255,408.18)	0.00	0.00	(25.000000)	1	(132.99)	0.00	(141.05)	0.00	6,129.99
		3038.T	11/11/2024	0	JPY	3,424.000000	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	9,316.21
		5406.T	12/18/2024	(17,600)	JPY	1,585.500000	(25,277,000.00)	(27,904,800.00)		0.227000	ACT/365	(23.40)	92.00	(1,343,988.22)	0.00	(1,458,677.02)
KOBE STEEL CMN	SDB3264328879	JP3289800009	12/20/2034	(16,100)	1.000000	1,579.000000	(24,075,762.25)	(27,790,400.00)	(114,400.00)	(25.000000)	1	(288.81)	0.00	(6.54)	0.00	(9,257.50)
		6525.T	12/03/2024	0	JPY	2,173.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	143,713.93	0.00	143,707.22
KOKUSAI ELECTRIC CMN	SDB3263426672	JP329330001	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	912.04

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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.)																
		6301.T	12/25/2024	0	JPY	4,297.000000	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	(176.06)
		6301.T	11/29/2024	0	JPY	4,297.000000	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	(1,409.27)
		6301.T	12/16/2024	0	JPY	4,297.000000	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	9,461.17
		6301.T	12/30/2024	0	JPY	4,297.000000	(9,988,900.00)	0.00		0.227000	ACT/365	(6.81)	92.00	(110,995.04)	0.00	(111,039.80)
KOMATSU LTD. CMN	SDB3264792325	JP3304200003	12/28/2034	(2,300)	1.000000	0.000000	(9,906,356.05)	0.00	0.00	(25.000000)	1	(44.76)	0.00	(44.76)	0.00	(704.71)
		6301.T	09/30/2024	0	JPY	4,297.000000	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	0.00	(105.35)
		4922.T	01/07/2025	(200)	JPY	6,893.000000	0.00	(1,378,600.00)		0.226871	ACT/365	0.00	100.00	(7,846.16)	0.00	41,607.68
KOSE CORPORATION. CMN	SDB3264921654	JP3283650004	01/09/2035	0	1.000000	7,140.269185	0.00	(1,428,053.84)	49,453.84	(25.000000)	0	0.00	0.00	0.00	0.00	264.06
		6326.T	12/18/2024	0	JPY	1,815.500000	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	3,119.66
		3549.T	12/27/2024	(1,200)	JPY	3,126.000000	(3,215,000.00)	(3,751,200.00)		0.227000	ACT/365	(2.11)	92.00	(61,150.01)	0.00	94,825.36
KUSURI NO AOKI HOLDINGS ORD CMN	SDB3264753536	JP3266190002	12/27/2034	(1,000)	1.000000	3,256.000000	(3,202,091.85)	(3,907,200.00)	156,000.00	(25.000000)	1	(24.63)	0.00	0.00	0.00	601.81
		3549.T	11/11/2024	0	JPY	3,126.000000	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	3,343.59
		6971.T	12/11/2024	0	JPY	1,553.500000	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	4,695.07
		9616.T	09/25/2024	(46,300)	JPY	2,911.500000	(132,932,850.00)	(134,802,450.00)		0.227000	ACT/365	(129.98)	92.00	(7,196,117.18)	(164,800.00)	(6,573,723.46)
KYORITSU MAINTENANCE CMN	SDB3260121407	JP3253900009	09/22/2034	(45,300)	1.000000	2,928.575951	(125,502,418.16)	(135,593,066.52)	790,616.52	(25.000000)	1	(3,422.79)	(164,800.00)	(39.82)	0.00	(41,720.18)
		9508.T	12/03/2024	0	JPY	1,413.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,854,323.89	0.00	1,854,217.45
KYUSHU ELEC POWER CO INC CMN	SDB3263426705	JP3246400000	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(106.44)	0.00	(106.44)	0.00	11,767.80
		9508.T	09/30/2024	0	JPY	1,413.500000	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	(15.87)
		8918.T	12/23/2024	(603,200)	JPY	7.000000	(4,825,600.00)	(4,222,400.00)		0.227000	ACT/365	(36.05)	92.00	609,785.84	0.00	609,317.97
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)	1	(467.87)	0.00	0.00	0.00	3,867.04
		8848.T	09/30/2024	0	JPY	570.000000	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	(28.56)
		2585.T	09/25/2024	(4,700)	JPY	2,266.000000	(10,566,200.00)	(10,650,200.00)		0.227000	ACT/365	(2.67)	92.00	2,572,293.25	0.00	2,609,583.45
LIFEDRINK COMPANY CMN	SDB3260121387	JP3966800005	09/22/2034	(4,600)	1.000000	2,274.000000	(11,207,354.64)	(10,687,800.00)	37,600.00	(25.000000)	1	(309.80)	0.00	(244.70)	0.00	16,561.74
		6586.T	12/12/2024	0	JPY	4,698.000000	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	1,105.34
		6586.T	11/28/2024	0	JPY	4,698.000000	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	(3,040.29)
		8002.T	12/27/2024	(8,500)	JPY	2,372.000000	(20,289,500.00)	(20,162,000.00)		0.227000	ACT/365	(15.35)	92.00	(459,942.05)	0.00	(285,801.52)
MARUBENI CORPORATION CMN	SDB3264753543	JP3877600001	12/27/2034	(8,500)	1.000000	2,392.500000	(19,876,307.95)	(20,336,250.00)	174,250.00	(25.000000)	1	(109.48)	0.00	0.00	0.00	(1,813.84)
		8252.T	12/12/2024	0	JPY	2,495.000000	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	211.54

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		3088.T	11/06/2024	(57,700)	JPY	2,246.500000	(111,003,200.00)	(129,623,050.00)		0.227000	ACT/365	(87.56)	92.00	(255,818.31)	0.00	3,117,674.91
MATSUKIYOCOCOKARA CMN	SDB3262055918	JP3869010003	11/06/2034	(47,600)	1.000000	2,305.000000	(108,170,456.78)	(132,998,500.00)	3,375,450.00	(25.000000)	1	(1,956.78)	0.00	(1,194.41)	0.00	19,786.34
		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	(295.33)
		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	(147.70)
		4480.T	11/20/2024	(700)	JPY	3,745.000000	(2,653,000.00)	(2,621,500.00)		0.227000	ACT/365	0.37	92.00	942,478.86	0.00	1,005,447.27
MEDLEY CMN	SDB3262867360	JP3921310003	11/22/2034	(700)	1.000000	3,835.000000	(2,981,948.20)	(2,684,500.00)	63,000.00	(25.000000)	1	(31.59)	0.00	(27.85)	0.00	6,381.08
		4385.T	11/07/2024	(22,100)	JPY	1,720.000000	(33,884,400.00)	(38,012,000.00)		0.227000	ACT/365	(7.96)	92.00	3,210,632.69	0.00	4,746,725.37
MERCARI CMN	SDB3262179001	JP3921290007	11/08/2034	(18,700)	1.000000	1,789.526405	(36,038,312.57)	(39,548,533.54)	1,536,533.54	(25.000000)	1	(440.86)	0.00	(124.26)	0.00	30,125.12
		8058.T	12/11/2024	0	JPY	2,589.500000	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	67.96
		7211.T	10/15/2024	(18,500)	JPY	509.700000	(10,506,910.00)	(9,429,450.00)		0.227000	ACT/365	(24.67)	92.00	(4,497,995.05)	0.00	(4,075,078.62)
MITSUBISHI MOTORS CMN	SDB3260962543	JP3899800001	10/12/2034	(19,100)	1.000000	532.600000	(7,604,754.14)	(9,853,100.00)	423,650.00	(25.000000)	1	(733.56)	0.00	(257.74)	0.00	(25,862.51)
		8306.T	12/24/2024	0	JPY	1,857.500000	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	(40.10)
		8031.T	12/09/2024	0	JPY	3,288.000000	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	453.42
		8031.T	11/29/2024	0	JPY	3,288.000000	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	(3,269.48)
		8031.T	12/17/2024	0	JPY	3,288.000000	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	375.09
		4183.T	12/24/2024	0	JPY	3,416.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(63,121.36)	0.00	(63,137.48)
MITSUI CHEMICAL INC CMN	SDB3264583142	JP3888300005	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(16.12)	0.00	(16.12)	0.00	(400.70)
		7003.T	11/19/2024	0	JPY	1,725.000000	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	(145.17)
		7003.T	12/19/2024	(700)	JPY	1,725.000000	(3,158,600.00)	(1,207,500.00)		0.227000	ACT/365	(3.73)	92.00	(199,384.58)	0.00	(117,525.42)
MITSUI E&S CMN	SDB3264390165	JP3891600003	12/20/2034	(1,700)	1.000000	1,842.000000	(2,878,512.88)	(1,289,400.00)	81,900.00	(25.000000)	1	(40.84)	0.00	(38.59)	0.00	(745.88)
		8411.T	12/05/2024	0	JPY	3,885.000000	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	9,930.86
		8411.T	12/24/2024	0	JPY	3,885.000000	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	(1,331.54)
		6269.T	09/25/2024	(7,800)	JPY	3,475.000000	(25,818,000.00)	(27,105,000.00)		0.227000	ACT/365	(22.40)	92.00	(1,258,146.58)	0.00	(2,488,038.49)
MODEC CMN	SDB3260121485	JP3888250002	09/22/2034	(7,800)	1.000000	3,345.000000	(24,832,853.42)	(26,091,000.00)	(1,014,000.00)	(25.000000)	1	(611.92)	(215,280.00)	0.00	0.00	(15,790.35)
		3994.T	09/25/2024	(5,500)	JPY	4,784.000000	(26,862,000.00)	(26,312,000.00)		0.227000	ACT/365	(15.20)	92.00	437,341.55	0.00	695,226.22
MONEY FORWARD, INC. CMN	SDB3260121421	JP3869960009	09/22/2034	(5,500)	1.000000	4,831.000000	(27,139,503.14)	(26,570,500.00)	258,500.00	(25.000000)	1	(615.33)	0.00	(57.28)	0.00	4,412.26
		6981.T	01/08/2025	(3,200)	JPY	2,527.500000	0.00	(8,088,000.00)		0.226871	ACT/365	0.00	100.00	0.00	0.00	(5,525.40)
MURATA MFG. CO., LTD. CMN	SDB3265201666	JP3914400001	01/11/2035	0	1.000000	2,525.773314	0.00	(8,082,474.60)	(5,525.40)	(25.000000)	0	0.00	0.00	0.00	0.00	(35.07)
		6268.T	12/19/2024	(3,000)	JPY	2,772.000000	(9,225,150.00)	(8,316,000.00)		0.227000	ACT/365	(6.67)	92.00	(173,745.07)	0.00	(187,285.34)
NABTESCO CMN	SDB3264390158	JP3651210001	12/20/2034	(3,300)	1.000000	2,808.000000	(9,086,909.31)	(8,424,000.00)	108,000.00	(25.000000)	1	(100.27)	(121,440.00)	(10.43)	0.00	(1,188.61)

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Fund: ALL
Business Date: Jan 6, 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.)																
		7014.T	12/19/2024	(8,700)	JPY	1,912.000000	(15,259,800.00)	(16,634,400.00)		0.227000	ACT/365	(690.10)	92.00	(794,236.36)	0.00	(2,240,171.38)
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)	(1,435,500.00)	(186.494200)	1	(10,435.02)	0.00	0.00	0.00	(14,217.26)
		6701.T	12/03/2024	0	JPY	13,475.000000	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	5,602.34
		6701.T	12/20/2024	(2,200)	JPY	13,475.000000	(40,484,000.00)	(29,645,000.00)		0.227000	ACT/365	(31.54)	92.00	(1,164,163.35)	0.00	(625,712.74)
NEC CORPORATION CMN	SDB3264453060	JP3733000008	12/20/2034	(2,900)	1.000000	13,720.000000	(39,514,288.55)	(30,184,000.00)	539,000.00	(25.000000)	1	(549.39)	0.00	(348.97)	0.00	(3,971.09)
		3659.T	12/09/2024	(10,100)	JPY	2,294.500000	(27,965,000.00)	(23,174,450.00)		0.227000	ACT/365	(24.50)	92.00	(1,419,235.53)	0.00	(755,641.43)
NEXON CO.LTD. CMN	SDB3263707256	JP3758190007	12/07/2034	(11,900)	1.000000	2,376.500000	(26,858,681.34)	(24,002,650.00)	828,200.00	(25.000000)	1	(385.90)	(164,220.00)	(99.38)	0.00	(4,795.68)
		3186.T	10/29/2024	0	JPY	1,407.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	436,305.79	0.00	(262,565.39)
NEXTAGE CO. LTD. CMN	SDB3261724258	JP3758210003	10/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(100.000000)	1	(21,843.18)	(677,028.00)	(21,843.18)	0.00	(1,666.37)
		6594.T	12/23/2024	0	JPY	2,805.500000	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	7.28
		6594.T	09/27/2024	0	JPY	2,805.500000	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	(406.18)
		6849.T	10/10/2024	(24,100)	JPY	2,100.500000	(51,259,200.00)	(50,622,050.00)		0.227000	ACT/365	(38.16)	92.00	(563,383.38)	0.00	773,252.33
NIHON KOHDEN CORP. CMN	SDB3260760809	JP3706800004	10/12/2034	(23,600)	1.000000	2,156.000000	(50,316,886.78)	(51,959,600.00)	1,337,550.00	(25.000000)	1	(914.29)	0.00	0.00	0.00	4,907.45
		7974.T	11/12/2024	0	JPY	9,070.000000	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)	0	(2,056.87)	0.00	(2,056.87)	0.00	(35,349.71)
		5214.T	09/25/2024	(22,800)	JPY	3,372.000000	(76,425,600.00)	(76,881,600.00)		0.227000	ACT/365	(38.23)	92.00	1,336,132.29	0.00	(88,466.82)
NIPPON ELEC GLASS CO LTD	SDB3260121508	JP3733400000	09/22/2034	(22,800)	1.000000	3,371.000000	(78,021,600.00)	(76,858,800.00)	(22,800.00)	(25.000000)	1	(1,647.12)	(1,400,151.99)	(160.27)	0.00	(561.46)
		5401.T	12/23/2024	0	JPY	3,158.000000	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	(6.54)
		5401.T	12/30/2024	(6,100)	JPY	3,158.000000	(24,845,500.00)	(19,263,800.00)		0.227000	ACT/365	(19.13)	92.00	(803,188.80)	0.00	(656,904.02)
NIPPON STEEL CMN	SDB3264792330	JP3381000003	12/28/2034	(7,900)	1.000000	3,182.000000	(24,286,921.25)	(19,410,200.00)	146,400.00	(25.000000)	1	(115.22)	0.00	(34.22)	0.00	(4,169.05)
		9101.T	12/18/2024	0	JPY	5,340.000000	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	500.01
		7201.T	12/23/2024	(33,500)	JPY	475.200000	(31,468,560.00)	(15,919,200.00)		0.227000	ACT/365	(47.57)	92.00	(2,331,937.60)	0.00	(2,171,893.39)
NISSAN MOTOR CMN	SDB3264520293	JP3672400003	12/21/2034	(61,800)	1.000000	480.000000	(27,008,714.30)	(16,080,000.00)	160,800.00	(25.000000)	1	(755.79)	0.00	(354.71)	0.00	(13,783.94)
		9843.T	11/27/2024	0	JPY	18,480.000000	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	5,375.91
		3110.T	12/24/2024	0	JPY	6,600.000000	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	(51.29)
		3110.T	09/30/2024	0	JPY	6,600.000000	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	(17.45)
		8604.T	09/30/2024	0	JPY	919.100000	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	(29.19)
		6254.T	09/25/2024	(55,500)	JPY	2,811.000000	(136,743,600.00)	(156,010,500.00)		0.227000	ACT/365	(4,160.95)	92.00	(39,880,214.27)	(96,000.00)	(67,835,727.10)
NOMURA MICRO SCIENCE CMN	SDB3260121385	JP3762950008	09/22/2034	(66,900)	1.000000	2,311.000000	(116,582,315.61)	(128,260,500.00)	(27,750,000.00)	(130.418500)	1	(109,512.83)	(96,000.00)	(27,151.73)	0.00	(430,519.89)
		9613.T	09/25/2024	0	JPY	2,939.500000	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	(356.99)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
		9613.T	11/11/2024	0	JPY	2,939.500000	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	(5,634.11)
		4565.T	09/25/2024	0	JPY	1,016.000000	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	(2,817.74)
		1802.T	11/18/2024	0	JPY	2,129.000000	0.00	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	(183.91)
		3861.T	10/01/2024	(54,700)	JPY	606.000000	(37,248,290.00)	(33,148,200.00)		0.227000	ACT/365	(40.70)	92.00	(3,498,735.44)	0.00	(3,603,831.32)
OJI HOLDINGS CMN	SDB3260458794	JP3174410005	09/29/2034	(61,700)	1.000000	604.100000	(34,477,823.91)	(33,044,270.00)	(103,930.00)	(25.000000)	1	(1,165.87)	0.00	(281.12)	0.00	(22,871.74)
		7733.T	12/16/2024	(20,500)	JPY	2,315.000000	(64,858,400.00)	(47,457,500.00)		0.227000	ACT/365	(44.11)	92.00	(86,217.06)	0.00	1,050,898.20
OLYMPUS CMN	SDB3264178805	JP3201200007	12/14/2034	(27,200)	1.000000	2,370.500000	(64,338,020.53)	(48,595,250.00)	1,137,750.00	(25.000000)	1	(634.74)	0.00	(203.91)	0.00	6,669.53
		6645.T	09/25/2024	0	JPY	5,158.000000	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	(1,089.06)
		6645.T	12/11/2024	(26,000)	JPY	5,158.000000	(161,250,000.00)	(134,108,000.00)		0.227000	ACT/365	(145.10)	92.00	(5,290,050.93)	0.00	(222,694.03)
OMRON CORPORATION CMN	SDB3263985551	JP3197800000	12/13/2034	(30,000)	1.000000	5,353.000000	(154,256,690.57)	(139,178,000.00)	5,070,000.00	(25.000000)	1	(2,643.10)	0.00	(629.89)	0.00	(1,413.33)
		3288.T	12/19/2024	0	JPY	5,263.000000	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	90.30
		3288.T	09/25/2024	0	JPY	5,263.000000	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	(263.38)
		6368.T	09/25/2024	(6,900)	JPY	8,460.000000	(57,063,000.00)	(58,374,000.00)		0.227000	ACT/365	(25.23)	92.00	2,258,615.65	(99,400.00)	364,088.99
ORGANO CORPORATION CMN	SDB3260121470	JP3201600008	09/22/2034	(6,900)	1.000000	8,200.000000	(58,788,000.00)	(56,580,000.00)	(1,794,000.00)	(25.000000)	1	(1,126.67)	(99,400.00)	(54.89)	0.00	2,310.69
		4661.T	12/03/2024	0	JPY	3,420.000000	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	1,068.04
		4661.T	12/23/2024	(19,500)	JPY	3,420.000000	(65,990,500.00)	(66,690,000.00)		0.227000	ACT/365	(51.67)	92.00	(991,384.25)	0.00	(952,213.53)
ORIENTAL LAND CO CMN	SDB3264520326	JP3198900007	12/21/2034	(19,100)	1.000000	3,422.036460	(64,368,815.75)	(66,729,710.98)	39,710.98	(25.000000)	1	(540.26)	0.00	0.00	0.00	(6,043.23)
		8591.T	12/04/2024	0	JPY	3,377.000000	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	3,023.48
		9532.T	12/17/2024	(18,600)	JPY	3,459.000000	(55,328,000.00)	(64,337,400.00)		0.227000	ACT/365	(50.14)	92.00	(2,477,622.36)	0.00	(2,459,619.19)
OSAKA GAS CO., LTD. CMN	SDB3264255517	JP3180400008	12/15/2034	(16,000)	1.000000	3,460.000000	(52,872,263.08)	(64,356,000.00)	18,600.00	(25.000000)	1	(596.83)	0.00	0.00	0.00	(15,609.99)
		5726.T	11/19/2024	0	JPY	1,816.000000	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	2,508.11
		4578.T	12/06/2024	0	JPY	8,410.000000	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	121.73
		7532.T	12/16/2024	0	JPY	4,277.000000	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)	0	(298.95)	0.00	(298.95)	0.00	242.16
		6752.T	12/18/2024	0	JPY	1,615.000000	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	(263.17)
		1893.T	11/29/2024	0	JPY	657.700000	0.00	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	(33.06)
		4587.T	10/18/2024	0	JPY	2,517.000000	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	5,634.96

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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.)																
		4165.T	01/08/2025	(2,500)	JPY	969.000000	0.00	(2,422,500.00)		0.226871	ACT/365	0.00	100.00	0.00	0.00	64,238.35
PLAID INC. (JAPAN) CMN	SDB3265201672	JP3833270006	01/11/2035	0	1.000000	994.695341	0.00	(2,486,738.35)	64,238.35	(250.000000)	0	0.00	0.00	0.00	0.00	407.69
		4927.T	12/24/2024	(1,200)	JPY	1,408.000000	(1,004,850.00)	(1,689,600.00)		0.227000	ACT/365	(0.50)	92.00	36,007.58	0.00	34,339.13
POLA ORBIS HOLDINGS CMN	SDB3264583138	JP3855900001	12/22/2034	(700)	1.000000	1,423.253336	(1,026,865.07)	(1,707,904.00)	18,304.00	(25.000000)	1	(8.46)	(19,964.00)	(1.24)	0.00	217.93
		5838.T	11/19/2024	(1,900)	JPY	4,330.000000	(9,399,600.00)	(8,227,000.00)		0.227000	ACT/365	(6.58)	92.00	(123,645.90)	0.00	47,123.17
RAKUTEN BANK CMN	SDB3262800195	JP3967220009	11/17/2034	(2,100)	1.000000	4,420.000000	(9,294,295.83)	(8,398,000.00)	171,000.00	(25.000000)	1	(230.93)	0.00	(113.85)	0.00	299.07
		4755.T	12/04/2024	0	JPY	858.500000	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	4.73
		4755.T	12/11/2024	0	JPY	858.500000	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	10,415.49
		6098.T	11/29/2024	0	JPY	10,775.000000	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	(3,142.49)
		6723.T	12/25/2024	0	JPY	2,021.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	52,151.07	0.00	52,147.71
RENASAS 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	330.96
		6723.T	11/21/2024	0	JPY	2,021.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(115,784.96)	0.00	(115,843.19)
RENASAS 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	(735.20)
		6723.T	12/13/2024	0	JPY	2,021.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	225,731.86	0.00	225,662.09
RENASAS 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	1,432.17
		8308.T	12/05/2024	0	JPY	1,144.000000	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	15,416.58
		4681.T	09/25/2024	(23,600)	JPY	3,088.000000	(71,820,000.00)	(72,876,800.00)		0.227000	ACT/365	(69.32)	92.05	(3,737,611.20)	(78,300.00)	(2,571,229.22)
RESORTTRUST INC CMN	SDB3260121526	JP3974450003	09/22/2034	(22,800)	1.000000	3,140.827898	(67,950,396.55)	(74,123,538.40)	1,246,738.40	(25.000000)	1	(2,056.42)	(78,300.00)	(2.89)	0.00	(16,318.32)
		7752.T	11/29/2024	0	JPY	1,736.000000	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	(263.67)
		5947.T	10/01/2024	(18,400)	JPY	3,205.000000	(59,977,000.00)	(58,972,000.00)		0.227000	ACT/365	(43.96)	92.04	(1,400,778.35)	0.00	(408,734.65)
RINNAI CORP. CMN	SDB3260458771	JP3977400005	09/29/2034	(18,500)	1.000000	3,259.000000	(58,985,560.70)	(59,965,600.00)	993,600.00	(25.000000)	1	(1,556.30)	0.00	(203.32)	0.00	(2,594.04)
		6963.T	09/30/2024	0	JPY	1,501.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(15,000.00)	(15,000.00)
ROHM CO LTD ORD CMN	SDB3260427165	JP3982800009	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(15,000.00)	0.00	0.00	(95.20)
		6963.T	01/08/2025	(1,900)	JPY	1,501.500000	0.00	(2,852,850.00)		0.226871	ACT/365	0.00	100.00	0.00	0.00	(7,634.95)
ROHM CO LTD ORD CMN	SDB3265201700	JP3982800009	01/11/2035	0	1.000000	1,497.481605	0.00	(2,845,215.05)	(7,634.95)	(25.000000)	0	0.00	0.00	0.00	0.00	(48.46)
		6963.T	12/13/2024	0	JPY	1,501.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	70,016.31	0.00	70,012.04
ROHM CO LTD ORD CMN	SDB3264120668	JP3982800009	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.27)	0.00	(4.27)	0.00	444.33
		6963.T	11/28/2024	0	JPY	1,501.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(37,565.18)	0.00	(37,598.82)
ROHM CO LTD ORD CMN	SDB3263242787	JP3982800009	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(33.63)	0.00	(33.63)	0.00	(238.62)
		6323.T	01/08/2025	(800)	JPY	1,550.500000	0.00	(1,240,400.00)		0.226871	ACT/365	0.00	100.00	0.00	0.00	(4,380.35)
RORZE CMN	SDB3265201688	JP3982200002	01/11/2035	0	1.000000	1,545.024567	0.00	(1,236,019.65)	(4,380.35)	(25.000000)	0	0.00	0.00	0.00	0.00	(27.80)
		6323.T	09/25/2024	0	JPY	1,550.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	152,084.13	0.00	152,072.48
RORZE CMN	SDB3260121449	JP3982200002	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(11.65)	0.00	(11.65)	0.00	965.13
		4680.T	12/19/2024	0	JPY	1,241.000000	(933,100.00)	0.00		0.227000	ACT/365	(0.58)	92.00	18,852.76	0.00	15,523.68
ROUND ONE CORP CMN	SDB3264390175	JP3966800009	12/20/2034	(700)	1.000000	0.000000	(934,439.26)	0.00	0.00	(25.000000)	1	(17.08)	(3,312.00)	(17.08)	0.00	98.52

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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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.)																
JPY (Cont.)																
Short (Cont.)																
		7453.T	12/18/2024	0	JPY	3,550.000000	(1,450,800.00)	0.00		0.227000	ACT/365	(1.35)	92.00	(102,090.91)	0.00	(102,132.25)
RYOHIN KEIKAKU CMN	SDB3264328888	JP3976300008	12/20/2034	(400)	1.000000	0.000000	(1,381,310.21)	0.00	0.00	(25.000000)	1	(41.34)	0.00	(41.34)	0.00	(648.18)
		7581.T	12/13/2024	0	JPY	5,510.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	48,853.82	0.00	48,846.94
SAIZERIYA CO LTD CMN	SDB3264120683	JP3310500008	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(6.88)	0.00	(6.88)	0.00	310.01
		3778.T	11/07/2024	0	JPY	4,490.000000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	174,550.91	0.00	155,158.59
SAKURA INTERNET INC. CMN	SDB3262179004	JP3317300006	11/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	(1,200.000000)	0	(19,392.33)	0.00	(19,392.33)	0.00	984.71
		6707.T	10/10/2024	0	JPY	5,769.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(268,770.21)	0.00	(268,870.63)
SANKEN ELECTRIC CMN	SDB3260760828	JP3329600005	10/12/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(100.43)	0.00	(100.43)	0.00	(1,706.39)
		6417.T	10/15/2024	(7,700)	JPY	2,136.500000	(12,840,000.00)	(16,451,050.00)		0.227000	ACT/365	(9.39)	92.00	40,611.26	0.00	(156.90)
SANKYO CO., LTD.	SDB3260961779	JP3326410002	10/12/2034	(6,000)	1.000000	2,131.235483	(12,630,534.27)	(16,410,513.22)	(40,536.78)	(25.000000)	1	(231.37)	0.00	(39.42)	0.00	(1.00)
		8136.T	09/25/2024	0	JPY	5,495.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(10,000.00)	(10,000.00)
SANRIO CO LTD	SDB3260121426	JP3343200006	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(10,000.00)	0.00	0.00	(63.47)
		8136.T	10/10/2024	(8,900)	JPY	5,495.000000	(59,349,400.00)	(48,905,500.00)		0.227000	ACT/365	(68.52)	92.00	(3,627,241.40)	0.00	(3,227,696.70)
SANRIO CO LTD	SDB3260760905	JP3343200006	10/12/2034	(10,600)	1.000000	5,540.000000	(54,346,005.56)	(49,306,000.00)	400,500.00	(25.000000)	1	(955.30)	0.00	(376.26)	0.00	(20,484.60)
		2501.T	11/18/2024	(1,800)	JPY	7,890.000000	(15,208,200.00)	(14,202,000.00)		0.227000	ACT/365	(5.26)	92.00	1,198,894.06	0.00	1,882,692.09
SAPORO HOLDINGS CMN	SDB3262741487	JP3320800000	11/16/2034	(1,800)	1.000000	8,318.000000	(15,903,555.92)	(14,972,400.00)	770,400.00	(25.000000)	1	(489.97)	(86,112.00)	(265.24)	0.00	11,948.52
		4887.T	09/25/2024	(43,300)	JPY	2,144.000000	(93,679,550.00)	(92,835,200.00)		0.227000	ACT/365	(56.07)	92.46	1,502,208.57	(226,200.00)	1,577,674.92
SAWAI GROUP HOLDINGS CO.,LTD. CMN	SDB3260121384	JP3323040000	09/22/2034	(43,300)	1.000000	2,151.000000	(94,155,850.00)	(93,138,300.00)	303,100.00	(25.000000)	1	(1,433.65)	(226,200.00)	(40.90)	0.00	10,012.72
		8473.T	09/30/2024	0	JPY	3,997.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(30,000.00)	(30,000.00)
SBI HOLDINGS, INC. CMN	SDB3260427215	JP3436120004	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(30,000.00)	0.00	0.00	(190.40)
		8473.T	11/28/2024	0	JPY	3,997.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(1,317,600.45)	0.00	(1,318,339.78)
SBI HOLDINGS, INC. CMN	SDB3263242798	JP3436120004	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(739.32)	0.00	(739.32)	0.00	(8,366.85)
		7163.T	10/03/2024	(5,800)	JPY	3,800.000000	(23,637,500.00)	(22,040,000.00)		0.227000	ACT/365	(25.75)	92.00	(1,438,139.96)	0.00	(1,496,869.66)
SBI SUMISHIN NET BANK CMN	SDB3260599733	JP3400650002	10/04/2034	(6,100)	1.000000	3,790.000000	(21,892,085.14)	(21,982,000.00)	(58,000.00)	(25.000000)	1	(729.71)	0.00	(104.59)	0.00	(9,499.89)
		7735.T	12/03/2024	0	JPY	9,615.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(6,818.41)	0.00	(6,918.98)
SCREEN HOLDINGS CMN	SDB3263426666	JP3494600004	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(100.57)	0.00	(100.57)	0.00	(43.91)
		7735.T	09/25/2024	0	JPY	9,615.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	(36,000.00)	(36,000.00)
SCREEN HOLDINGS CMN	SDB3260121537	JP3494600004	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(36,000.00)	0.00	0.00	(228.47)
		6460.T	12/19/2024	(13,700)	JPY	3,081.000000	(39,526,200.00)	(42,209,700.00)		0.227000	ACT/365	(47.98)	92.00	(2,938,148.37)	0.00	(3,007,118.95)
SEGA SAMMY HOLDINGS, INC. CMN	SDB3264390140	JP3419050004	12/20/2034	(12,600)	1.000000	3,076.000000	(35,816,271.79)	(42,141,200.00)	(68,500.00)	(25.000000)	1	(470.58)	0.00	0.00	0.00	(19,084.70)
		4204.T	01/07/2025	(1,200)	JPY	2,678.000000	0.00	(3,213,600.00)		0.226871	ACT/365	0.00	100.00	68,374.26	0.00	112,774.26
SEKISUI CHEMICAL CO., LTD. CMN	SDB3264921635	JP3419400001	01/09/2035	0	1.000000	2,715.000000	0.00	(3,258,000.00)	44,400.00	(25.000000)	0	0.00	0.00	(4.19)	0.00	715.72
		1928.T	12/09/2024	(18,800)	JPY	3,758.000000	(74,564,500.00)	(70,650,400.00)		0.227000	ACT/365	(60.41)	92.00	(2,144,887.41)	0.00	(1,694,611.92)
SEKISUI HOUSE, LTD. CMN	SDB3263707268	JP3420600003	12/07/2034	(19,700)	1.000000	3,782.000000	(72,405,463.93)	(71,101,600.00)	451,200.00	(25.000000)	1	(924.51)	0.00	(123.95)	0.00	(10,754.87)
		3382.T	11/08/2024	0	JPY	2,440.000000	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	185.50
		3382.T	12/30/2024	0	JPY	2,440.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(68,971.96)	0.00	(69,006.49)
SEVEN & I HOLDINGS CMN	SDB3264792314	JP3422950000	12/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(34.52)	0.00	(34.52)	0.00	(437.95)
		9143.T	12/18/2024	0	JPY	1,500.000000	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	43.88

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
		7309.T	12/25/2024	(200)	JPY	21,020.000000	(4,304,000.00)	(4,204,000.00)		0.227000	ACT/365	(2.86)	92.00	1,721.80	0.00	61,488.36
SHIMANO CORPORATION CMN	SDB3264649705	JP3358000002	12/27/2034	(200)	1.000000	21,390.000000	(4,279,721.80)	(4,278,000.00)	74,000.00	(25.000000)	1	(19.44)	(14,214.00)	0.00	0.00	390.24
		7309.T	11/27/2024	0	JPY	21,020.000000	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	(618.27)
		1803.T	10/10/2024	0	JPY	1,243.000000	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	(1,028.68)
		6967.T	11/28/2024	(4,900)	JPY	5,713.000000	(10,811,000.00)	(27,993,700.00)		0.227000	ACT/365	(8.58)	92.00	(1,623,216.04)	0.00	(1,666,983.60)
SHINKO ELEC IND CO LTD CMN	SDB3263242782	JP3375800004	11/29/2034	(1,900)	1.000000	5,704.181166	(10,526,615.73)	(27,950,487.71)	(43,212.29)	(25.000000)	1	(555.27)	0.00	(418.81)	0.00	(10,579.52)
		4911.T	11/15/2024	(37,300)	JPY	2,714.000000	(71,323,500.00)	(101,232,200.00)		0.227000	ACT/365	(47.59)	92.00	4,226,717.95	0.00	6,203,324.13
SHISEIDO CO., LTD. CMN	SDB3262681161	JP3351600006	11/15/2034	(25,500)	1.000000	2,785.890859	(70,897,832.65)	(103,913,729.02)	2,681,529.02	(25.000000)	1	(1,122.85)	(703,800.00)	(247.46)	0.00	39,369.44
		6273.T	09/30/2024	0	JPY	61,190.000000	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	(634.65)
		6273.T	11/20/2024	0	JPY	61,190.000000	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	(8,944.97)
		6526.T	12/03/2024	0	JPY	2,573.500000	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	(172.62)
		6526.T	12/19/2024	0	JPY	2,573.500000	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	5,280.36
		9984.T	12/03/2024	0	JPY	9,234.000000	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	(1,375.96)
		9984.T	12/20/2024	0	JPY	9,234.000000	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	2,716.88
		9984.T	12/10/2024	0	JPY	9,234.000000	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	(1,820.64)
		2768.T	11/29/2024	(2,600)	JPY	3,218.000000	(8,387,600.00)	(8,366,800.00)		0.227000	ACT/365	(7.19)	92.00	(362,726.19)	0.00	(300,476.79)
SOJITZ CORPORATION CMN	SDB3263308393	JP3663900003	11/29/2034	(2,600)	1.000000	3,242.000000	(8,080,634.20)	(8,429,200.00)	62,400.00	(25.000000)	1	(150.60)	0.00	(14.60)	0.00	(1,906.98)
		6758.T	12/09/2024	0	JPY	3,301.000000	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	(1,381.60)
		9684.T	09/25/2024	(5,700)	JPY	6,185.000000	(35,602,200.00)	(35,254,500.00)		0.227000	ACT/365	(27.37)	92.00	(356,690.89)	(16,800.00)	(590,935.29)
SQUARE ENIX HOLDINGS CO., LTD. CMN	SDB3260121471	JP3164630000	09/22/2034	(5,700)	1.000000	6,147.000000	(34,809,009.41)	(35,037,900.00)	(216,600.00)	(25.000000)	1	(844.40)	(16,800.00)	(92.33)	0.00	(3,750.37)
		7270.T	12/23/2024	(1,500)	JPY	2,751.500000	(4,799,100.00)	(4,127,250.00)		0.227000	ACT/365	(4.70)	92.00	(276,365.17)	0.00	(172,163.69)
SUBARU CORPORATION CMN	SDB3264520284	JP3814800003	12/21/2034	(1,700)	1.000000	2,821.000000	(4,530,213.85)	(4,231,500.00)	104,250.00	(25.000000)	1	(48.52)	0.00	(8.87)	0.00	(1,092.64)
		7270.T	11/22/2024	0	JPY	2,751.500000	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	(1,093.53)
		3436.T	12/04/2024	0	JPY	1,152.000000	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	(146.78)
		3436.T	01/08/2025	(12,700)	JPY	1,152.000000	0.00	(14,630,400.00)		0.226871	ACT/365	0.00	100.00	0.00	0.00	11,398.22
SUMCO CMN	SDB3265201668	JP3322930003	01/11/2035	0	1.000000	1,152.897498	0.00	(14,641,798.22)	11,398.22	(25.000000)	0	0.00	0.00	0.00	0.00	72.34
		3436.T	12/12/2024	0	JPY	1,152.000000	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	1,210.31

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Fund: ALL
Business Date: Jan 6, 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.)																
Short (Cont.)																
		8053.T	12/03/2024	(2,900)	JPY	3,441.000000	(14,108,100.00)	(9,978,900.00)		0.227000	ACT/365	(10.56)	92.00	(171,443.02)	0.00	(209,855.17)
SUMITOMO CORPORATION CMN	SDB3263426690	JP3404600003	12/01/2034	(4,100)	1.000000	3,428.000000	(13,839,660.06)	(9,941,200.00)	(37,700.00)	(25.000000)	1	(712.15)	0.00	(595.13)	0.00	(1,331.85)
		4506.T	09/26/2024	(48,200)	JPY	555.000000	(27,008,300.00)	(26,751,000.00)		0.227000	ACT/365	(18.97)	92.00	61,507.98	0.00	442,773.54
SUMITOMO DAINIPPON PHARMA CMN	SDB3260264477	JP3495000006	09/27/2034	(47,300)	1.000000	562.924861	(26,694,680.53)	(27,132,978.28)	381,978.28	(25.000000)	1	(712.72)	0.00	(8.07)	0.00	2,810.07
		1911.T	12/13/2024	0	JPY	5,238.000000	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	(480.00)
		1911.T	11/29/2024	0	JPY	5,238.000000	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	(481.27)
		1911.T	12/09/2024	0	JPY	5,238.000000	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	112.80
		5713.T	09/30/2024	0	JPY	3,602.000000	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	(497.57)	
		5713.T	12/13/2024	(3,800)	JPY	3,602.000000	(9,733,500.00)	(13,687,600.00)		0.227000	ACT/365	(6.70)	92.00	(28,125.45)	0.00	13,591.28
SUMITOMO METAL MNG CMN	SDB3264120677	JP3402600005	12/13/2034	(2,700)	1.000000	3,613.000000	(9,641,633.25)	(13,729,400.00)	41,800.00	(25.000000)	1	(83.27)	0.00	(5.21)	0.00	86.26
		8316.T	12/04/2024	0	JPY	3,782.000000	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	19,339.11
		8309.T	11/11/2024	0	JPY	3,721.000000	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	(2,259.65)
		9229.T	12/25/2024	(4,000)	JPY	689.000000	(1,728,000.00)	(2,756,000.00)		0.227000	ACT/365	(226.22)	92.00	(15,223.62)	0.00	53,252.70
SUNWELS CMN	SDB3264649714	JP3324410004	12/27/2034	(2,400)	1.000000	706.835206	(1,686,990.34)	(2,827,340.82)	71,340.82	(500.000000)	1	(2,864.50)	0.00	0.00	0.00	337.97
		6869.T	11/13/2024	0	JPY	2,829.000000	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	(254.77)
		8795.T	12/06/2024	0	JPY	2,889.500000	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	33.88
		5233.T	09/25/2024	(27,900)	JPY	3,545.000000	(100,802,700.00)	(98,905,500.00)		0.227000	ACT/365	(30.55)	92.10	6,162,911.13	(240,000.00)	7,093,327.41
TAIHEIYO CEMENT CORPORATION CMN	SDB3260121509	JP3449020001	09/22/2034	(27,900)	1.000000	3,587.000000	(106,103,700.00)	(100,077,300.00)	1,171,800.00	(25.000000)	1	(1,383.71)	(240,000.00)	(29.07)	0.00	45,017.85
		1801.T	12/12/2024	0	JPY	6,585.000000	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	2,504.48
		6976.T	10/10/2024	(17,000)	JPY	2,237.000000	(37,253,650.00)	(38,029,000.00)		0.227000	ACT/365	(36.83)	92.00	(1,881,485.08)	0.00	(1,351,016.24)
TAIYO YUDEN CMN	SDB3260760787	JP3452000007	10/12/2034	(16,300)	1.000000	2,268.252460	(35,105,559.02)	(38,560,291.83)	531,291.83	(25.000000)	1	(822.99)	0.00	0.00	0.00	(8,574.23)
		8233.T	12/19/2024	(5,800)	JPY	1,241.000000	(8,339,500.00)	(7,197,800.00)		0.227000	ACT/365	(6.30)	92.00	(33,337.87)	0.00	99,968.81
TAKASHIMAYA CO LTD CMN	SDB3264390204	JP3456000003	12/20/2034	(6,500)	1.000000	1,264.000000	(8,170,768.87)	(7,331,200.00)	133,400.00	(25.000000)	1	(93.32)	0.00	(11.81)	0.00	634.45
		6266.T	12/25/2024	0	JPY	2,222.000000	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
		6266.T	01/08/2025	(700)	JPY	2,222.000000	0.00	(1,555,400.00)		0.226871	ACT/365	0.00	100.00	0.00	0.00	(13,400.24)
TAZMO CO., LTD. CMN	SDB3265201695	JP3468000009	01/11/2035	0	1.000000	2,202.856805	0.00	(1,541,999.76)	(13,400.24)	(550.000000)	0	0.00	0.00	0.00	0.00	(85.04)
		6762.T	12/25/2024	0	JPY	1,999.000000	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	238.63
		6762.T	12/04/2024	0	JPY	1,999.000000	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	641.66

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
		6762.T	01/07/2025	0	JPY	1,999.000000	0.00	0.00		0.226871	ACT/365	0.00	92.00	102,347.09	0.00	102,347.09
TDK CORP CMN	SDB3264921644	JP3538800008	01/09/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	0.00	(2.31)	0.00	649.55
		6762.T	09/27/2024	0	JPY	1,999.000000	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	0.00	(399.83)
		3401.T	12/19/2024	(8,100)	JPY	1,325.000000	(7,165,800.00)	(10,732,500.00)		0.227000	ACT/365	(5.66)	92.00	(227,422.51)	0.00	(144,233.17)
TEIJIN LTD CMN	SDB3264390198	JP3544000007	12/20/2034	(5,400)	1.000000	1,335.279827	(6,981,036.20)	(10,815,766.60)	83,266.60	(25.000000)	1	(77.26)	0.00	(5.72)	0.00	(915.38)
		4543.T	12/19/2024	(7,000)	JPY	3,000.000000	(29,459,500.00)	(21,000,000.00)		0.227000	ACT/365	(21.43)	92.00	37,225.65	0.00	470,946.73
TERUMO CORP CMN	SDB3264390208	JP3546800008	12/20/2034	(9,500)	1.000000	3,062.000000	(28,999,114.93)	(21,434,000.00)	434,000.00	(25.000000)	1	(278.92)	0.00	(93.66)	0.00	2,988.87
		4543.T	09/25/2024	0	JPY	3,000.000000	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	(3,342.50)
		6481.T	11/19/2024	(1,300)	JPY	3,682.000000	(9,617,400.00)	(4,786,600.00)		0.227000	ACT/365	(7.41)	92.00	(173,798.81)	0.00	(207,650.45)
THK CMN	SDB3262800225	JP3539250005	11/17/2034	(2,600)	1.000000	3,680.000000	(9,399,828.55)	(4,784,000.00)	(2,600.00)	(25.000000)	1	(339.64)	(30,912.00)	(239.09)	0.00	(1,317.85)
		9533.T	12/23/2024	(600)	JPY	4,222.000000	(1,703,200.00)	(2,533,200.00)		0.227000	ACT/365	(1.66)	92.00	(88,260.06)	0.00	(70,880.59)
TOHO GAS CO., LTD. CMN	SDB3264520301	JP3600200004	12/21/2034	(400)	1.000000	4,251.000000	(1,609,195.40)	(2,550,600.00)	17,400.00	(25.000000)	1	(20.53)	0.00	0.00	0.00	(449.84)
		9506.T	12/05/2024	(15,300)	JPY	1,176.000000	(14,687,800.00)	(17,992,800.00)		0.227000	ACT/365	(9.64)	92.00	(81,316.34)	0.00	65,987.56
TOHOKU ELECTRIC POWER CO INC CMN	SDB3263589455	JP3605400005	12/06/2034	(12,400)	1.000000	1,185.636760	(14,625,349.29)	(18,140,242.43)	147,442.43	(25.000000)	1	(138.53)	0.00	0.00	0.00	418.79
		8035.T	09/26/2024	0	JPY	24,360.000000	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	(168.18)
		8035.T	12/13/2024	0	JPY	24,360.000000	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	(40.12)
		8035.T	11/29/2024	0	JPY	24,360.000000	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	(8,757.67)
		9531.T	09/30/2024	0	JPY	4,385.000000	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	875.60
		7721.T	12/25/2024	(1,000)	JPY	3,230.000000	(3,260,000.00)	(3,230,000.00)		0.227000	ACT/365	(15.46)	92.00	19,288.13	0.00	29,120.41
TOKYO KEIKI INC. CMN	SDB3264649713	JP3624000000	12/27/2034	(1,000)	1.000000	3,240.000000	(3,259,288.13)	(3,240,000.00)	10,000.00	(40.000000)	1	(167.73)	0.00	0.00	0.00	184.81
		7729.T	09/30/2024	0	JPY	7,353.000000	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	(72.35)
		5423.T	11/14/2024	0	JPY	1,497.000000	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	441.26
		7732.T	12/23/2024	(4,800)	JPY	2,750.500000	(13,630,000.00)	(13,202,400.00)		0.227000	ACT/365	(10.63)	92.00	(34,233.44)	0.00	388,053.98
TOPCON CMN	SDB3264520285	JP3630400004	12/21/2034	(4,700)	1.000000	2,838.500000	(13,302,085.31)	(13,624,800.00)	422,400.00	(25.000000)	1	(112.57)	0.00	0.00	0.00	2,462.79
		7911.T	12/30/2024	(2,600)	JPY	4,165.000000	(8,820,000.00)	(10,829,000.00)		0.227000	ACT/365	(6.15)	92.00	(113,667.18)	0.00	(15,947.53)
TOPPAN PRINTING CO LTD CMN	SDB3264792318	JP3629000005	12/28/2034	(2,100)	1.000000	4,202.601646	(8,725,232.82)	(10,926,764.28)	97,764.28	(25.000000)	1	(44.63)	0.00	0.00	0.00	(101.21)
		7911.T	12/19/2024	0	JPY	4,165.000000	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	5,953.53
		6315.T	12/03/2024	0	JPY	1,728.000000	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	(131.31)
		6315.T	01/08/2025	(2,100)	JPY	1,728.000000	0.00	(3,628,800.00)		0.226871	ACT/365	0.00	100.00	0.00	0.00	(125,127.75)
TOWA CORP CMN	SDB3265201673	JP3555700008	01/11/2035	0	1.000000	1,668.415355	0.00	(3,503,672.25)	(125,127.75)	(25.000000)	0	0.00	0.00	0.00	0.00	(794.12)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN	SDB3261928008	5901.T JP3613400005	11/01/2024 11/01/2034	(25,900) (27,900)	JPY 1.000000	2,392.000000 2,406.500000	(67,434,300.00) (66,528,780.66)	(61,952,800.00) (62,328,350.00)	375,550.00	0.227000 (25.000000)	ACT/365 1	(48.12) (1,703.68)	92.00 0.00	(804,610.57) (161.90)	0.00 0.00	(430,764.26) (2,733.85)
TOYO TIRE CORPORATION CMN	SDB3260760887	5105.T JP3610600003	10/10/2024 10/12/2034	0 0	JPY 1.000000	2,416.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (5.00)	92.00 0.00	(64,467.34) (5.00)	0.00 0.00	(64,472.33) (409.17)
TOYOTA INDUSTRIES CMN	SDB3264520286	6201.T JP3634600005	12/23/2024 12/21/2034	(17,500) (18,500)	JPY 1.000000	12,695.000000 12,865.000000	(239,390,000.00) (218,465,298.83)	(222,162,500.00) (225,137,500.00)	2,975,000.00	0.227000 (25.000000)	ACT/365 1	(280.98) (2,841.41)	92.00 0.00	(19,398,528.33) (205.95)	0.00 0.00	(16,426,369.74) (104,250.06)
TOYOTA INDUSTRIES CMN	SDB3262867355	6201.T JP3634600005	11/20/2024 11/22/2034	0 0	JPY 1.000000	12,695.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (17.64)	92.00 0.00	(290,258.15) (17.64)	0.00 0.00	(290,275.79) (1,842.24)
TSUBURAYA FIELDS HOLDINGS CMN	SDB3260961441	2767.T JP3802680003	10/15/2024 10/12/2034	(15,400) (12,200)	JPY 1.000000	1,844.000000 1,832.777052	(22,460,200.00) (25,824,368.30)	(28,397,600.00) (28,224,766.60)	(172,833.40)	0.227000 (718.647500)	ACT/365 1	(4,261.58) (153,474.67)	92.00 0.00	3,794,832.81 (6,671.03)	0.00 0.00	3,468,524.74 22,013.02
TSUMURA & CO ORD CMN	SDB3260427131	4540.T JP3535800001	09/30/2024 09/28/2034	0 0	JPY 1.000000	4,675.000000 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 (20,400.00)	0.00 0.00	(20,400.00) (129.47)	
TSURUHA HOLDINGS CMN	SDB3264583159	3391.T JP3536150000	12/24/2024 12/22/2034	0 0	JPY 1.000000	8,515.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (0.52)	100.00 0.00	13,393.63 (0.52)	0.00 0.00	13,393.11 85.00
UBE INDUSTRIES LTD CMN	SDB3264921645	4208.T JP3158800007	01/07/2025 01/09/2035	(1,500) 0	JPY 1.000000	2,396.000000 2,405.860512	0.00 0.00	(3,594,000.00) (3,608,790.77)	14,790.77	0.226871 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	3,174.44 0.00	0.00 0.00	17,965.21 114.02
ULVAC, INC. CMN	SDB3260264441	6728.T JP3126190002	09/26/2024 09/27/2034	(1,000) (700)	JPY 1.000000	6,130.000000 6,158.680231	(4,316,200.00) (4,299,759.89)	(6,130,000.00) (6,158,680.23)	28,680.23	0.227000 (25.000000)	ACT/365 1	(2.82) (152.30)	92.00 0.00	(4,898.93) (47.74)	0.00 0.00	23,629.00 149.96
UNICHARM CMN	SDB3264328847	8113.T JP3951600000	12/18/2024 12/20/2034	(21,700) (23,900)	JPY 1.000000	1,268.500000 1,302.500000	(31,225,350.00) (31,571,961.97)	(27,526,450.00) (28,264,250.00)	737,800.00	0.227000 (25.000000)	ACT/365 1	(17.52) (325.12)	92.00 (202,400.00)	494,020.42 (124.88)	0.00 0.00	1,029,095.30 6,531.16
UNICHARM CMN	SDB3263308390	8113.T JP3951600000	11/29/2024 11/29/2034	0 0	JPY 1.000000	1,268.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (15.46)	92.00 0.00	(9,734.04) (15.46)	0.00 0.00	(9,749.50) (61.88)
WELCIA HOLDINGS CMN	SDB3264520287	3141.T JP3274280001	12/23/2024 12/21/2034	(600) (1,400)	JPY 1.000000	2,024.500000 2,053.500000	(2,673,300.00) (2,676,365.16)	(1,214,700.00) (1,232,100.00)	17,400.00	0.227000 (25.000000)	ACT/365 1	(1.67) (33.45)	92.00 0.00	(152,876.22) (25.20)	0.00 0.00	(135,509.67) (860.01)
WELCIA HOLDINGS CMN	SDB3261654680	3141.T JP3274280001	10/28/2024 10/26/2034	0 0	JPY 1.000000	2,024.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (177.81)	92.00 0.00	(42,817.59) (177.81)	0.00 0.00	(42,995.40) (272.87)
WEST HOLDINGS CORPORATION CMN	SDB3264753528	1407.T JP3154750008	12/27/2024 12/27/2034	0 0	JPY 1.000000	1,827.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (8.60)	92.00 0.00	(140,200.72) (8.60)	0.00 0.00	(140,209.32) (889.84)
WEST HOLDINGS CORPORATION CMN	SDB3264857809	1407.T JP3154750008	01/06/2025 12/29/2034	0 (3,400)	JPY 1.000000	1,827.000000 0.000000	(6,200,596.94) (6,200,596.94)	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 1	(3.91) (3.91)	92.00 0.00	(86,963.67) (11.95)	0.00 0.00	(86,967.58) (551.94)
WEST HOLDINGS CORPORATION CMN	SDB3264520327	1407.T JP3154750008	12/23/2024 12/21/2034	0 0	JPY 1.000000	1,827.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (12.65)	92.00 0.00	(513,547.88) (12.65)	0.00 0.00	(513,560.53) (3,259.32)
WEST HOLDINGS CORPORATION CMN	SDB3260121393	1407.T JP3154750008	09/25/2024 09/22/2034	0 0	JPY 1.000000	1,827.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (34.48)	92.00 0.00	340,678.28 (34.48)	0.00 0.00	340,643.80 2,161.90
WEST JAPAN RAILWAY CO CMN	SDB3262936503	9021.T JP3659000008	11/21/2024 11/22/2034	0 0	JPY 1.000000	2,768.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (520.64)	92.00 0.00	(181,210.71) (520.64)	0.00 0.00	(181,731.36) (1,153.36)
YAMAHA CORPORATION CMN	SDB3262867375	7951.T JP3942600002	11/20/2024 11/22/2034	(51,600) (50,200)	JPY 1.000000	1,086.500000 1,129.300943	(56,776,200.00) (55,117,441.48)	(56,063,400.00) (58,271,928.64)	2,208,528.64	0.227000 (25.000000)	ACT/365 1	(46.09) (1,006.57)	92.00 0.00	(1,552,108.98) (15.10)	0.00 0.00	655,413.09 4,159.58
YASKAWA ELECTRIC CORPORATION CMN	SDB3264520310	6506.T JP3932000007	12/23/2024 12/21/2034	(8,300) (2,800)	JPY 1.000000	3,989.000000 4,047.265787	(11,312,000.00) (10,930,889.45)	(33,108,700.00) (33,592,306.03)	483,606.03	0.227000 (25.000000)	ACT/365 1	(9.50) (109.32)	92.00 0.00	(437,961.21) 0.00	0.00 0.00	45,535.51 288.99

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
JPY (Cont.)																
Short (Cont.)																
YASKAWA ELECTRIC CORPORATION CMN	SDB3264120671	6506.T JP3932000007	12/13/2024 12/13/2034	0 0	JPY 1.000000	3,989.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (6.13)	92.00 0.00	127,878.97 (6.13)	0.00 0.00	127,872.84 811.55
ZENSHO HOLDINGS CO., LTD. CMN	SDB3262936510	7550.T JP3429300001	11/21/2024 11/22/2034	0 0	JPY 1.000000	8,819.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (4.55)	92.00 0.00	(42,271.81) (4.55)	0.00 0.00	(42,276.36) (268.31)
TOTAL Short							(4,485,172,811.83)	(4,391,250,220.00)				(39,248.77)		(123,122,752.09)	(3,356,860.00)	(123,127,483.30)
							(4,331,914,598.54)	(4,403,515,405.71)	12,265,185.71			(1,220,978.94)	(11,048,937.99)	(190,463.60)	0.00	(781,429.38)
TOTAL JPY							(589,910,271.83)	(712,693,940.00)				(89,914.14)		(79,922,717.13)	1,223,051.90	(111,749,380.65)
							(475,216,844.53)	(684,847,121.36)	(27,846,818.64)			(2,936,558.79)	(1,043,286.09)	(674,297.73)	0.00	(709,218.18)
NZD																
Short																
INFRATIL LIMITED CMN	SDB3260121440	IFT.NZ NZIFTE0003S3	09/24/2024 09/22/2034	(148,041) (140,605)	NZD 1.000000	12.240000 12.587652	(1,771,623.00) (1,771,623.00)	(1,812,021.84) (1,863,488.52)	51,466.68	4.250000 (35.000000)	ACT/365 1	189.30 189.30	100.00 0.00	0.00 0.00	0.00 0.00	51,655.97 29,124.15
SGD																
Long																
KEPPEL LTD CMN	SDB3264178792	KPLM.SI SG1U68934629	12/16/2024 12/15/2034	70,200 70,200	SGD 1.000000	7.000000 6.840000	482,274.00 480,168.00	491,400.00 480,168.00	11,232.00	2.757300 20.000000	ACT/365 1	(38.92) (155.63)	100.00 0.00	0.00 0.00	0.00 0.00	11,076.37 8,124.97
OCBC LTD CMN	SDB3263644981	OCBC.SI SG1S04926220	12/06/2024 12/06/2034	45,100 52,400	SGD 1.000000	16.790000 16.690000	871,936.00 874,556.00	757,229.00 752,719.00	4,510.00	2.757300 20.000000	ACT/365 1	(70.84) (283.42)	100.00 0.00	326.95 (49.72)	0.00 0.00	4,553.53 3,340.20
SINGAPORE EXCHANGE LTD CMN	SDB3260961545	SGXL.SI SG1J26887955	10/14/2024 10/12/2034	110,100 110,100	SGD 1.000000	12.500000 12.740000	1,377,351.00 1,402,674.00	1,376,250.00 1,402,674.00	(26,424.00)	2.757300 20.000000	ACT/365 1	(113.51) (454.45)	100.00 0.00	0.00 0.00	0.00 0.00	(26,878.45) (19,716.45)
SINGAPORE TELECOMMUNICATIONS CMN	SDB3263985603	STEL.SI SG1T75931496	12/11/2024 12/14/2034	52,800 52,800	SGD 1.000000	3.080000 3.080000	163,152.00 162,624.00	162,624.00 162,624.00	0.00	2.757300 20.000000	ACT/365 1	(13.18) (52.71)	100.00 0.00	0.00 0.00	0.00 0.00	(52.71) (38.66)
UNITED OVERSEAS BANK LTD CMN	SDB3264520280	UOBH.SI SG1M31001969	12/23/2024 12/21/2034	7,700 14,500	SGD 1.000000	36.800000 36.330000	529,975.00 526,785.00	283,360.00 279,741.00	3,619.00	2.757300 20.000000	ACT/365 1	(42.70) (170.74)	100.00 0.00	2,675.32 (100.84)	0.00 0.00	6,123.58 4,491.90
WILMAR INTERNATIONAL LTD CMN	SDB3263985586	WLIL.SI SG1T56930848	12/11/2024 12/14/2034	36,000 36,400	SGD 1.000000	3.100000 3.100000	112,112.00 112,840.00	111,600.00 111,600.00	0.00	2.757300 20.000000	ACT/365 1	(9.14) (36.57)	100.00 0.00	0.41 (0.51)	0.00 0.00	(36.16) (26.52)
TOTAL Long							3,536,800.00	3,182,463.00				(288.28)		3,002.68	0.00	(5,213.83)
							3,559,647.00	3,189,526.00	(7,063.00)			(1,153.51)	0.00	(151.06)	0.00	(3,824.56)
Short																
GENTING SINGAPORE LTD CMN	SDB3265201698	GENS.SI SGXE21576413	01/08/2025 01/10/2035	(76,400) 0	SGD 1.000000	0.775000 0.769386	0.00 0.00	(59,210.00) (58,781.09)	(428.91)	2.867507 (20.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(428.91) (314.62)
SATS LTD CMN	SDB3260121418	SATS.SI SG1I52882764	09/24/2024 09/22/2034	(156,900) (156,800)	SGD 1.000000	3.680000 3.640031	(570,752.00) (570,752.00)	(577,392.00) (571,120.82)	(6,271.18)	2.757300 (20.000000)	ACT/365 1	39.99 159.95	100.00 0.00	0.00 0.00	0.00 0.00	(6,111.22) (4,482.83)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
SGD (Cont.)																
Short (Cont.)																
		SEAT.SI	11/22/2024	(210,200)	SGD	2.200000	(264,546.00)	(462,440.00)		2.757300	ACT/365	10.71	100.00	0.00	0.00	(19,977.76)
SEATRIUM LIMITED CMN	SDB3262990909	SGXE34184239	11/22/2034	(127,800)	1.000000	2.104813	(264,316.40)	(442,431.77)	(20,008.23)	(127.679900)	1	30.47	0.00	0.00	0.00	(14,654.51)
TOTAL Short							(835,298.00)	(1,099,042.00)				50.70		0.00	0.00	(26,517.89)
							(835,068.40)	(1,072,333.69)	(26,708.31)			190.42	0.00	0.00	0.00	(19,451.97)
TOTAL SGD							2,701,502.00	2,083,421.00				(237.58)		3,002.68	0.00	(31,731.73)
							2,724,578.60	2,117,192.31	(33,771.31)			(963.09)	0.00	(151.06)	0.00	(23,276.53)
USD																
Long																
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127416	002555.ZK	01/08/2025	9,300	CNY	1.986197	0.00	18,471.63		4.328843	ACT/360	0.00	90.00	0.00	0.00	(371.64)
		CNE1000010N2	01/08/2035	0	7.355765	2.026159	0.00	18,843.27	(371.64)	50.000000	0	0.00	0.00	0.00	0.00	(371.64)
		ABB.NS	12/24/2024	349	INR	77.140792	67,321.15	26,922.14		4.330000	ACT/360	(9.64)	78.16	(1,605.03)	0.00	(2,854.01)
ABB INDIA LIMITED CMN	SDB3264650034	INE117A01022	12/27/2034	849	85.821001	80.589329	68,489.42	28,125.68	(1,203.54)	75.000000	1	(45.44)	0.00	(28.45)	0.00	(2,854.01)
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123451	000738.ZK	09/25/2024	286,600	CNY	2.729832	866,493.47	782,369.75		4.330000	ACT/360	(116.25)	90.00	0.00	0.00	(87,801.53)
		CNE000000RM5	09/25/2034	285,300	7.355765	3.035782	866,493.47	870,055.02	(87,685.27)	50.000000	1	(116.25)	0.00	0.00	0.00	(87,801.53)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264649729	601111.SH	12/30/2024	75,000	CNY	1.030484	81,015.23	77,286.32		4.330000	ACT/360	(10.87)	90.00	0.00	0.00	(3,739.78)
		CNE000001NN0	01/02/2035	75,000	7.355765	1.080203	81,015.23	81,015.23	(3,728.91)	50.000000	1	(10.87)	0.00	0.00	0.00	(3,739.78)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921652	600271.SH	01/03/2025	29,400	CNY	1.141961	12,938.40	33,573.67		4.330000	ACT/360	(1.74)	90.00	0.00	0.00	(2,319.69)
		CNE000001FB1	01/05/2035	10,400	7.355765	1.220803	12,938.40	35,891.62	(2,317.95)	50.000000	1	(1.74)	0.00	0.00	0.00	(2,319.69)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123387	300685.ZK	09/25/2024	14,700	CNY	3.034355	45,770.01	44,605.01		4.330000	ACT/360	(6.14)	90.00	0.00	0.00	(1,171.14)
		CNE1000034D3	09/25/2034	14,700	7.355765	3.113606	45,770.01	45,770.01	(1,164.99)	50.000000	1	(6.14)	0.00	0.00	0.00	(1,171.14)
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427172	002226.ZK	10/08/2024	125,700	CNY	0.735478	92,594.52	92,449.53		4.330000	ACT/360	(12.42)	90.00	0.00	0.00	(601.71)
		CNE100000B57	10/10/2034	125,100	7.355765	0.740166	92,594.52	93,038.82	(589.29)	50.000000	1	(12.42)	0.00	0.00	0.00	(601.71)
ANHUI ZHONGDING SEALING PARTS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185970	000887.ZK	11/29/2024	3,800	CNY	1.681674	6,808.42	6,390.36		4.330000	ACT/360	(0.91)	90.00	0.00	0.00	(418.97)
		CNE000000XP6	11/30/2034	3,800	7.355765	1.791689	6,808.42	6,808.42	(418.06)	50.000000	1	(0.91)	0.00	0.00	0.00	(418.97)
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427129	300866.ZK	10/08/2024	12,119	CNY	12.840269	161,593.29	155,611.22		4.330000	ACT/360	(21.68)	90.00	0.00	0.00	(6,003.75)
		CNE1000047B9	10/10/2034	12,119	7.355765	13.333880	161,593.29	161,593.29	(5,982.07)	50.000000	1	(21.68)	0.00	0.00	0.00	(6,003.75)
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND	SDB3264716694	600629.SH	12/31/2024	10,800	CNY	1.000576	14,101.90	10,806.22		4.330000	ACT/360	(1.89)	90.00	(32.30)	0.00	(2,826.23)
		CNE000000784	01/02/2035	11,200	7.355765	1.259098	14,101.90	13,598.26	(2,792.04)	50.000000	1	(1.89)	0.00	(0.07)	0.00	(2,826.23)
ASIA OPTICAL CO., INC. CMN	SDB3260123327	3019.TW	09/24/2024	16,000	TWD	5.374222	86,715.58	85,987.55		4.330000	ACT/360	(11.78)	90.00	0.00	0.00	(6,010.92)
		TW0003019006	09/22/2034	16,000	32.935000	5.746951	91,951.22	91,951.22	(5,963.66)	30.000000	1	(47.26)	0.00	0.00	0.00	(6,010.92)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3260123452	002938.ZK	09/25/2024	12,200	CNY	4.717388	60,777.58	57,552.14		4.330000	ACT/360	(8.15)	90.00	0.00	0.00	(3,233.60)
		CNE100003GF5	09/25/2034	12,200	7.355765	4.981769	60,777.58	60,777.58	(3,225.44)	50.000000	1	(8.15)	0.00	0.00	0.00	(3,233.60)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127470	603569.SH	01/08/2025	0	CNY	0.954353	0.00	0.00		4.328843	ACT/360	0.00	90.00	189.15	0.00	189.15
		CNE100002GG5	01/08/2035	0	7.355765	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	189.15

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123489	300803.ZK CNE000001QQ6	09/25/2024 09/25/2034	38,400 38,400	CNY 7.355765	11.555562 13.103090	503,158.66 503,158.66	443,733.59 503,158.66	(59,425.07)	4.330000 50.000000	ACT/360 1	(67.51) (67.51)	90.00 0.00	0.00 0.00	0.00 0.00	(59,492.57) (59,492.57)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644968	688200.SH CNE100003RC9	12/09/2024 12/07/2034	800 800	CNY 7.355765	14.445812 14.270693	11,416.55 11,416.55	11,556.65 11,416.55	140.10	4.330000 50.000000	ACT/360 1	(1.53) (1.53)	90.00 0.00	0.00 0.00	0.00 0.00	138.56 138.56
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127480	300291.ZK CNE100001BX3	01/08/2025 01/08/2035	0 0	CNY 7.355765	0.630798 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(5.34) 0.00	0.00 0.00	(5.34) (5.34)
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND	SDB3260427160	688111.SH CNE100003PM2	10/08/2024 10/10/2034	22,091 10,191	CNY 7.355765	35.026948 37.575558	398,568.90 398,568.90	773,780.31 830,081.64	(56,301.33)	4.330000 50.000000	ACT/360 1	(53.47) (53.47)	90.00 0.00	0.00 0.00	0.00 0.00	(56,354.80) (56,354.80)
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123700	000786.ZK CNE000000QS4	09/25/2024 09/25/2034	50,100 62,100	CNY 7.355765	4.271480 4.139184	257,043.33 257,043.33	214,001.13 207,373.12	6,628.01	4.330000 50.000000	ACT/360 1	(34.49) (34.49)	90.00 0.00	2,694.97 (16.73)	0.00 0.00	9,288.49 9,288.49
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 7.355765	2.211871 2.316086	363,625.50 363,625.50	347,263.68 363,625.50	(16,361.83)	4.330000 50.000000	ACT/360 1	(48.79) (48.79)	90.00 0.00	0.00 0.00	0.00 0.00	(16,410.61) (16,410.61)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123353	300383.ZK CNE100001S16	09/25/2024 09/25/2034	212,400 212,600	CNY 7.355765	1.673517 1.992434	423,591.47 423,591.47	355,455.08 423,192.98	(67,737.91)	4.330000 50.000000	ACT/360 1	(56.83) (56.83)	90.00 0.00	(30.34) (0.05)	0.00 0.00	(67,825.08) (67,825.08)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127456	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.355765	3.052028 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(426.68) 0.00	0.00 0.00	(426.68) (426.68)
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 7.355765	0.660706 0.696464	16,227.61 16,227.61	15,394.46 16,227.61	(833.16)	4.330000 50.000000	ACT/360 1	(2.18) (2.18)	90.00 0.00	0.00 0.00	0.00 0.00	(835.33) (835.33)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867391	000970.ZK CNE000001261	11/21/2024 11/24/2034	16,300 12,300	CNY 7.355765	1.368994 1.410146	17,418.57 17,418.57	22,314.61 22,985.39	(670.78)	4.330000 50.000000	ACT/360 1	(2.34) (2.34)	90.00 0.00	0.00 0.00	0.00 0.00	(673.12) (673.12)
BHARAT ELECTRONICS LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264984559	BAJE.NS INE263A01024	01/02/2025 01/02/2035	0 0	INR 85.821001	3.287657 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	0.00 (18.68)	78.16 0.00	(47.73) (18.68)	0.00 0.00	(66.41) (66.41)
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 7.355765	1.118850 1.166236	8,980.02 8,980.02	8,615.15 8,980.02	(364.87)	4.330000 50.000000	ACT/360 1	(1.20) (1.20)	90.00 0.00	0.00 0.00	0.00 0.00	(366.07) (366.07)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127457	300548.ZK CNE100002D38	01/08/2025 01/08/2035	0 0	CNY 7.355765	5.780500 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(70.01) 0.00	0.00 0.00	(70.01) (70.01)
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 7.355765	1.855687 2.003359	343,776.40 343,776.40	318,435.95 343,776.40	(25,340.46)	4.330000 50.000000	ACT/360 1	(46.12) (46.12)	90.00 0.00	0.00 0.00	0.00 0.00	(25,386.58) (25,386.58)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427167	300146.ZK CNE100000Y84	10/08/2024 10/10/2034	44,900 44,900	CNY 7.355765	1.576994 1.645568	73,886.00 73,886.00	70,807.05 73,886.00	(3,078.96)	4.330000 50.000000	ACT/360 1	(9.91) (9.91)	90.00 0.00	0.00 0.00	0.00 0.00	(3,088.87) (3,088.87)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857831	002594.ZK CNE100001526	01/02/2025 01/02/2035	16,700 1,100	CNY 7.355765	36.879917 37.074032	42,460.57 42,460.57	615,894.61 619,136.34	(3,241.73)	4.330000 50.000000	ACT/360 1	(5.70) (5.70)	90.00 0.00	0.00 0.00	0.00 0.00	(3,247.43) (3,247.43)
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097682	600906.SH CNE100005295	10/17/2024 10/19/2034	16,600 9,700	CNY 7.355765	0.904053 0.963541	9,405.00 9,405.00	15,007.28 15,994.79	(987.51)	4.330000 50.000000	ACT/360 1	(1.26) (1.26)	90.00 0.00	0.00 0.00	0.00 0.00	(988.77) (988.77)
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322896	002367.ZK CNE100000M39	11/12/2024 11/10/2034	420,800 354,000	CNY 7.355765	0.872785 0.930673	332,115.37 332,115.37	367,267.85 391,627.27	(24,359.42)	4.330000 50.000000	ACT/360 1	(44.56) (44.56)	90.00 0.00	0.00 0.00	0.00 0.00	(24,403.97) (24,403.97)
CATHAY FINANCIAL HOLDING CO ORD CMN	SDB3260121555	2882.TW TW0002882008	09/24/2024 09/22/2034	319,000 319,000	TWD 32.935000	2.088963 2.082317	660,475.46 664,259.12	666,379.23 664,259.12	2,120.11	4.330000 30.000000	ACT/360 1	(85.40) (341.69)	90.00 0.00	0.00 0.00	0.00 0.00	1,778.42 1,778.42

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260123095	601016.SH CNE100001T15	09/25/2024 09/25/2034	290,000 168,100	CNY 7.355765	0.414641 0.426730	72,770.49	120,245.82 123,751.72	(3,505.90)	4.330000 50.000000	ACT/360 1	(9.76) (9.76)	90.00 0.00	0.00 0.00	0.00 0.00	(3,515.66) (3,515.66)
CENTRAL CHINA SECURITIES CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962829	601375.SH CNE100002FF9	10/16/2024 10/13/2034	387,600 387,300	CNY 7.355765	0.545151 0.589931	228,486.09	211,300.39 228,657.17	(17,356.78)	4.330000 50.000000	ACT/360 1	(30.66) (30.66)	90.00 0.00	0.00 0.00	0.00 0.00	(17,387.44) (17,387.44)
CGN POWER CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097675	003816.ZK CNE100003N43	10/17/2024 10/19/2034	149,500 17,700	CNY 7.355765	0.513883 0.541704	9,982.80	76,825.46 80,984.71	(4,159.26)	4.330000 50.000000	ACT/360 1	(1.34) (1.34)	90.00 0.00	0.00 0.00	0.00 0.00	(4,160.60) (4,160.60)
CHACHA FOOD CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760884	002557.ZK CNE1000010Q5	10/15/2024 10/12/2034	32,600 25,800	CNY 7.355765	3.912577 3.986153	102,351.59	127,550.02 129,948.59	(2,398.56)	4.330000 50.000000	ACT/360 1	(13.73) (13.73)	90.00 0.00	0.00 0.00	0.00 0.00	(2,412.29) (2,412.29)
CHANGBAI MOUNTAIN TOURISM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921673	603099.SH CNE100001T56	01/03/2025 01/05/2035	8,600 6,700	CNY 7.355765	4.903637 5.588683	38,538.25	42,171.28 48,062.68	(5,891.40)	4.330000 50.000000	ACT/360 1	(5.17) (5.17)	90.00 0.00	0.00 0.00	0.00 0.00	(5,896.57) (5,896.57)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097717	000783.ZK CNE000000SH3	10/17/2024 10/19/2034	8,300 8,300	CNY 7.355765	0.859190 0.931350	7,730.20	7,131.28 7,730.20	(598.93)	4.330000 50.000000	ACT/360 1	(1.04) (1.04)	90.00 0.00	0.00 0.00	0.00 0.00	(599.96) (599.96)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123072	300342.ZK CNE100001JY4	09/25/2024 09/25/2034	39,500 35,700	CNY 7.355765	1.991635 2.200465	79,125.34	78,669.59 86,918.36	(8,248.77)	4.330000 50.000000	ACT/360 1	(10.62) (10.62)	90.00 0.00	0.00 0.00	0.00 0.00	(8,259.39) (8,259.39)
CHENGDU GAS GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800199	603053.SH CNE100003Y73	11/20/2024 11/20/2034	210,600 194,500	CNY 7.355765	1.281988 1.365084	266,409.18	269,986.60 287,486.76	(17,500.15)	4.330000 50.000000	ACT/360 1	(35.74) (35.74)	90.00 0.00	0.00 0.00	0.00 0.00	(17,535.90) (17,535.90)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983875	002697.ZK CNE100001P27	01/06/2025 01/05/2035	0 16,300	CNY 7.355765	0.747713 0.000000	13,380.83	0.00 13,155.39	0.00	4.330000 50.000000	ACT/360 1	(1.77) (1.77)	90.00 0.00	19.81 (3.69)	0.00 0.00	18.04 18.04
CHINA AIRLINES CMN	SDB3260661479	2610.TW TW0002610003	10/09/2024 10/12/2034	292,000 292,000	TWD 32.935000	0.795506 0.782012	236,050.17	232,287.84 228,347.50	3,940.34	4.330000 30.000000	ACT/360 1	(29.43) (117.54)	90.00 0.00	0.00 0.00	0.00 0.00	3,822.80 3,822.80
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649726	002928.ZK CNE1000033L8	12/30/2024 01/02/2035	0 5,000	CNY 7.355765	0.980184 0.000000	5,298.59	0.00 5,298.59	0.00	4.330000 50.000000	ACT/360 1	(0.71) (0.71)	90.00 0.00	(58.30) (0.71)	0.00 0.00	(59.01) (59.01)
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 7.355765	1.040001 1.119806	9,294.39	8,632.00 9,294.39	(662.38)	4.330000 50.000000	ACT/360 1	(1.25) (1.25)	90.00 0.00	0.00 0.00	0.00 0.00	(663.63) (663.63)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261168678	601995.SH CNE1000048J0	10/18/2024 10/19/2034	82,500 64,600	CNY 7.355765	4.270120 4.577574	297,209.23	352,284.91 377,649.85	(25,364.94)	4.330000 50.000000	ACT/360 1	(39.88) (39.88)	90.00 0.00	0.00 0.00	0.00 0.00	(25,404.82) (25,404.82)
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND	SDB3262681150	601628.SH CNE000001Q93	11/18/2024 11/16/2034	41,100 18,300	CNY 7.355765	5.326434 5.538501	104,761.35	218,916.46 227,632.40	(8,715.94)	4.330000 50.000000	ACT/360 1	(14.06) (14.06)	90.00 0.00	0.00 0.00	0.00 0.00	(8,730.00) (8,730.00)
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261230659	600999.SH CNE100000HK9	10/21/2024 10/19/2034	294,700 269,100	CNY 7.355765	2.414433 2.607252	704,105.80	711,533.33 768,357.24	(56,823.91)	4.330000 50.000000	ACT/360 1	(94.47) (94.47)	90.00 0.00	0.00 0.00	0.00 0.00	(56,918.38) (56,918.38)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260489030	601601.SH CNE1000008M8	10/09/2024 10/11/2034	98,600 98,800	CNY 7.355765	4.310904 4.654021	459,817.27	425,055.18 458,886.47	(33,831.29)	4.330000 50.000000	ACT/360 1	(61.69) (61.69)	90.00 0.00	(47.56) (0.12)	0.00 0.00	(33,940.55) (33,940.55)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122838	688009.SH CNE100003MP2	09/25/2024 09/25/2034	682,762 565,562	CNY 7.355765	0.792576 0.850711	483,485.38	541,140.51 580,833.16	(39,692.64)	4.330000 50.000000	ACT/360 1	(64.87) (64.87)	90.00 0.00	0.00 0.00	0.00 0.00	(39,757.51) (39,757.51)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123281	600029.SH CNE000001FG0	09/25/2024 09/25/2034	711,700 569,300	CNY 7.355765	0.841517 0.883608	504,562.05	598,907.52 628,863.47	(29,955.94)	4.330000 50.000000	ACT/360 1	(67.70) (67.70)	90.00 0.00	0.00 0.00	0.00 0.00	(30,023.64) (30,023.64)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962422	600007.SH CNE000000YH1	10/16/2024 10/13/2034	238,400 219,600	CNY 7.355765	3.243714 3.337453	733,529.44	773,301.49 795,648.86	(22,347.38)	4.330000 50.000000	ACT/360 1	(98.42) (98.42)	90.00 0.00	0.00 0.00	0.00 0.00	(22,445.79) (22,445.79)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867364	601179.SH CNE10000KW8	11/21/2024 11/24/2034	48,200 48,200	CNY 7.355765	0.972027 1.036503	49,959.44 49,959.44	46,851.69 49,959.44	(3,107.76)	4.330000 50.000000	ACT/360 1	(6.70) (6.70)	90.00 0.00	0.00 0.00	0.00 0.00	(3,114.46) (3,114.46)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983872	600900.SH CNE000001G87	01/06/2025 01/05/2035	129,400 228,200	CNY 7.355765	3.927532 4.035397	922,492.24 920,877.60	508,222.60 522,180.37	(13,957.77)	4.330000 50.000000	ACT/360 1	(123.57) (123.57)	90.00 0.00	(6,424.08) (106.93)	0.00 0.00	(20,505.43) (20,505.43)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127454	300364.ZK CNE100001XD9	01/08/2025 01/08/2035	0 0	CNY 7.355765	3.071061 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(159.70) 0.00	0.00 0.00	(159.70) (159.70)
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122966	603100.SH CNE100001VY9	09/25/2024 09/25/2034	6,200 6,200	CNY 7.355765	2.830433 2.942904	18,246.00 18,246.00	17,548.68 18,246.00	(697.32)	4.330000 50.000000	ACT/360 1	(2.45) (2.45)	90.00 0.00	0.00 0.00	0.00 0.00	(699.77) (699.77)
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123128	600452.SH CNE000001GT1	09/25/2024 09/25/2034	589,833 503,800	CNY 7.355765	1.333648 1.432979	728,589.51 728,589.51	786,629.50 845,218.44	(58,588.94)	4.330000 50.000000	ACT/360 1	(97.75) (97.75)	90.00 0.00	0.00 0.00	0.00 0.00	(58,686.69) (58,686.69)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588397	002507.ZK CNE100000WX1	10/10/2024 10/12/2034	260,400 172,900	CNY 7.355765	1.862485 1.922634	333,630.61 333,630.61	484,991.02 500,653.94	(15,662.92)	4.330000 50.000000	ACT/360 1	(44.76) (44.76)	90.00 0.00	0.00 0.00	0.00 0.00	(15,707.68) (15,707.68)
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 7.355765	0.787138 0.826198	21,150.67 21,150.67	20,150.73 21,150.67	(999.94)	4.330000 50.000000	ACT/360 1	(2.84) (2.84)	90.00 0.00	0.00 0.00	0.00 0.00	(1,002.78) (1,002.78)
CHROMA ATE INC. CMN	SDB3260121549	2360.TW TW0002360005	09/24/2024 09/22/2034	8,000 8,000	TWD 32.935000	11.036891 12.469512	95,606.37 99,756.10	88,295.13 99,756.10	(11,460.97)	4.330000 30.000000	ACT/360 1	(12.80) (51.28)	90.00 0.00	0.00 0.00	0.00 0.00	(11,512.25) (11,512.25)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123124	301039.ZK CNE100004M35	09/25/2024 09/25/2034	322,000 322,000	CNY 7.355765	1.204497 1.235883	397,954.33 397,954.33	387,848.17 397,954.33	(10,106.16)	4.330000 50.000000	ACT/360 1	(53.39) (53.39)	90.00 0.00	0.00 0.00	0.00 0.00	(10,159.55) (10,159.55)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201692	000099.ZK CNE0000013Q1	01/09/2025 01/11/2035	2,000 0	CNY 7.355765	3.013963 3.061316	0.00 0.00	6,027.93 6,122.63	(94.71)	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(94.71) (94.71)
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262867394	600030.SH CNE000001DB6	11/21/2024 11/24/2034	215,100 74,300	CNY 7.355765	3.678747 3.804744	295,974.27 295,974.27	791,298.53 818,400.54	(27,102.01)	4.330000 50.000000	ACT/360 1	(39.71) (39.71)	90.00 0.00	0.00 0.00	0.00 0.00	(27,141.72) (27,141.72)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123268	000617.ZK CNE000000MS3	09/25/2024 09/25/2034	481,900 311,200	CNY 7.355765	0.898615 0.932162	292,811.19 292,811.19	433,042.52 449,209.08	(16,166.56)	4.330000 50.000000	ACT/360 1	(39.29) (39.29)	90.00 0.00	0.00 0.00	0.00 0.00	(16,205.85) (16,205.85)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857805	300750.ZK CNE100003662	01/02/2025 01/02/2035	0 7,422	CNY 7.355765	34.904595 0.000000	269,607.11 269,607.11	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(36.17) (36.17)	90.00 0.00	(4,783.37) (36.28)	0.00 0.00	(4,819.54) (4,819.54)
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260588261	601766.SH CNE100000CP9	10/10/2024 10/12/2034	1,661,900 1,448,500	CNY 7.355765	1.046798 1.134652	1,657,644.57 1,657,644.57	1,739,673.58 1,885,677.40	(146,003.83)	4.330000 50.000000	ACT/360 1	(222.40) (222.40)	90.00 0.00	0.00 0.00	0.00 0.00	(146,226.23) (146,226.23)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057950	601066.SH CNE1000031T5	01/07/2025 01/05/2035	4,600 0	CNY 7.355765	3.251871 3.349292	0.00 0.00	14,958.61 15,406.74	(448.13)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(448.13) (448.13)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262115482	603212.SH CNE100004074	11/07/2024 11/09/2034	65,100 65,100	CNY 7.355765	1.315975 1.390198	90,501.89 90,501.89	85,669.95 90,501.89	(4,831.94)	4.330000 50.000000	ACT/360 1	(12.14) (12.14)	90.00 0.00	0.00 0.00	0.00 0.00	(4,844.08) (4,844.08)
DAXIN MATERIALS CORPORATION CMN	SDB3260661412	5234.TW TW0005234009	10/09/2024 10/12/2034	5,000 5,000	TWD 32.935000	6.376196 5.792683	29,686.69 28,963.42	31,880.98 28,963.42	2,917.56	4.330000 30.000000	ACT/360 1	(3.73) (14.91)	90.00 0.00	0.00 0.00	0.00 0.00	2,902.66 2,902.66
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3265128020	DELTA_n.BK TH0528010R18	01/07/2025 01/05/2035	41,100 0	THB 34.680000	4.181084 4.162695	0.00 0.00	171,842.56 171,086.78	755.78	4.330000 40.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	755.78 755.78
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127477	002902.ZK CNE1000032X5	01/08/2025 01/08/2035	0 0	CNY 7.355765	2.752943 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	338.79 0.00	0.00 0.00	338.79 338.79

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322888	301029.ZK CNE100004N75	11/12/2024 11/10/2034	14,000 12,600	CNY 7.355765	3.107766 3.346905	42,535.13 42,535.13	43,508.73 46,856.67	(3,347.94)	4.330000 50.000000	ACT/360 1	(5.71) (5.71)	90.00 0.00	0.00 0.00	0.00 0.00	(3,353.65) (3,353.65)
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127417	688110.SH CNE1000055X6	01/08/2025 01/08/2035	0 0	CNY 7.355765	3.162146 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	192.41 0.00	0.00 0.00	192.41 192.41
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057902	002922.ZK CNE1000033F0	01/07/2025 01/05/2035	0 0	CNY 7.355765	2.346459 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	(31.47) 0.00	0.00 0.00	(31.47) (31.47)
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178808	300059.ZK CNE100000MD4	12/17/2024 12/15/2034	60,800 45,200	CNY 7.355765	3.064263 3.339952	159,376.19 159,376.19	186,307.20 203,069.08	(16,761.88)	4.330000 50.000000	ACT/360 1	(21.38) (21.38)	90.00 0.00	(1,561.02) (4.59)	0.00 0.00	(18,344.28) (18,344.28)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487804	002017.ZK CNE000001K32	10/09/2024 10/11/2034	315,700 216,200	CNY 7.355765	1.310537 1.397638	306,170.33 306,170.33	413,736.44 441,234.33	(27,497.89)	4.330000 50.000000	ACT/360 1	(41.08) (41.08)	90.00 0.00	0.00 0.00	0.00 0.00	(27,538.97) (27,538.97)
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057897	002351.ZK CNE100000L71	01/07/2025 01/05/2035	2,600 0	CNY 7.355765	2.044655 2.242057	0.00 0.00	5,316.10 5,829.35	(513.24)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(513.24) (513.24)
EVA AIRWAYS CORPORATION CMN	SDB3260123685	2618.TW TW0002618006	09/24/2024 09/22/2034	457,000 457,000	TWD 32.935000	1.436162 1.352134	644,945.82 617,925.24	656,326.10 617,925.24	38,400.86	4.330000 30.000000	ACT/360 1	(79.70) (318.11)	90.00 0.00	0.00 0.00	0.00 0.00	38,082.75 38,082.75
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583139	601788.SH CNE100000FD8	12/27/2024 12/27/2034	117,200 70,100	CNY 7.355765	2.292080 2.448514	173,366.48 173,366.48	268,631.75 286,965.79	(18,334.04)	4.330000 50.000000	ACT/360 1	(23.26) (23.26)	90.00 0.00	0.00 0.00	0.00 0.00	(18,357.30) (18,357.30)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122847	605305.SH CNE1000052C7	09/25/2024 09/25/2034	40,400 40,400	CNY 7.355765	3.792943 3.868792	156,299.20 156,299.20	153,234.91 156,299.20	(3,064.29)	4.330000 50.000000	ACT/360 1	(20.97) (20.97)	90.00 0.00	0.00 0.00	0.00 0.00	(3,085.26) (3,085.26)
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427153	601038.SH CNE100001JN7	10/08/2024 10/10/2034	73,900 47,300	CNY 7.355765	1.935897 1.999907	95,469.42 95,469.42	143,062.75 147,793.14	(4,730.39)	4.330000 50.000000	ACT/360 1	(12.81) (12.81)	90.00 0.00	0.00 0.00	0.00 0.00	(4,743.20) (4,743.20)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3259782151	002027.ZK CNE000001KK2	09/23/2024 09/18/2034	800,300 1,167,000	CNY 7.355765	0.909491 0.960028	1,120,352.68 1,120,352.68	727,865.42 768,310.41	(40,444.99)	4.330000 50.000000	ACT/360 1	(150.31) (150.31)	90.00 0.00	(6,871.82) (74.34)	0.00 0.00	(47,467.12) (47,467.12)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122883	002315.ZK CNE100000HT0	09/25/2024 09/25/2034	50,900 50,900	CNY 7.355765	5.208160 5.691890	289,717.20 289,717.20	265,095.34 289,717.20	(24,621.86)	4.330000 50.000000	ACT/360 1	(38.87) (38.87)	90.00 0.00	0.00 0.00	0.00 0.00	(24,660.73) (24,660.73)
FOCUSSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489974	300203.ZK CNE100001229	10/09/2024 10/11/2034	23,000 23,000	CNY 7.355765	1.903269 2.079834	47,836.18 47,836.18	43,775.19 47,836.18	(4,060.99)	4.330000 50.000000	ACT/360 1	(6.42) (6.42)	90.00 0.00	0.00 0.00	0.00 0.00	(4,067.41) (4,067.41)
FORMOSA CHEMICALS & FIBRE CORP CMN	SDB3264255515	1326.TW TW0001326007	12/17/2024 12/15/2034	15,000 15,000	TWD 32.935000	0.851678 0.832317	12,354.22 12,484.76	12,775.16 12,484.75	290.41	4.330000 30.000000	ACT/360 1	(1.60) (6.42)	90.00 0.00	0.00 0.00	0.00 0.00	283.99 283.99
FOXCONN INDUSTRIAL INTERNET CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188372	601138.SH CNE1000031P3	09/26/2024 10/10/2034	41,200 23,800	CNY 7.355765	2.810041 2.909666	69,878.58 69,878.58	115,773.68 119,878.26	(4,104.57)	4.330000 50.000000	ACT/360 1	(9.38) (9.38)	90.00 0.00	0.00 0.00	0.00 0.00	(4,113.95) (4,113.95)
FUBON FINANCIAL HOLDING CO LTD CMN	SDB3260661459	2881.TW TW0002881000	10/09/2024 10/12/2034	82,000 82,000	TWD 32.935000	2.790345 2.753049	226,453.09 225,750.02	228,808.26 225,750.02	3,058.24	4.330000 30.000000	ACT/360 1	(29.04) (116.14)	90.00 0.00	0.00 0.00	0.00 0.00	2,942.10 2,942.10
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122729	600033.SH CNE000001717	09/25/2024 09/25/2034	1,500,100 1,470,100	CNY 7.355765	0.542432 0.529872	778,945.72 778,945.72	813,701.77 794,861.72	18,840.05	4.330000 50.000000	ACT/360 1	(104.51) (104.51)	90.00 0.00	0.00 0.00	0.00 0.00	18,735.54 18,735.54
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 7.355765	8.090253 8.521447	29,825.06 29,825.06	28,315.89 29,825.06	(1,509.18)	4.330000 50.000000	ACT/360 1	(4.00) (4.00)	90.00 0.00	0.00 0.00	0.00 0.00	(1,513.18) (1,513.18)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540428	002991.ZK CNE1000040N9	11/14/2024 11/16/2034	1,300 1,300	CNY 7.355765	11.694229 12.771246	16,602.62 16,602.62	15,202.50 16,602.62	(1,400.12)	4.330000 50.000000	ACT/360 1	(2.23) (2.23)	90.00 0.00	0.00 0.00	0.00 0.00	(1,402.35) (1,402.35)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GENIUS ELECTRONIC OPTICAL CO ORD CMN	SDB3260121534	3406.TW TW0003406005	09/24/2024 09/22/2034	5,000 5,000	TWD 32.935000	14.725975 15.457317	74,977.93 77,286.58	73,629.88 77,286.59	(3,656.71)	4.330000 30.000000	ACT/360 1	(9.92) (39.74)	90.00 0.00	0.00 0.00	0.00 0.00	(3,696.45) (3,696.45)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3264921671	600759.SH CNE000000MV7	01/03/2025 01/05/2035	191,800 116,600	CNY 7.355765	0.303164 0.311498	36,145.42 36,145.42	58,146.77 59,745.28	(1,598.50)	4.330000 50.000000	ACT/360 1	(4.85) (4.85)	90.00 0.00	0.00 0.00	0.00 0.00	(1,603.35) (1,603.35)
GEPIIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122957	000791.ZK CNE000000T42	09/25/2024 09/25/2034	692,400 617,700	CNY 7.355765	0.793935 0.820662	508,655.57 508,655.57	549,720.66 568,226.14	(18,505.48)	4.330000 50.000000	ACT/360 1	(68.24) (68.24)	90.00 0.00	0.00 0.00	0.00 0.00	(18,573.73) (18,573.73)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097777	000776.ZK CNE0000008L2	10/17/2024 10/19/2034	72,100 68,800	CNY 7.355765	2.105831 2.210572	152,300.08 159,382.22	151,830.44 159,382.22	(7,551.78)	4.330000 50.000000	ACT/360 1	(20.43) (20.43)	90.00 0.00	0.00 0.00	0.00 0.00	(7,572.21) (7,572.21)
GLOBAL UNICHIP CORPORATION CMN	SDB3260661464	3443.TW TW0003443008	10/09/2024 10/12/2034	1,000 1,000	TWD 32.935000	40.686200 41.463415	39,125.54 41,463.42	40,686.20 41,463.42	(777.21)	4.330000 30.000000	ACT/360 1	(5.31) (21.31)	90.00 0.00	0.00 0.00	0.00 0.00	(798.53) (798.53)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123054	002410.ZK CNE100000PH8	09/25/2024 09/25/2034	184,600 181,500	CNY 7.355765	1.453282 1.604140	291,482.65 291,482.65	268,275.84 296,124.18	(27,848.34)	4.330000 50.000000	ACT/360 1	(39.11) (39.11)	90.00 0.00	0.00 0.00	0.00 0.00	(27,887.45) (27,887.45)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123138	603195.SH CNE100003RLO	09/25/2024 09/25/2034	158,409 146,709	CNY 7.355765	9.282515 9.580758	1,407,245.93 1,407,245.93	1,470,433.94 1,517,678.26	(47,244.32)	4.330000 50.000000	ACT/360 1	(188.81) (188.81)	90.00 0.00	0.00 0.00	0.00 0.00	(47,433.12) (47,433.12)
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 7.355765	1.464158 1.592309	143,467.04 143,467.04	131,920.61 143,467.04	(11,546.43)	4.330000 50.000000	ACT/360 1	(19.25) (19.25)	90.00 0.00	0.00 0.00	0.00 0.00	(11,565.68) (11,565.68)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983883	002930.ZK CNE1000033N4	01/06/2025 01/05/2035	4,200 4,200	CNY 7.355765	1.407060 1.532222	6,452.62 6,435.33	5,909.65 6,435.33	(525.68)	4.330000 50.000000	ACT/360 1	(0.86) (0.86)	90.00 0.00	0.00 0.00	0.00 0.00	(526.55) (526.55)
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 7.355765	3.476185 3.616153	38,331.22 38,331.22	36,847.56 38,331.22	(1,483.66)	4.330000 50.000000	ACT/360 1	(5.14) (5.14)	90.00 0.00	0.00 0.00	0.00 0.00	(1,488.80) (1,488.80)
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 7.355765	2.457936 2.494981	7,484.94 7,484.94	7,373.81 7,484.94	(111.13)	4.330000 50.000000	ACT/360 1	(1.00) (1.00)	90.00 0.00	0.00 0.00	0.00 0.00	(112.14) (112.14)
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123394	300770.ZK CNE100003KB6	09/25/2024 09/25/2034	155,500 129,600	CNY 7.355765	5.194565 5.492915	715,191.90 715,191.90	807,754.87 854,148.25	(46,393.38)	4.330000 50.000000	ACT/360 1	(95.95) (95.95)	90.00 0.00	0.00 0.00	0.00 0.00	(46,489.34) (46,489.34)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123109	601333.SH CNE000001Q44	09/25/2024 09/25/2034	822,078 774,678	CNY 7.355765	0.449987 0.467770	362,863.82 362,863.82	369,924.57 384,543.32	(14,618.75)	4.330000 50.000000	ACT/360 1	(48.68) (48.68)	90.00 0.00	0.00 0.00	0.00 0.00	(14,667.44) (14,667.44)
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 7.355765	2.094955 2.239611	72,339.44 72,339.44	67,667.06 72,339.44	(4,672.37)	4.330000 50.000000	ACT/360 1	(9.71) (9.71)	90.00 0.00	0.00 0.00	0.00 0.00	(4,682.08) (4,682.08)
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441818	600894.SH CNE000000JS9	11/13/2024 11/13/2034	18,700 28,500	CNY 7.355765	1.725177 1.993800	56,823.30 56,823.30	32,260.82 37,284.06	(5,023.24)	4.330000 50.000000	ACT/360 1	(7.62) (7.62)	90.00 0.00	(573.00) (2.62)	0.00 0.00	(5,603.87) (5,603.87)
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 7.355765	1.514458 1.627815	6,511.26 6,511.26	6,057.83 6,511.26	(453.43)	4.330000 50.000000	ACT/360 1	(0.87) (0.87)	90.00 0.00	0.00 0.00	0.00 0.00	(454.30) (454.30)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122894	002039.ZK CNE000001LK0	09/25/2024 09/25/2034	116,600 113,500	CNY 7.355765	1.992995 2.082655	236,526.17 236,526.17	232,383.17 242,837.57	(10,454.40)	4.330000 50.000000	ACT/360 1	(31.73) (31.73)	90.00 0.00	0.00 0.00	0.00 0.00	(10,486.13) (10,486.13)
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487332	600268.SH CNE0000010S3	10/09/2024 10/11/2034	247,220 234,720	CNY 7.355765	0.883661 0.916064	215,401.14 215,401.14	218,458.58 226,469.24	(8,010.65)	4.330000 50.000000	ACT/360 1	(28.90) (28.90)	90.00 0.00	0.00 0.00	0.00 0.00	(8,039.55) (8,039.55)
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867373	601211.SH CNE1000022F3	11/21/2024 11/24/2034	134,600 104,200	CNY 7.355765	2.385884 2.517184	265,384.38 265,384.38	321,139.95 338,812.93	(17,672.98)	4.330000 50.000000	ACT/360 1	(35.61) (35.61)	90.00 0.00	0.00 0.00	0.00 0.00	(17,708.58) (17,708.58)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097704	000728.ZK CNE000000QZ9	10/17/2024 10/19/2034	18,800 18,800	CNY 7.355765	1.050876 1.141655	21,463.11 21,463.11	19,756.48 21,463.11	(1,706.64)	4.330000 50.000000	ACT/360 1	(2.88) (2.88)	90.00 0.00	0.00 0.00	0.00 0.00	(1,709.52) (1,709.52)
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 7.355765	3.194773 3.414041	284,048.21 284,048.21	265,805.12 284,048.21	(18,243.09)	4.330000 50.000000	ACT/360 1	(38.11) (38.11)	90.00 0.00	0.00 0.00	0.00 0.00	(18,281.20) (18,281.20)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123366	603258.SH CNE100002GB6	09/25/2024 09/25/2034	117,500 111,100	CNY 7.355765	2.611557 2.712840	301,771.04 301,771.04	306,857.95 318,758.73	(11,900.77)	4.330000 50.000000	ACT/360 1	(40.49) (40.49)	90.00 0.00	0.00 0.00	0.00 0.00	(11,941.26) (11,941.26)
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 7.355765	2.944629 3.166865	18,684.50 18,684.50	17,373.31 18,684.50	(1,311.19)	4.330000 50.000000	ACT/360 1	(2.51) (2.51)	90.00 0.00	0.00 0.00	0.00 0.00	(1,313.70) (1,313.70)
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122839	300360.ZK CNE100001R17	09/25/2024 09/25/2034	84,400 84,200	CNY 7.355765	2.226825 2.289893	192,829.70 192,829.70	187,944.01 193,266.97	(5,322.95)	4.330000 50.000000	ACT/360 1	(25.87) (25.87)	90.00 0.00	0.00 0.00	0.00 0.00	(5,348.82) (5,348.82)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962047	300347.ZK CNE100001KV8	10/16/2024 10/13/2034	56,400 47,900	CNY 7.355765	7.129102 7.482233	357,285.96 357,285.96	402,081.36 421,997.95	(19,916.59)	4.330000 50.000000	ACT/360 1	(47.94) (47.94)	90.00 0.00	0.00 0.00	0.00 0.00	(19,964.52) (19,964.52)
HDFC BANK LIMITED CMN	SDB3265202615	HDBK.NS INE040A01034	01/07/2025 01/09/2035	22,489 0	INR 85.821001	19.931019 20.083743	0.00 0.00	448,228.69 451,663.30	(3,434.61)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(3,434.61) (3,434.61)
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127434	688586.SH CNE1000041C0	01/08/2025 01/08/2035	5,800 0	CNY 7.355765	1.200419 1.228036	0.00 0.00	6,962.43 7,122.61	(160.18)	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(160.18) (160.18)
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427138	600598.SH CNE0000019Z9	10/08/2024 10/10/2034	44,300 44,300	CNY 7.355765	1.891034 2.014284	89,232.78 89,232.78	83,772.80 89,232.78	(5,459.99)	4.330000 50.000000	ACT/360 1	(11.97) (11.97)	90.00 0.00	0.00 0.00	0.00 0.00	(5,471.96) (5,471.96)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260492462	000895.ZK CNE000000XM3	10/09/2024 10/11/2034	264,600 222,000	CNY 7.355765	3.489780 3.547890	787,021.08 787,021.08	923,395.73 938,771.79	(15,376.06)	4.330000 50.000000	ACT/360 1	(105.59) (105.59)	90.00 0.00	0.00 0.00	0.00 0.00	(15,481.65) (15,481.65)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961903	603508.SH CNE100002540	10/16/2024 10/13/2034	53,200 43,500	CNY 7.355765	2.970459 3.208159	141,263.47 141,263.47	158,028.43 170,674.08	(12,645.64)	4.330000 50.000000	ACT/360 1	(18.95) (18.95)	90.00 0.00	0.00 0.00	0.00 0.00	(12,664.60) (12,664.60)
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122956	300847.ZK CNE1000040Y6	09/25/2024 09/25/2034	103,800 89,100	CNY 7.355765	2.187400 2.328065	208,553.43 208,553.43	227,052.11 241,653.12	(14,601.01)	4.330000 50.000000	ACT/360 1	(27.98) (27.98)	90.00 0.00	0.00 0.00	0.00 0.00	(14,628.99) (14,628.99)
HINDUSTAN AERONAUTICS LIMITED CMN	SDB3264583769	HIAE.NS INE066F01020	12/23/2024 12/21/2034	15,597 16,612	INR 85.821001	47.794246 48.848601	814,735.32 811,422.14	745,446.85 761,891.63	(16,444.78)	4.330000 75.000000	ACT/360 1	(114.57) (563.02)	78.16 0.00	(747.39) (34.99)	0.00 0.00	(17,755.19) (17,755.19)
HINDUSTAN ZINC LIMITED CMN	SDB3264858081	HZNC.NS INE267A01025	12/30/2024 12/28/2034	12,168 12,168	INR 85.821001	5.206185 5.220514	66,566.59 63,523.21	63,348.86 63,523.21	(174.36)	4.330000 75.000000	ACT/360 1	(9.03) (39.72)	78.16 0.00	0.00 0.00	0.00 0.00	(214.08) (214.08)
HITGEN INC. CMN CLASS A SERIES NORTHBOUND	SDB3261439312	688222.SH CNE1000040G3	10/24/2024 10/26/2034	79,732 72,432	CNY 7.355765	1.589230 1.675202	121,862.49 121,862.49	126,712.46 133,567.23	(6,854.77)	4.330000 50.000000	ACT/360 1	(16.35) (16.35)	90.00 0.00	0.00 0.00	0.00 0.00	(6,871.12) (6,871.12)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120684	300033.ZK CNE10000JG3	12/16/2024 12/14/2034	3,100 3,100	CNY 7.355765	34.374399 39.261475	121,710.57 121,710.57	106,560.64 121,710.57	(15,149.94)	4.330000 50.000000	ACT/360 1	(16.33) (16.33)	90.00 0.00	0.00 0.00	0.00 0.00	(15,166.27) (15,166.27)
HON HAI PRECISION INDUSTRY CMN	SDB3264054724	2317.TW TW0002317005	12/12/2024 12/13/2034	0 8,000	TWD 32.935000	5.601943 0.000000	44,453.92 44,878.05	0.00 0.00	0.00	4.330000 30.000000	ACT/360 1	(5.77) (23.08)	90.00 0.00	(726.34) (23.08)	0.00 0.00	(749.42) (749.42)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN	SDB3264858077	HUDC.NS INE031A01017	12/30/2024 12/28/2034	24,976 30,310	INR 85.821001	2.787896 2.741155	86,913.56 83,084.41	69,630.48 68,463.09	1,167.40	4.330000 75.000000	ACT/360 1	(11.80) (59.00)	78.16 0.00	325.63 (10.49)	0.00 0.00	1,434.02 1,434.02
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115524	300741.ZK CNE100003605	11/07/2024 11/09/2034	26,700 20,600	CNY 7.355765	2.217308 2.362476	48,921.02 48,921.02	59,202.14 63,078.10	(3,875.96)	4.330000 50.000000	ACT/360 1	(6.56) (6.56)	90.00 0.00	0.00 0.00	0.00 0.00	(3,882.53) (3,882.53)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123439	000963.ZK CNE0000011S1	09/25/2024 09/25/2034	244,000 142,600	CNY 7.355765	4.459088 4.655542	673,789.71 673,789.71	1,088,017.36 1,135,952.15	(47,934.79)	4.330000 50.000000	ACT/360 1	(90.40) (90.40)	90.00 0.00	0.00 0.00	0.00 0.00	(48,025.19) (48,025.19)
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122977	300979.ZK CNE100004KP4	09/25/2024 09/25/2034	11,800 11,800	CNY 7.355765	10.319797 10.740574	126,738.77 126,738.77	121,773.60 126,738.77	(4,965.17)	4.330000 50.000000	ACT/360 1	(17.00) (17.00)	90.00 0.00	0.00 0.00	0.00 0.00	(4,982.18) (4,982.18)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123474	600025.SH CNE100002T71	09/25/2024 09/25/2034	429,400 419,600	CNY 7.355765	1.253439 1.298367	544,934.94 544,934.94	538,226.55 557,518.82	(19,292.27)	4.330000 50.000000	ACT/360 1	(73.11) (73.11)	90.00 0.00	0.00 0.00	0.00 0.00	(19,365.38) (19,365.38)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097775	601688.SH CNE100000LQ8	10/17/2024 10/19/2034	170,000 162,700	CNY 7.355765	2.252655 2.399212	390,824.76 390,824.76	382,951.33 407,866.07	(24,914.74)	4.330000 50.000000	ACT/360 1	(52.44) (52.44)	90.00 0.00	0.00 0.00	0.00 0.00	(24,967.17) (24,967.17)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097719	002926.ZK CNE1000033J2	10/17/2024 10/19/2034	20,000 20,000	CNY 7.355765	1.061752 1.134827	22,696.54 22,696.54	21,235.04 22,696.54	(1,461.50)	4.330000 50.000000	ACT/360 1	(3.05) (3.05)	90.00 0.00	0.00 0.00	0.00 0.00	(1,464.54) (1,464.54)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260760878	600566.SH CNE0000018X6	10/15/2024 10/12/2034	84,500 28,900	CNY 7.355765	3.930251 3.898750	114,768.06 114,768.06	332,106.18 329,444.38	2,661.80	4.330000 50.000000	ACT/360 1	(15.40) (15.40)	90.00 0.00	0.00 0.00	0.00 0.00	2,646.40 2,646.40
ICICI BANK LIMITED CMN	SDB3265202616	ICBK.NS INE090A01021	01/07/2025 01/09/2035	9,603 0	INR 85.821001	14.729495 14.766944	0.00 0.00	141,447.34 141,806.96	(359.62)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(359.62) (359.62)
IMEIK TECHNOLOGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961780	300896.ZK CNE100004868	10/16/2024 10/13/2034	35,120 27,320	CNY 7.355765	23.437399 24.718561	680,882.73 680,882.73	823,121.46 868,115.88	(44,994.42)	4.330000 50.000000	ACT/360 1	(91.35) (91.35)	90.00 0.00	0.00 0.00	0.00 0.00	(45,085.77) (45,085.77)
INDIAN BANK CMN	SDB3265128026	INBA.NS INE562A01011	01/06/2025 01/04/2035	994 994	INR 85.821001	5.940271 6.150358	6,113.46 6,113.46	5,904.63 6,113.46	(208.83)	4.330000 75.000000	ACT/360 1	(0.86) (0.86)	78.16 0.00	0.00 0.00	0.00 0.00	(209.69) (209.69)
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN	SDB3264650040	INIR.NS INE335Y01020	12/24/2024 12/27/2034	11,639 11,489	INR 85.821001	8.976241 9.222432	106,680.32 105,975.19	104,474.47 107,339.89	(2,865.42)	4.330000 75.000000	ACT/360 1	(14.97) (59.98)	78.16 0.00	0.00 0.00	0.00 0.00	(2,925.40) (2,925.40)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115556	601377.SH CNE100000V95	11/07/2024 11/09/2034	35,600 35,600	CNY 7.355765	0.793935 0.854876	30,433.59 30,433.59	28,264.09 30,433.59	(2,169.50)	4.330000 50.000000	ACT/360 1	(4.08) (4.08)	90.00 0.00	0.00 0.00	0.00 0.00	(2,173.58) (2,173.58)
INSYDE SOFTWARE, CORP. CMN	SDB3260661408	6231.TWO TWO0006231004	10/09/2024 10/12/2034	2,000 2,000	TWD 32.935000	11.203886 11.768293	23,292.63 23,536.59	22,407.77 23,536.59	(1,128.81)	4.330000 30.000000	ACT/360 1	(3.03) (12.11)	90.00 0.00	0.00 0.00	0.00 0.00	(1,140.92) (1,140.92)
INTERNATIONAL CONTAINER TERMINAL SERVICES INC	SDB3263530522	ICT.PS PHY411571011	12/04/2024 12/07/2034	8,500 8,500	PHP 58.261000	7.047596 6.728794	58,646.03 57,194.75	59,904.57 57,194.75	2,709.82	4.330000 150.000000	ACT/360 1	(9.32) (27.12)	75.00 0.00	0.00 0.00	0.00 0.00	2,682.70 2,682.70
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3260122700	688252.SH CNE100005P07	09/25/2024 09/25/2034	10,944 10,944	CNY 7.355765	3.011244 3.270652	35,794.02 35,794.02	32,955.05 35,794.02	(2,838.97)	4.330000 50.000000	ACT/360 1	(4.80) (4.80)	90.00 0.00	0.00 0.00	0.00 0.00	(2,843.77) (2,843.77)
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123295	603915.SH CNE100003LB4	09/25/2024 09/25/2034	128,500 121,600	CNY 7.355765	1.468236 1.592809	194,621.16 194,621.16	188,668.34 204,675.93	(16,007.59)	4.330000 50.000000	ACT/360 1	(26.11) (26.11)	90.00 0.00	0.00 0.00	0.00 0.00	(16,033.70) (16,033.70)
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120714	600276.SH CNE0000014W7	12/16/2024 12/14/2034	9,000 55,300	CNY 7.355765	6.119010 6.268180	346,630.35 346,630.35	55,071.09 56,413.62	(1,342.53)	4.330000 50.000000	ACT/360 1	(46.51) (46.51)	90.00 0.00	(7,766.12) (77.12)	0.00 0.00	(9,155.15) (9,155.15)
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 7.355765	2.544943 2.657490	108,159.84 108,159.84	103,579.17 108,159.84	(4,580.68)	4.330000 50.000000	ACT/360 1	(14.51) (14.51)	90.00 0.00	0.00 0.00	0.00 0.00	(4,595.19) (4,595.19)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122912	603693.SH CNE1000036F3	09/25/2024 09/25/2034	31,800 30,300	CNY 7.355765	1.294223 1.343358	40,757.50 40,757.50	41,156.29 42,718.78	(1,562.49)	4.330000 50.000000	ACT/360 1	(5.47) (5.47)	90.00 0.00	0.00 0.00	0.00 0.00	(1,567.96) (1,567.96)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123009	601952.SH CNE100002XD7	09/25/2024 09/25/2034	187,500 186,900	CNY 7.355765	1.284707 1.336924	249,873.90 249,873.90	240,882.49 250,673.17	(9,790.68)	4.330000 50.000000	ACT/360 1	(33.52) (33.52)	90.00 0.00	0.00 0.00	0.00 0.00	(9,824.21) (9,824.21)

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263185963	600362.SH CNE0000019P0	11/29/2024 11/30/2034	0 1,900	CNY 7.355765	2.814119 0.000000	5,355.40 5,355.40	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.72) (0.72)	90.00 0.00	(35.59) (0.72)	0.00 0.00	(36.30) (36.30)
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 7.355765	1.597387 1.768473	45,449.76 45,449.76	41,052.83 45,449.76	(4,396.92)	4.330000 50.000000	ACT/360 1	(6.10) (6.10)	90.00 0.00	0.00 0.00	0.00 0.00	(4,403.02) (4,403.02)
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 7.355765	1.223530 1.310992	29,235.12 29,235.12	27,284.72 29,235.12	(1,950.40)	4.330000 50.000000	ACT/360 1	(3.92) (3.92)	90.00 0.00	0.00 0.00	0.00 0.00	(1,954.32) (1,954.32)
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 7.355765	1.386667 1.373810	626,319.98 626,319.98	632,181.70 626,319.98	5,861.72	4.330000 50.000000	ACT/360 1	(84.03) (84.03)	90.00 0.00	0.00 0.00	0.00 0.00	5,777.69 5,777.69
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 7.355765	2.316550 2.441722	66,170.67 66,170.67	62,778.51 66,170.67	(3,392.15)	4.330000 50.000000	ACT/360 1	(8.88) (8.88)	90.00 0.00	0.00 0.00	0.00 0.00	(3,401.03) (3,401.03)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057936	688223.SH CNE100005R96	01/07/2025 01/05/2035	18,400 0	CNY 7.355765	0.940759 0.964772	0.00 0.00	17,309.96 17,751.80	(441.84)	4.330000 50.000000	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(441.84) (441.84)
JIO FINANCIAL SERVICES LTD CMN	SDB3264520718	JIOFNS INE758E01017	12/20/2024 12/20/2034	0 11,221	INR 85.821001	3.457196 0.000000	40,228.27 39,144.32	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	(5.55) (28.35)	78.16 0.00	34.35 (28.35)	0.00 0.00	6.00 6.00
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123314	600380.SH CNE000001816	09/25/2024 09/25/2034	623,500 440,700	CNY 7.355765	1.547086 1.534937	678,259.34 678,259.34	964,608.03 957,033.17	7,574.86	4.330000 50.000000	ACT/360 1	(91.00) (91.00)	90.00 0.00	0.00 0.00	0.00 0.00	7,483.86 7,483.86
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123495	600872.SH CNE000000HK0	09/25/2024 09/25/2034	53,500 50,900	CNY 7.355765	2.845387 3.004578	153,060.78 153,060.78	152,228.22 160,744.94	(8,516.72)	4.330000 50.000000	ACT/360 1	(20.54) (20.54)	90.00 0.00	0.00 0.00	0.00 0.00	(8,537.25) (8,537.25)
KING SLIDE WORKS CO., LTD. CMN	SDB3260661395	2059.TW TW0002059003	10/09/2024 10/12/2034	2,000 2,000	TWD 32.935000	45.240625 47.256098	89,821.27 94,512.20	90,481.25 94,512.20	(4,030.95)	4.330000 30.000000	ACT/360 1	(12.12) (48.58)	90.00 0.00	0.00 0.00	0.00 0.00	(4,079.53) (4,079.53)
KING YUAN ELECTRONICS CO LTD ORD CMN	SDB3260123569	2449.TW TW0002449006	09/24/2024 09/22/2034	74,000 74,000	TWD 32.935000	3.537270 3.399390	254,605.21 251,554.86	261,758.01 251,554.86	10,203.15	4.330000 30.000000	ACT/360 1	(32.38) (129.44)	90.00 0.00	0.00 0.00	0.00 0.00	10,073.71 10,073.71
KINGNET NETWORK CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264474	002517.ZK CNE100000XB5	09/27/2024 10/10/2034	170,100 104,500	CNY 7.355765	1.744210 1.826839	194,224.12 194,224.12	296,690.15 310,745.26	(14,055.12)	4.330000 50.000000	ACT/360 1	(26.06) (26.06)	90.00 0.00	0.00 0.00	0.00 0.00	(14,081.18) (14,081.18)
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123519	300773.ZK CNE100003KF7	09/25/2024 09/25/2034	74,600 64,400	CNY 7.355765	2.194197 2.389361	155,663.88 155,663.88	163,687.12 178,246.31	(14,559.18)	4.330000 50.000000	ACT/360 1	(20.88) (20.88)	90.00 0.00	0.00 0.00	0.00 0.00	(14,580.07) (14,580.07)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055936	300433.ZK CNE100001YW7	11/06/2024 11/06/2034	98,500 98,500	CNY 7.355765	2.786930 2.990700	294,583.95 294,583.95	274,512.58 294,583.95	(20,071.37)	4.330000 50.000000	ACT/360 1	(39.52) (39.52)	90.00 0.00	0.00 0.00	0.00 0.00	(20,110.90) (20,110.90)
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 7.355765	0.715085 0.752455	159,520.46 159,520.46	151,598.10 159,520.46	(7,922.36)	4.330000 50.000000	ACT/360 1	(21.40) (21.40)	90.00 0.00	0.00 0.00	0.00 0.00	(7,943.76) (7,943.76)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057899	002600.ZK CNE1000015L5	01/07/2025 01/05/2035	21,600 0	CNY 7.355765	1.004654 1.089241	0.00 0.00	21,700.53 23,527.60	(1,827.07)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(1,827.07) (1,827.07)
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489733	000513.ZK CNE0000002Y8	10/09/2024 10/11/2034	40,200 20,300	CNY 7.355765	5.076291 5.151953	105,343.66 105,343.66	204,066.88 207,108.51	(3,041.63)	4.330000 50.000000	ACT/360 1	(14.13) (14.13)	90.00 0.00	0.00 0.00	0.00 0.00	(3,055.77) (3,055.77)
LTIMINDTREE LIMITED CMN	SDB3264716754	LTIM.NS INE214T01019	12/26/2024 12/27/2034	0 478	INR 85.821001	66.782605 0.000000	31,956.96 31,183.37	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	(4.42) (22.08)	78.16 0.00	925.64 (22.08)	0.00 0.00	903.55 903.55
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123413	000830.ZK CNE000000WN3	09/25/2024 09/25/2034	103,900 119,000	CNY 7.355765	1.578354 1.596406	189,972.31 189,972.31	163,990.96 165,866.58	(1,875.62)	4.330000 50.000000	ACT/360 1	(25.49) (25.49)	90.00 0.00	(473.02) (9.69)	0.00 0.00	(2,374.12) (2,374.12)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264390176	000568.ZK CNE000000GF2	12/20/2024 12/21/2034	7,200 7,200	CNY 7.355765	15.674780 17.097519	123,102.14 123,102.14	112,858.42 123,102.14	(10,243.72)	4.330000 50.000000	ACT/360 1	(16.52) (16.52)	90.00 0.00	0.00 0.00	0.00 0.00	(10,260.24) (10,260.24)
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	SDB3264921678	002990.ZK CNE100003XX3	01/03/2025 01/05/2035	7,600 2,900	CNY 7.355765	2.880734 3.044797	9,175.99 9,175.99	21,893.58 23,140.45	(1,246.88)	4.330000 50.000000	ACT/360 1	(1.23) (1.23)	90.00 0.00	0.00 0.00	0.00 0.00	(1,248.11) (1,248.11)
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057913	600873.SH CNE000000HP9	01/07/2025 01/05/2035	5,600 0	CNY 7.355765	1.344524 1.368145	0.00 0.00	7,529.33 7,661.61	(132.28)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(132.28) (132.28)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123331	600390.SH CNE0000016N1	09/25/2024 09/25/2034	758,800 663,400	CNY 7.355765	0.819765 0.876641	584,337.98 584,337.98	622,037.82 665,194.96	(43,157.14)	4.330000 50.000000	ACT/360 1	(78.40) (78.40)	90.00 0.00	0.00 0.00	0.00 0.00	(43,235.54) (43,235.54)
MISC BERHAD LOCAL SHARE	SDB3260121461	MISC.KL MYL3816OO005	09/24/2024 09/22/2034	60 60	MYR 4.518000	1.682160 1.701556	102.09 102.09	100.93 102.09	(1.16)	4.330000 150.000000	ACT/360 1	(0.02) (0.07)	100.00 0.00	0.00 0.00	0.00 0.00	(1.23) (1.23)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123158	002745.ZK CNE100001X19	09/25/2024 09/25/2034	10,600 10,600	CNY 7.355765	1.117491 1.190818	12,622.67 12,622.67	11,845.40 12,622.67	(777.27)	4.330000 50.000000	ACT/360 1	(1.69) (1.69)	90.00 0.00	0.00 0.00	0.00 0.00	(778.96) (778.96)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054677	002714.ZK CNE100001RQ3	12/13/2024 12/14/2034	0 11,300	CNY 7.355765	5.096683 0.000000	59,318.56 59,318.56	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(7.96) (7.96)	90.00 0.00	(297.09) (7.96)	0.00 0.00	(305.05) (305.05)
NAN YA PLASTICS CORP CMN	SDB3264120649	1303.TW TW0001303006	12/13/2024 12/13/2034	48,000 48,000	TWD 32.935000	0.948839 0.911585	43,698.82 43,756.08	45,544.25 43,756.08	1,788.17	4.330000 30.000000	ACT/360 1	(5.63) (22.51)	90.00 0.00	0.00 0.00	0.00 0.00	1,765.66 1,765.66
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115453	603093.SH CNE100003PC3	11/07/2024 11/09/2034	9,300 9,300	CNY 7.355765	1.529413 1.625084	15,113.28 15,113.28	14,223.54 15,113.28	(889.74)	4.330000 50.000000	ACT/360 1	(2.03) (2.03)	90.00 0.00	0.00 0.00	0.00 0.00	(891.77) (891.77)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097759	601990.SH CNE1000031R9	10/17/2024 10/19/2034	59,100 29,300	CNY 7.355765	1.107974 1.170056	34,650.88 34,650.88	65,481.29 69,150.33	(3,669.04)	4.330000 50.000000	ACT/360 1	(4.65) (4.65)	90.00 0.00	0.00 0.00	0.00 0.00	(3,673.68) (3,673.68)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800246	600406.SH CNE000001G38	11/20/2024 11/20/2034	167,820 174,320	CNY 7.355765	3.234198 3.444085	600,372.90 600,372.90	542,763.10 577,986.34	(35,223.25)	4.330000 50.000000	ACT/360 1	(80.55) (80.55)	90.00 0.00	(635.86) (3.00)	0.00 0.00	(35,939.65) (35,939.65)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201655	601336.SH CNE1000019Y0	01/09/2025 01/11/2035	1,000 0	CNY 7.355765	6.210095 6.230446	0.00 0.00	6,210.10 6,230.45	(20.35)	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(20.35) (20.35)
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261789951	002946.ZK CNE100003JU1	10/31/2024 11/02/2034	54,300 54,300	CNY 7.355765	2.156132 1.981510	107,595.99 107,595.99	117,077.97 107,595.99	9,481.97	4.330000 50.000000	ACT/360 1	(14.44) (14.44)	90.00 0.00	0.00 0.00	0.00 0.00	9,467.54 9,467.54
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115534	300532.ZK CNE100002CM2	11/07/2024 11/09/2034	67,681 47,381	CNY 7.355765	1.461439 1.546524	73,892.28 73,892.28	98,911.64 104,670.31	(5,758.68)	4.330000 50.000000	ACT/360 1	(9.91) (9.91)	90.00 0.00	0.00 0.00	0.00 0.00	(5,768.59) (5,768.59)
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 7.355765	2.884812 3.027572	956,107.24 956,107.24	911,023.67 956,107.24	(45,083.57)	4.330000 50.000000	ACT/360 1	(128.28) (128.28)	90.00 0.00	0.00 0.00	0.00 0.00	(45,211.85) (45,211.85)
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123386	605117.SH CNE1000052S3	09/25/2024 09/25/2034	0 2,800	CNY 7.355765	12.205393 0.000000	32,425.20 32,425.20	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(4.35) (4.35)	90.00 0.00	1,302.96 (13.04)	0.00 0.00	1,298.61 1,298.61
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122703	002896.ZK CNE1000032Q9	09/25/2024 09/25/2034	20,200 20,200	CNY 7.355765	4.701075 5.245333	105,955.73 105,955.73	94,961.71 105,955.73	(10,994.02)	4.330000 50.000000	ACT/360 1	(14.22) (14.22)	90.00 0.00	0.00 0.00	0.00 0.00	(11,008.24) (11,008.24)
NMDC LIMITED CMN	SDB3264984553	NMDC.NS INE584A01023	01/02/2025 01/02/2035	61,018 61,018	INR 85.821001	0.756225 0.769873	48,141.01 46,976.11	46,143.35 46,976.11	(832.76)	4.330000 75.000000	ACT/360 1	(6.65) (33.26)	78.16 0.00	0.00 0.00	0.00 0.00	(866.02) (866.02)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097725	000686.ZK CNE0000004H9	10/17/2024 10/19/2034	7,500 7,500	CNY 7.355765	1.004654 1.084300	8,132.25 8,132.25	7,534.91 8,132.25	(597.34)	4.330000 50.000000	ACT/360 1	(1.09) (1.09)	90.00 0.00	0.00 0.00	0.00 0.00	(598.43) (598.43)
NOVATEK MICROELECTRONICS LTD CMN	SDB3260121562	3034.TW TW0003034005	09/24/2024 09/22/2034	21,000 21,000	TWD 32.935000	15.059967 15.304878	322,899.86 321,402.44	316,259.30 321,402.44	(5,143.14)	4.330000 30.000000	ACT/360 1	(41.35) (165.36)	90.00 0.00	0.00 0.00	0.00 0.00	(5,308.50) (5,308.50)

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Fund: ALL
Business Date: Jan 6, 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.)																
USD (Cont.)																
Long (Cont.)																
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260122761	688300.SH CNE100003PN0	09/25/2024 09/25/2034	42,978 42,978	CNY 7.355765	8.272423 8.794570	377,973.03	355,532.20 377,973.03	(22,440.83)	4.330000 50.000000	ACT/360 1	(50.71) (50.71)	90.00 0.00	0.00 0.00	0.00 0.00	(22,491.54) (22,491.54)
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3264583169	603833.SH CNE100002RB3	12/27/2024 12/27/2034	900 900	CNY 7.355765	9.040528 9.414560	8,473.10 8,473.10	8,136.48 8,473.10	(336.63)	4.330000 50.000000	ACT/360 1	(1.14) (1.14)	90.00 0.00	0.00 0.00	0.00 0.00	(337.77) (337.77)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097763	600958.SH CNE100001ZV6	10/17/2024 10/19/2034	65,700 65,700	CNY 7.355765	1.326850 1.442091	94,745.38 94,745.38	87,174.07 94,745.38	(7,571.31)	4.330000 50.000000	ACT/360 1	(12.71) (12.71)	90.00 0.00	0.00 0.00	0.00 0.00	(7,584.02) (7,584.02)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND	SDB3260123351	300595.ZK CNE100002MR0	09/25/2024 09/25/2034	25,700 25,700	CNY 7.355765	2.342380 2.587843	66,507.57 66,507.57	60,199.18 66,507.57	(6,308.39)	4.330000 50.000000	ACT/360 1	(8.92) (8.92)	90.00 0.00	0.00 0.00	0.00 0.00	(6,317.31) (6,317.31)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123306	300759.ZK CNE100003JW4	09/25/2024 09/25/2034	97,400 86,900	CNY 7.355765	3.352473 3.494081	304,987.19 304,987.19	326,530.82 340,323.47	(13,792.64)	4.330000 50.000000	ACT/360 1	(40.92) (40.92)	90.00 0.00	0.00 0.00	0.00 0.00	(13,833.56) (13,833.56)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND	SDB3260588317	300398.ZK CNE100001XV1	10/10/2024 10/12/2034	6,600 6,600	CNY 7.355765	1.998433 2.152212	14,204.60 14,204.60	13,189.65 14,204.60	(1,014.94)	4.330000 50.000000	ACT/360 1	(1.91) (1.91)	90.00 0.00	0.00 0.00	0.00 0.00	(1,016.85) (1,016.85)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055934	601318.SH CNE000001R84	11/06/2024 11/06/2034	134,300 134,300	CNY 7.355765	6.843612 7.189971	965,613.11 965,613.11	919,097.06 965,613.11	(46,516.04)	4.330000 50.000000	ACT/360 1	(129.55) (129.55)	90.00 0.00	0.00 0.00	0.00 0.00	(46,645.60) (46,645.60)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND	SDB3264857807	600048.SH CNE000001ND1	01/02/2025 01/02/2035	33,600 33,600	CNY 7.355765	1.160994 1.209936	40,653.85 40,653.85	39,009.40 40,653.85	(1,644.45)	4.330000 50.000000	ACT/360 1	(5.45) (5.45)	90.00 0.00	0.00 0.00	0.00 0.00	(1,649.90) (1,649.90)
POWER FINANCE CORP LTD CMN LIMITED CMN	SDB3264650036	PWFC.NS INE134E01011	12/24/2024 12/27/2034	0 41,173	INR 85.821001	5.202689 0.000000	223,153.67 215,906.05	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	(30.62) (149.63)	78.16 0.00	155.57 (149.63)	0.00 0.00	5.93 5.93
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3264922952	PGRD.NS INE752E01010	12/31/2024 01/02/2035	46,680 46,113	INR 85.821001	3.565561 3.605220	169,943.47 166,291.66	166,440.38 168,291.66	(1,851.28)	4.330000 75.000000	ACT/360 1	(23.54) (117.59)	78.16 0.00	0.00 0.00	0.00 0.00	(1,968.87) (1,968.87)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN	SDB3260661755	PMET.KL MYL886900009	10/09/2024 10/11/2034	125,700 125,700	MYR 4.518000	1.073484 1.097056	135,565.69 137,899.94	134,936.92 137,899.94	(2,963.02)	4.330000 150.000000	ACT/360 1	(22.23) (89.23)	100.00 0.00	0.00 0.00	0.00 0.00	(3,052.25) (3,052.25)
PT ANEKA TAMBANG TBK CMN	SDB3260661756	ANTM.JK ID1000106602	10/09/2024 10/12/2034	1,161,900 1,161,900	IDR 16204.000064	0.090410 0.094369	110,646.58 109,647.34	105,047.12 109,647.34	(4,600.22)	4.330000 65.000000	ACT/360 1	(15.19) (60.69)	85.00 0.00	0.00 0.00	0.00 0.00	(4,660.91) (4,660.91)
PT ASTRA INTERNATIONAL TBK CMN	SDB3260121386	ASII.JK ID1000122807	09/24/2024 09/22/2034	1,270,500 1,270,500	IDR 16204.000064	0.299926 0.303235	387,634.63 385,259.64	381,055.91 385,259.64	(4,203.72)	4.330000 65.000000	ACT/360 1	(53.34) (211.91)	85.00 0.00	0.00 0.00	0.00 0.00	(4,415.64) (4,415.64)
PT BANK CENTRAL ASIA TBK SCRIPLESS	SDB3265058824	BBCA.JK ID1000109507	01/06/2025 01/04/2035	106,500 106,500	IDR 16204.000064	0.597075 0.605218	64,455.72 64,455.72	63,588.47 64,455.72	(867.25)	4.330000 65.000000	ACT/360 1	(8.92) (8.92)	85.00 0.00	0.00 0.00	0.00 0.00	(876.17) (876.17)
PT TELEKOMUNIKASI INDONESIA, TBK. CMN	SDB3260121389	TLKM.JK ID1000129000	09/24/2024 09/22/2034	983,200 983,200	IDR 16204.000064	0.166008 0.167698	163,624.14 164,880.67	163,219.45 164,880.67	(1,661.22)	4.330000 65.000000	ACT/360 1	(22.79) (91.21)	85.00 0.00	0.00 0.00	0.00 0.00	(1,752.43) (1,752.43)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260121401	PTTEP_n.BK TH0355010R16	09/24/2024 09/22/2034	69,800 69,800	THB 34.680000	3.618800 3.510760	254,133.63 245,051.07	252,592.27 245,051.07	7,541.20	4.330000 40.000000	ACT/360 1	(32.30) (124.77)	90.00 0.00	0.00 0.00	0.00 0.00	7,416.43 7,416.43
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE	SDB3261098407	PUBM.KL MYL129500004	10/16/2024 10/18/2034	159,400 159,400	MYR 4.518000	0.998229 1.020934	161,588.88 162,736.88	159,117.75 162,736.88	(3,619.13)	4.330000 150.000000	ACT/360 1	(26.31) (105.37)	100.00 0.00	0.00 0.00	0.00 0.00	(3,724.50) (3,724.50)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260491923	300481.ZK CNE1000020Z5	10/09/2024 10/11/2034	40,500 15,400	CNY 7.355765	1.916864 1.994901	31,167.20 31,167.20	37,632.99 80,793.51	(3,160.52)	4.330000 50.000000	ACT/360 1	(4.18) (4.18)	90.00 0.00	0.00 0.00	0.00 0.00	(3,164.70) (3,164.70)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645024	000792.ZK CNE000000SW2	12/09/2024 12/07/2034	0 134,700	CNY 7.355765	2.259452 0.000000	302,779.33 302,779.33	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(40.62) (40.62)	90.00 0.00	(119.97) (69.18)	0.00 0.00	(160.59) (160.59)
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 7.355765	2.222746 2.301064	179,943.20 179,943.20	173,818.77 179,943.20	(6,124.44)	4.330000 50.000000	ACT/360 1	(24.14) (24.14)	90.00 0.00	0.00 0.00	0.00 0.00	(6,148.58) (6,148.58)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 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.)																
Long (Cont.)																
		RAIV.NS	01/02/2025	0	INR	4.782629	0.00	0.00		4.330000	ACT/360	0.00	78.16	224.89	0.00	218.51
RAIL VIKAS NIGAM LIMITED CMN	SDB3264984551	INE415G01027	01/02/2035	0	85.821001	0.000000	0.00	0.00	0.00	75.000000	1	(6.39)	0.00	(6.39)	0.00	218.51
		RECM.NS	01/02/2025	0	INR	5.972314	0.00	0.00		4.330000	ACT/360	0.00	78.16	88.12	0.00	87.12
REC LIMITED CMN	SDB3264984557	INE020B01018	01/02/2035	0	85.821001	0.000000	0.00	0.00	0.00	75.000000	0	(1.01)	0.00	(1.01)	0.00	87.12
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123118	601828.SH	09/25/2024	18,900	CNY	0.413281	16,745.47	7,811.02		4.330000	ACT/360	(2.25)	90.00	(171.06)	0.00	(647.35)
		CNE100002RX7	09/25/2034	38,200	7.355765	0.438363	16,745.47	8,285.06	(474.04)	50.000000	1	(2.25)	0.00	(2.27)	0.00	(647.35)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260488015	300724.ZK	10/09/2024	89,500	CNY	8.200371	700,923.43	733,933.18		4.330000	ACT/360	(94.04)	90.00	0.00	0.00	(35,883.56)
		CNE100003G91	10/11/2034	81,200	7.355765	8.600254	700,923.43	769,722.70	(35,789.52)	50.000000	1	(94.04)	0.00	0.00	0.00	(35,883.56)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127444	600031.SH	01/08/2025	0	CNY	2.118067	0.00	0.00		4.328843	ACT/360	0.00	90.00	(211.99)	0.00	(211.99)
		CNE000001F70	01/08/2035	0	7.355765	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	(1.50)	0.00	(211.99)
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097743	600061.SH	10/17/2024	222,000	CNY	0.955713	219,868.71	212,168.28		4.330000	ACT/360	(29.50)	90.00	0.00	0.00	(15,663.94)
		CNE000000Q11	10/19/2034	214,100	7.355765	1.026138	219,868.71	227,802.72	(15,634.44)	50.000000	1	(29.50)	0.00	0.00	0.00	(15,663.94)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857802	601225.SH	01/02/2025	52,500	CNY	3.148551	386,888.44	165,298.92		4.330000	ACT/360	(51.91)	90.00	(3,641.98)	0.00	(5,868.50)
		CNE100001T64	01/02/2035	121,800	7.355765	3.189972	386,888.44	167,473.53	(2,174.61)	50.000000	1	(51.91)	0.00	(190.66)	0.00	(5,868.50)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201716	600547.SH	01/09/2025	0	CNY	3.268185	0.00	0.00		4.328843	ACT/360	0.00	90.00	285.27	0.00	285.27
		CNE000001FR7	01/11/2035	0	7.355765	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	285.27
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123046	600219.SH	09/25/2024	1,989,400	CNY	0.536994	952,844.48	1,068,295.41		4.330000	ACT/360	(127.84)	90.00	0.00	0.00	4,447.11
		CNE000001139	09/25/2034	1,784,500	7.355765	0.534694	952,844.48	1,063,720.46	4,574.95	50.000000	1	(127.84)	0.00	0.00	0.00	4,447.11
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122681	605098.SH	09/25/2024	23,600	CNY	4.873728	113,573.42	115,019.99		4.330000	ACT/360	(15.24)	90.00	0.00	0.00	1,431.33
		CNE1000052P9	09/25/2034	23,600	7.355765	4.812433	113,573.42	113,573.42	1,446.57	50.000000	1	(15.24)	0.00	0.00	0.00	1,431.33
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3262055920	600643.SH	11/06/2024	167,700	CNY	0.651190	115,505.53	109,204.55		4.330000	ACT/360	(15.50)	90.00	0.00	0.00	(9,181.35)
		CNE0000008S7	11/06/2034	163,600	7.355765	0.705846	115,505.53	118,370.40	(9,165.85)	50.000000	1	(15.50)	0.00	0.00	0.00	(9,181.35)
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123476	603881.SH	09/25/2024	131,200	CNY	2.399479	481,289.63	314,811.58		4.330000	ACT/360	(64.57)	90.00	(5,748.47)	0.00	(96,818.94)
		CNE100002R57	09/25/2034	155,600	7.355765	3.093121	481,289.63	405,817.48	(91,005.90)	50.000000	1	(64.57)	0.00	(10.13)	0.00	(96,818.94)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260188355	688188.SH	09/26/2024	17,273	CNY	25.707727	561,658.31	444,049.57		4.330000	ACT/360	(75.36)	90.00	(1,407.00)	0.00	(15,635.40)
		CNE100003LY6	10/10/2034	21,173	7.355765	26.527101	561,658.31	458,202.62	(14,153.04)	50.000000	1	(75.36)	0.00	(26.68)	0.00	(15,635.40)
SHANGHAI CHINA FORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961496	600621.SH	10/16/2024	44,900	CNY	1.957648	101,049.07	87,898.40		4.330000	ACT/360	(13.56)	90.00	0.00	0.00	(13,164.22)
		CNE0000006D3	10/13/2034	44,900	7.355765	2.250536	101,049.07	101,049.07	(13,150.66)	50.000000	1	(13.56)	0.00	0.00	0.00	(13,164.22)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201682	601727.SH	01/09/2025	18,500	CNY	0.950275	0.00	17,580.09		4.328843	ACT/360	0.00	90.00	0.00	0.00	(132.17)
		CNE100000D55	01/11/2035	0	7.355765	0.957419	0.00	17,712.25	(132.17)	50.000000	0	0.00	0.00	0.00	0.00	(132.17)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054671	601727.SH	12/13/2024	0	CNY	0.950275	5,537.57	0.00		4.330000	ACT/360	(0.74)	90.00	(554.42)	0.00	(555.16)
		CNE100000D55	12/14/2034	5,000	7.355765	0.000000	5,537.57	0.00	0.00	50.000000	1	(0.74)	0.00	(1.48)	0.00	(555.16)
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122972	002158.ZK	09/25/2024	290,000	CNY	2.440263	658,077.54	707,676.22		4.330000	ACT/360	(88.29)	90.00	0.00	0.00	(25,219.63)
		CNE1000006J8	09/25/2034	260,200	7.355765	2.526923	658,077.54	732,807.56	(25,131.33)	50.000000	1	(88.29)	0.00	0.00	0.00	(25,219.63)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123339	600754.SH	09/25/2024	7,300	CNY	3.448995	96,102.81	25,177.67		4.330000	ACT/360	(12.89)	90.00	(2,778.71)	0.00	(4,390.68)
		CNE000000MK0	09/25/2034	26,200	7.355765	3.668046	96,102.81	26,776.74	(1,599.07)	50.000000	1	(12.89)	0.00	(25.08)	0.00	(4,390.68)
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122947	600835.SH	09/25/2024	84,000	CNY	2.146616	205,563.54	180,315.71		4.330000	ACT/360	(27.58)	90.00	0.00	0.00	(25,275.41)
		CNE000000B91	09/25/2034	84,000	7.355765	2.447185	205,563.54	205,563.54	(25,247.83)	50.000000	1	(27.58)	0.00	0.00	0.00	(25,275.41)

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868386	002028.ZK CNE000001KM8	12/11/2024 12/11/2034	0 22,700	CNY 7.355765	9.559849 0.000000	225,366.33 225,366.33	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(30.24) (30.24)	90.00 0.00	(2,197.55) (60.48)	0.00 0.00	(2,227.79) (2,227.79)
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681148	603039.SH CNE100002ZC4	11/18/2024 11/16/2034	27,000 21,400	CNY 7.355765	5.747873 6.559035	143,198.55 143,198.55	155,192.56 177,093.95	(21,901.39)	4.330000 50.000000	ACT/360 1	(19.21) (19.21)	90.00 0.00	0.00 0.00	0.00 0.00	(21,920.60) (21,920.60)
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 7.355765	0.513883 0.535322	706,785.64 706,785.64	678,479.26 706,785.64	(28,306.38)	4.330000 50.000000	ACT/360 1	(94.83) (94.83)	90.00 0.00	0.00 0.00	0.00 0.00	(28,401.20) (28,401.20)
SHANGHAI ZHIXIN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263116835	600517.SH CNE000001G20	11/27/2024 11/27/2034	38,900 38,900	CNY 7.355765	0.716445 0.752455	29,270.50 29,270.50	27,869.70 29,270.50	(1,400.79)	4.330000 50.000000	ACT/360 1	(3.93) (3.93)	90.00 0.00	0.00 0.00	0.00 0.00	(1,404.72) (1,404.72)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054652	000680.ZK CNE000000KZ2	12/13/2024 12/14/2034	36,900 41,400	CNY 7.355765	1.341805 1.324648	54,840.43 54,840.43	49,512.59 48,879.51	633.08	4.330000 50.000000	ACT/360 1	(7.36) (7.36)	90.00 0.00	116.80 (2.40)	0.00 0.00	742.53 742.53
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097755	002500.ZK CNE100000WJ0	10/17/2024 10/19/2034	20,000 20,000	CNY 7.355765	0.798014 0.857607	17,152.14 17,152.14	15,960.27 17,152.14	(1,191.87)	4.330000 50.000000	ACT/360 1	(2.30) (2.30)	90.00 0.00	0.00 0.00	0.00 0.00	(1,194.17) (1,194.17)
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 7.355765	0.677020 0.730605	562,200.55 562,200.55	520,966.89 562,200.55	(41,233.66)	4.330000 50.000000	ACT/360 1	(75.43) (75.43)	90.00 0.00	0.00 0.00	0.00 0.00	(41,309.09) (41,309.09)
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 7.355765	0.856471 0.897210	27,634.07 27,634.07	26,379.31 27,634.07	(1,254.76)	4.330000 50.000000	ACT/360 1	(3.71) (3.71)	90.00 0.00	0.00 0.00	0.00 0.00	(1,258.47) (1,258.47)
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188342	688318.SH CNE100005592	09/26/2024 10/10/2034	453 453	CNY 7.355765	21.158914 23.352042	10,578.48 10,578.48	9,584.99 10,578.48	(993.49)	4.330000 50.000000	ACT/360 1	(1.42) (1.42)	90.00 0.00	0.00 0.00	0.00 0.00	(994.91) (994.91)
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 7.355765	10.156659 10.475644	13,618.34 13,618.34	13,203.66 13,618.34	(414.68)	4.330000 50.000000	ACT/360 1	(1.83) (1.83)	90.00 0.00	0.00 0.00	0.00 0.00	(416.51) (416.51)
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716716	002609.ZK CNE1000016J7	12/31/2024 01/02/2035	9,400 8,900	CNY 7.355765	1.012811 1.123407	10,039.19 10,039.19	9,520.42 10,560.02	(1,039.60)	4.330000 50.000000	ACT/360 1	(1.35) (1.35)	90.00 0.00	0.00 0.00	0.00 0.00	(1,040.95) (1,040.95)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122903	688025.SH CNE1000062T0	09/25/2024 09/25/2034	85 85	CNY 7.355765	5.954513 6.486678	551.37 551.37	506.13 551.37	(45.23)	4.330000 50.000000	ACT/360 1	(0.07) (0.07)	90.00 0.00	0.00 0.00	0.00 0.00	(45.31) (45.31)
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716697	300047.ZK CNE100000KJ5	12/31/2024 01/02/2035	4,800 4,000	CNY 7.355765	1.454641 1.580142	6,418.40 6,418.40	6,982.28 7,584.68	(602.40)	4.330000 50.000000	ACT/360 1	(0.86) (0.86)	90.00 0.00	0.00 0.00	0.00 0.00	(603.27) (603.27)
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857833	002285.ZK CNE100000FK3	01/02/2025 01/02/2035	38,600 35,000	CNY 7.355765	0.324915 0.350911	12,379.33 12,379.33	12,541.73 13,545.18	(1,003.45)	4.330000 50.000000	ACT/360 1	(1.66) (1.66)	90.00 0.00	0.00 0.00	0.00 0.00	(1,005.11) (1,005.11)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264465	003021.ZK CNE100004934	09/27/2024 10/10/2034	40 40	CNY 7.355765	9.323299 10.093272	403.73 403.73	372.93 403.73	(30.80)	4.330000 50.000000	ACT/360 1	(0.05) (0.05)	90.00 0.00	0.00 0.00	0.00 0.00	(30.85) (30.85)
SHIN KONG FINANCIAL HLDGS CO LTD CMN	SDB3260123673	2888.TW TW0002888005	09/24/2024 09/22/2034	110,000 110,000	TWD 32.935000	0.362836 0.359756	39,688.77 39,573.16	39,911.95 39,573.16	338.79	4.330000 30.000000	ACT/360 1	(5.09) (20.36)	90.00 0.00	0.00 0.00	0.00 0.00	318.43 318.43
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057914	002978.ZK CNE100003S63	01/07/2025 01/05/2035	9,100 0	CNY 7.355765	3.805179 3.842891	0.00 0.00	34,627.13 34,970.31	(343.18)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(343.18) (343.18)
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255555	688506.SH CNE100006FN4	12/18/2024 12/18/2034	0 800	CNY 7.355765	26.242002 0.000000	20,946.37 20,946.37	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(2.81) (2.81)	90.00 0.00	(199.38) (5.62)	0.00 0.00	(202.19) (202.19)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057894	600839.SH CNE000000GJ4	01/07/2025 01/05/2035	10,500 0	CNY 7.355765	1.165073 1.299201	0.00 0.00	12,233.26 13,641.61	(1,408.35)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(1,408.35) (1,408.35)
SIEMENS LIMITED CMN	SDB3264922954	SIEM.NS INE003A01024	12/31/2024 01/02/2035	0 594	INR 85.821001	75.426760 0.000000	45,781.87 45,342.32	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	(6.41) (32.08)	78.16 0.00	(150.46) (32.08)	0.00 0.00	(182.54) (182.54)
SIGURD MICROELECTRONIC CORP CMN	SDB3260123651	6257.TW TW0006257009	09/24/2024 09/22/2034	92,000 92,000	TWD 32.935000	2.110217 2.057927	190,762.09 189,329.28	194,139.97 189,329.28	4,810.69	4.330000 30.000000	ACT/360 1	(24.36) (97.41)	90.00 0.00	0.00 0.00	0.00 0.00	4,713.28 4,713.28
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540432	300470.ZK CNE1000020P6	11/14/2024 11/16/2034	20,000 20,200	CNY 7.355765	4.812552 5.147460	103,997.15 103,997.15	96,251.04 102,949.20	(6,698.17)	4.330000 50.000000	ACT/360 1	(13.95) (13.95)	90.00 0.00	(260.00) (1.66)	0.00 0.00	(6,972.12) (6,972.12)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123479	601598.SH CNE100003GS8	09/25/2024 09/25/2034	1,073,100 1,073,100	CNY 7.355765	0.702850 0.730605	784,012.23 784,012.23	754,228.42 784,012.23	(29,783.81)	4.330000 50.000000	ACT/360 1	(105.19) (105.19)	90.00 0.00	0.00 0.00	0.00 0.00	(29,889.00) (29,889.00)
SKSHU PAINT CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115552	603737.SH CNE1000027D7	11/07/2024 11/09/2034	19,100 18,000	CNY 7.355765	5.439271 5.802681	104,715.47 104,715.47	103,890.08 110,831.21	(6,941.13)	4.330000 50.000000	ACT/360 1	(14.05) (14.05)	90.00 0.00	0.00 0.00	0.00 0.00	(6,955.18) (6,955.18)
SOOCHOW SECURITIES CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097738	601555.SH CNE1000019P8	10/17/2024 10/19/2034	16,300 16,300	CNY 7.355765	1.008733 1.065181	17,362.45 17,362.45	16,442.34 17,362.45	(920.11)	4.330000 50.000000	ACT/360 1	(2.33) (2.33)	90.00 0.00	0.00 0.00	0.00 0.00	(922.44) (922.44)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097734	600369.SH CNE0000016P6	10/17/2024 10/19/2034	0 8,400	CNY 7.355765	0.590013 0.000000	5,357.04 5,357.04	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.72) (0.72)	90.00 0.00	(105.94) (0.72)	0.00 0.00	(106.66) (106.66)
STATE BANK OF INDIA CMN	SDB3264984555	SBI.NS INE062A01020	01/02/2025 01/02/2035	0 0	INR 85.821001	9.046737 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (5.48)	78.16 0.00	(89.50) (5.48)	0.00 0.00	(94.98) (94.98)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123528	002468.ZK CNE100000T99	09/25/2024 09/25/2034	476,200 476,300	CNY 7.355765	1.336367 1.383370	658,899.13 658,899.13	636,377.86 658,760.79	(22,382.93)	4.330000 50.000000	ACT/360 1	(88.40) (88.40)	90.00 0.00	(4.83) (0.04)	0.00 0.00	(22,476.16) (22,476.16)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057904	600710.SH CNE000000KL2	01/07/2025 01/05/2035	21,100 0	CNY 7.355765	1.226249 1.273901	0.00 0.00	25,873.86 26,879.31	(1,005.45)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(1,005.45) (1,005.45)
SUNGLROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790027	300274.ZK CNE1000018M7	10/31/2024 11/02/2034	40 40	CNY 7.355765	9.742019 10.082347	403.29 403.29	389.68 403.29	(13.61)	4.330000 50.000000	ACT/360 1	(0.05) (0.05)	90.00 0.00	0.00 0.00	0.00 0.00	(13.67) (13.67)
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 7.355765	2.221387 2.322914	74,909.33 74,909.33	71,635.28 74,909.33	(3,274.05)	4.330000 50.000000	ACT/360 1	(10.05) (10.05)	90.00 0.00	0.00 0.00	0.00 0.00	(3,284.10) (3,284.10)
SUZHOU TFC OPTICAL COMMUNICATION CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116849	300394.ZK CNE100001XQ1	11/27/2024 11/27/2034	13,700 6,500	CNY 7.355765	12.054491 12.409254	81,095.77 81,095.77	165,146.52 170,006.78	(4,860.26)	4.330000 50.000000	ACT/360 1	(10.88) (10.88)	90.00 0.00	0.00 0.00	0.00 0.00	(4,871.14) (4,871.14)
TAIWAN SEMICONDUCTOR MFG CO ORD CMN	SDB3264649691	2330.TW TW0002330008	12/26/2024 12/27/2034	10,000 10,000	TWD 32.935000	34.158190 32.774390	324,270.01 327,743.90	341,581.90 327,743.90	13,838.00	4.330000 30.000000	ACT/360 1	(42.12) (168.58)	90.00 0.00	0.00 0.00	0.00 0.00	13,669.43 13,669.43
TATA CONSULTANCY SERVICES LIMITED CMN	SDB3262868169	TCS.NS INE467B01029	11/19/2024 11/21/2034	40,158 38,528	INR 85.821001	47.715594 47.933263	1,841,938.34 1,846,789.54	1,916,162.81 1,924,903.98	(8,741.17)	4.330000 75.000000	ACT/360 1	(260.50) (1,262.77)	78.16 0.00	0.00 0.00	0.00 0.00	(10,003.94) (10,003.94)
TATA ELXSI LTD CMN	SDB3265128022	TTEX.NS INE670A01012	01/06/2025 01/04/2035	195 195	INR 85.821001	75.581151 77.658818	15,143.47 15,143.47	14,738.32 15,143.47	(405.15)	4.330000 75.000000	ACT/360 1	(2.14) (2.14)	78.16 0.00	0.00 0.00	0.00 0.00	(407.28) (407.28)
TECO ELECTRIC AND MACHINERY CO CMN	SDB3260661477	1504.TW TW0001504009	10/09/2024 10/12/2034	286,000 286,000	TWD 32.935000	1.621375 1.591463	467,624.87 455,158.42	463,713.37 455,158.42	8,554.96	4.330000 30.000000	ACT/360 1	(58.64) (234.26)	90.00 0.00	0.00 0.00	0.00 0.00	8,320.70 8,320.70
TELEKOM MALAYSIA BERNAD (MYR) CMN	SDB3260121463	TLMM.KL MYL4863OO006	09/24/2024 09/22/2034	364,600 364,600	MYR 4.518000	1.458610 1.488862	551,153.79 542,839.09	531,809.21 542,839.09	(11,029.88)	4.330000 150.000000	ACT/360 1	(88.26) (351.99)	100.00 0.00	0.00 0.00	0.00 0.00	(11,381.86) (11,381.86)

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127408	601319.SH CNE100003F27	01/08/2025 01/08/2035	636,500 0	CNY 7.355765	0.947556 0.945835	0.00 0.00	603,119.46 602,023.76	1,095.70	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	1,095.70 1,095.70
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3260188351	600717.SH CNE000000L16	09/26/2024 10/10/2034	81,800 81,400	CNY 7.355765	0.637595 0.664937	54,135.48 54,135.48	52,155.28 54,391.85	(2,236.56)	4.330000 50.000000	ACT/360 1	(7.26) (7.26)	90.00 0.00	0.00 0.00	0.00 0.00	(2,243.83) (2,243.83)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122933	688819.SH CNE100004C29	09/25/2024 09/25/2034	3,298 3,698	CNY 7.355765	3.602616 3.717208	13,746.24 13,746.24	11,881.43 12,259.35	(377.92)	4.330000 50.000000	ACT/360 1	(1.84) (1.84)	90.00 0.00	(46.95) (0.60)	0.00 0.00	(426.72) (426.72)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264453049	002283.ZK CNE100000F79	12/23/2024 12/21/2034	111,700 92,600	CNY 7.355765	0.708288 0.726246	67,274.64 67,274.64	79,115.77 81,121.63	(2,005.86)	4.330000 50.000000	ACT/360 1	(9.03) (9.03)	90.00 0.00	0.00 0.00	0.00 0.00	(2,014.88) (2,014.88)
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND	SDB3264520311	600211.SH CNE000000ZW7	12/24/2024 12/22/2034	7,700 3,100	CNY 7.355765	4.962094 4.981625	15,638.22 15,638.22	38,208.13 38,358.51	(150.39)	4.330000 50.000000	ACT/360 1	(2.10) (2.10)	90.00 0.00	0.00 0.00	0.00 0.00	(152.48) (152.48)
TIGERAIR TAIWAN CO LTD CMN	SDB3264649734	6757.TW TW0006757008	12/27/2024	4,000	TWD 32.935000	2.589950 2.375000	10,340.10 9,500.00	10,359.80 9,500.00	859.80	4.330000 30.000000	ACT/360 1	(1.23) (4.89)	90.00 0.00	0.00 0.00	0.00 0.00	854.91 854.91
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123446	603866.SH CNE100002524	09/25/2024	766,500	CNY 7.355765	0.825203 0.900417	676,881.56 676,881.56	632,518.17 690,169.71	(57,651.54)	4.330000 50.000000	ACT/360 1	(90.81) (90.81)	90.00 0.00	0.00 0.00	0.00 0.00	(57,742.35) (57,742.35)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390135	600438.SH CNE000001GS3	12/20/2024 12/21/2034	0 27,600	CNY 7.355765	2.873936 0.000000	83,334.83 83,334.83	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(11.18) (11.18)	90.00 0.00	(1,013.25) (22.36)	0.00 0.00	(1,024.43) (1,024.43)
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540429	600780.SH CNE000000NK8	11/14/2024 11/16/2034	158,700 127,200	CNY 7.355765	0.739556 0.766051	97,796.70 97,796.70	117,367.53 121,572.35	(4,204.81)	4.330000 50.000000	ACT/360 1	(13.12) (13.12)	90.00 0.00	0.00 0.00	0.00 0.00	(4,217.93) (4,217.93)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055919	688599.SH CNE100003ZR0	11/06/2024 11/06/2034	98,389 27,089	CNY 7.355765	2.510956 2.616454	71,396.85 71,396.85	247,050.42 257,430.31	(10,379.89)	4.330000 50.000000	ACT/360 1	(9.58) (9.58)	90.00 0.00	0.00 0.00	0.00 0.00	(10,389.47) (10,389.47)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540433	600100.SH CNE000000RK9	11/14/2024 11/16/2034	322,500 173,600	CNY 7.355765	0.859190 0.938535	168,557.44 168,557.44	277,088.79 302,677.68	(25,588.90)	4.330000 50.000000	ACT/360 1	(22.61) (22.61)	90.00 0.00	0.00 0.00	0.00 0.00	(25,611.51) (25,611.51)
UNI-PRESIDENT ENTERPRISES CORP ORATION ORD CMN	SDB3260661478	1216.TW TW0001216000	10/09/2024 10/12/2034	236,000 236,000	TWD 32.935000	2.456353 2.466463	574,137.50 582,085.27	579,699.41 582,085.27	(2,385.86)	4.330000 30.000000	ACT/360 1	(74.80) (299.38)	90.00 0.00	0.00 0.00	0.00 0.00	(2,685.24) (2,685.24)
UNITED INFORMATION SYSTEMS CMN	SDB3264649695	2404.TW TW0002404001	12/26/2024 12/27/2034	2,000 2,000	TWD 32.935000	14.801882 14.695122	27,768.47 29,390.24	29,603.76 29,390.24	213.52	4.330000 30.000000	ACT/360 1	(3.77) (15.11)	90.00 0.00	0.00 0.00	0.00 0.00	198.41 198.41
UNITED MICROELECTRONICS CORP ORD CMN	SDB3264390181	2303.TW TW0002303005	12/19/2024 12/20/2034	0 5,000	TWD 32.935000	1.317747 0.000000	6,652.86 6,562.50	0.00 0.00	0.00	4.330000 30.000000	ACT/360 1	(0.84) (3.38)	90.00 0.00	27.21 (3.38)	0.00 0.00	23.83 23.83
VEDANTA LIMITED CMN	SDB3264922950	VDAN.NS INE205A01025	12/31/2024 01/02/2035	23,248 23,248	INR 85.821001	5.153750 5.249918	124,226.27 122,050.09	119,814.38 122,050.09	(2,235.71)	4.330000 75.000000	ACT/360 1	(17.27) (59.12)	78.16 0.00	0.00 0.00	0.00 0.00	(2,294.83) (2,294.83)
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 7.355765	5.524918 5.747880	19,542.79 19,542.79	18,784.72 19,542.79	(758.07)	4.330000 50.000000	ACT/360 1	(2.62) (2.62)	90.00 0.00	0.00 0.00	0.00 0.00	(760.69) (760.69)
VOLTRONIC POWER TECHNOLOGY CORP CMN	SDB3260121501	6409.TW TW0006409006	09/24/2024 09/22/2034	3,000 3,000	TWD 32.935000	56.778503 56.707317	164,875.32 170,121.95	170,335.51 170,121.95	213.56	4.330000 30.000000	ACT/360 1	(21.84) (87.47)	90.00 0.00	0.00 0.00	0.00 0.00	126.08 126.08
WANGSU SCIENCE AND TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961820	300017.ZK CNE100000GQ8	10/16/2024 10/13/2034	51,300 39,100	CNY 7.355765	1.209935 1.391751	56,439.17 56,439.17	62,069.68 71,396.82	(9,327.14)	4.330000 50.000000	ACT/360 1	(7.57) (7.57)	90.00 0.00	0.00 0.00	0.00 0.00	(9,334.71) (9,334.71)
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054655	603609.SH CNE100001VB7	12/13/2024 12/14/2034	63,800 44,700	CNY 7.355765	1.129726 1.174398	52,619.10 52,619.10	72,076.53 74,926.62	(2,850.10)	4.330000 50.000000	ACT/360 1	(7.06) (7.06)	90.00 0.00	0.00 0.00	0.00 0.00	(2,857.16) (2,857.16)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588440	601168.SH CNE100000619	10/10/2024 10/12/2034	129,100 129,100	CNY 7.355765	2,234982 2,194546	283,315.89 283,315.89	288,536.13 283,315.89	5,220.25	4.330000 50.000000	ACT/360 1	(38.01) (38.01)	90.00 0.00	0.00 0.00	0.00 0.00	5,182.23 5,182.23
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201693	600157.SH CNE000000WD4	01/09/2025 01/11/2035	204,000 0	CNY 7.355765	0.218876 0.219827	0.00 0.00	44,650.69 44,844.73	(194.04)	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(194.04) (194.04)
WIPRO LIMITED CMN	SDB3265202619	WIPR.NS INE075A01022	01/07/2025 01/09/2035	88,742 0	INR 85.821001	3.429231 3.434340	0.00 0.00	304,316.78 304,770.20	(453.42)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(453.42) (453.42)
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123077	600580.SH CNE000001BJ3	09/25/2024 09/25/2034	85,900 85,500	CNY 7.355765	2,124864 2,346654	200,710.82 200,710.82	182,525.81 201,577.61	(19,051.79)	4.330000 50.000000	ACT/360 1	(26.93) (26.93)	90.00 0.00	0.00 0.00	0.00 0.00	(19,078.72) (19,078.72)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057906	600133.SH CNE000000V71	01/07/2025 01/05/2035	0 0	CNY 7.355765	1.215373 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	193.34 0.00	0.00 0.00	193.34 193.34
WUXI APPTTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921686	603259.SH CNE1000031K4	01/03/2025 01/05/2035	21,000 16,200	CNY 7.355765	7,191638 7,450229	121,764.92 121,764.92	151,024.40 156,454.82	(5,430.42)	4.330000 50.000000	ACT/360 1	(16.34) (16.34)	90.00 0.00	0.00 0.00	0.00 0.00	(5,446.75) (5,446.75)
WUXI TAJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057917	600667.SH CNE000000B00	01/07/2025 01/05/2035	37,100 0	CNY 7.355765	0.879582 0.901461	0.00 0.00	32,632.50 33,444.21	(811.71)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(811.71) (811.71)
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 7.355765	1,135164 1,188086	7,128.52 7,128.52	6,810.98 7,128.52	(317.53)	4.330000 50.000000	ACT/360 1	(0.96) (0.96)	90.00 0.00	0.00 0.00	0.00 0.00	(318.49) (318.49)
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 7.355765	3,844604 4,273014	7,264.12 7,264.12	6,535.83 7,264.12	(728.30)	4.330000 50.000000	ACT/360 1	(0.97) (0.97)	90.00 0.00	0.00 0.00	0.00 0.00	(729.27) (729.27)
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123659	600563.SH CNE000001D72	09/25/2024 09/25/2034	22,700 22,700	CNY 7.355765	15,948035 16,239912	368,646.00 368,646.00	362,020.40 368,646.00	(6,625.60)	4.330000 50.000000	ACT/360 1	(49.46) (49.46)	90.00 0.00	0.00 0.00	0.00 0.00	(6,675.06) (6,675.06)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123157	002925.ZK CNE1000033H6	09/25/2024 09/25/2034	16,100 15,200	CNY 7.355765	1,836655 2,127230	32,506.04 32,506.04	29,570.14 34,248.40	(4,678.26)	4.330000 50.000000	ACT/360 1	(4.36) (4.36)	90.00 0.00	0.00 0.00	0.00 0.00	(4,682.62) (4,682.62)
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097708	000526.ZK CNE0000005F0	10/17/2024 10/19/2034	51 51	CNY 7.355765	5,920526 5,743783	292.93 292.93	301.95 292.93	9.01	4.330000 50.000000	ACT/360 1	(0.04) (0.04)	90.00 0.00	0.00 0.00	0.00 0.00	8.97 8.97
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123375	603888.SH CNE100002G50	09/25/2024 09/25/2034	39,500 39,500	CNY 7.355765	2,899766 3,050787	120,506.09 120,506.09	114,540.77 120,506.09	(5,965.31)	4.330000 50.000000	ACT/360 1	(16.17) (16.17)	90.00 0.00	0.00 0.00	0.00 0.00	(5,981.48) (5,981.48)
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 7.355765	1,371713 1,410682	313,453.54 313,453.54	304,794.67 313,453.54	(8,658.87)	4.330000 50.000000	ACT/360 1	(42.06) (42.06)	90.00 0.00	0.00 0.00	0.00 0.00	(8,700.92) (8,700.92)
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 7.355765	0,856471 0,894479	39,535.97 39,535.97	39,535.97 39,535.97	(1,679.95)	4.330000 50.000000	ACT/360 1	(5.30) (5.30)	90.00 0.00	0.00 0.00	0.00 0.00	(1,685.25) (1,685.25)
XINTEC INC CMN	SDB3260121502	3374.TWO TW0003374005	09/24/2024 09/22/2034	21,000 21,000	TWD 32.935000	6,148474 6,036585	122,765.90 126,768.28	129,117.96 126,768.29	2,349.67	4.330000 30.000000	ACT/360 1	(16.27) (65.18)	90.00 0.00	0.00 0.00	0.00 0.00	2,284.49 2,284.49
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123483	000400.ZK CNE0000007F6	09/25/2024 09/25/2034	148,300 129,800	CNY 7.355765	3,434041 3,725973	487,988.55 487,988.55	509,268.31 552,561.77	(43,293.46)	4.330000 50.000000	ACT/360 1	(65.47) (65.47)	90.00 0.00	0.00 0.00	0.00 0.00	(43,358.93) (43,358.93)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND	SDB3264054674	300861.ZK CNE100004751	12/13/2024 12/14/2034	36,800 35,400	CNY 7.355765	2,554459 2,720080	96,443.94 96,443.94	94,004.09 100,098.96	(6,094.87)	4.330000 50.000000	ACT/360 1	(12.94) (12.94)	90.00 0.00	0.00 0.00	0.00 0.00	(6,107.81) (6,107.81)
YANGMING MARINE TRANSPORT CORP CMN	SDB3264792329	2609.TW TW0002609005	12/30/2024 12/28/2034	163,000 163,000	TWD 32.935000	2,322757 2,307927	380,166.20 376,192.10	378,609.38 376,192.10	2,417.28	4.330000 30.000000	ACT/360 1	(48.42) (193.56)	90.00 0.00	0.00 0.00	0.00 0.00	2,223.72 2,223.72

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Fund: ALL
Business Date: Jan 6, 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.)																
Long (Cont.)																
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055914	002847.ZK CNE100002JZ9	11/06/2024 11/06/2034	1,700 1,700	CNY 7.355765	8.204449 8.548759	14,532.89 14,532.89	13,947.56 14,532.89	(585.33)	4.330000 50.000000	ACT/360 1	(1.95) (1.95)	90.00 0.00	0.00 0.00	0.00 0.00	(587.28) (587.28)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122998	002643.ZK CNE1000019T0	09/25/2024 09/25/2034	5,850 50	CNY 7.355765	1.408419 1.432347	81.94 81.94	8,239.25 8,379.23	(139.98)	4.330000 50.000000	ACT/360 1	(0.01) (0.01)	90.00 0.00	0.00 0.00	0.00 0.00	(139.99) (139.99)
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179000	603013.SH CNE1000031L2	11/08/2024 11/09/2034	143,500 123,400	CNY 7.355765	1.927740 1.235068	252,438.64 252,438.64	276,630.64 292,032.19	(15,401.55)	4.330000 50.000000	ACT/360 1	(33.87) (33.87)	90.00 0.00	0.00 0.00	0.00 0.00	(15,435.41) (15,435.41)
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 7.355765	4.996081 5.271280	428,423.28 428,423.28	406,056.51 428,423.28	(22,366.77)	4.330000 50.000000	ACT/360 1	(57.48) (57.48)	90.00 0.00	0.00 0.00	0.00 0.00	(22,424.25) (22,424.25)
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 7.355765	4.180395 4.453275	10,687.86 10,687.86	10,032.95 10,687.86	(654.91)	4.330000 50.000000	ACT/360 1	(1.43) (1.43)	90.00 0.00	0.00 0.00	0.00 0.00	(656.35) (656.35)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123341	000975.ZK CNE0000012L4	09/25/2024 09/25/2034	84,200 86,200	CNY 7.355765	2.218668 2.098953	180,929.75 180,929.75	186,811.84 176,731.84	10,080.00	4.330000 50.000000	ACT/360 1	(24.27) (24.27)	90.00 0.00	292.36 (1.13)	0.00 0.00	10,348.09 10,348.09
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961787	300415.ZK CNE100001YB1	10/16/2024 10/13/2034	75,200 75,200	CNY 7.355765	2.655060 2.739427	206,004.91 206,004.91	199,660.54 206,004.91	(6,344.37)	4.330000 50.000000	ACT/360 1	(27.64) (27.64)	90.00 0.00	0.00 0.00	0.00 0.00	(6,372.01) (6,372.01)
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123527	002120.ZK CNE100000015	09/25/2024 09/25/2034	286,900 350,000	CNY 7.355765	1.010092 1.026944	359,430.40 359,430.40	289,795.42 294,630.23	(4,834.81)	4.330000 50.000000	ACT/360 1	(48.22) (48.22)	90.00 0.00	(1,253.81) (24.72)	0.00 0.00	(6,136.84) (6,136.84)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123257	000807.ZK CNE000000VG9	09/25/2024 09/25/2034	266,800 255,000	CNY 7.355765	1.995714 1.849047	471,158.15 471,158.15	532,456.38 493,325.83	39,130.55	4.330000 50.000000	ACT/360 1	(63.21) (63.21)	90.00 0.00	0.00 0.00	0.00 0.00	39,067.34 39,067.34
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 7.355765	0.749072 0.760648	63,514.11 63,514.11	62,547.54 63,514.11	(966.57)	4.330000 50.000000	ACT/360 1	(8.52) (8.52)	90.00 0.00	0.00 0.00	0.00 0.00	(975.09) (975.09)
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 7.355765	1.533491 1.556803	19,771.40 19,771.40	19,475.34 19,771.40	(296.06)	4.330000 50.000000	ACT/360 1	(2.65) (2.65)	90.00 0.00	0.00 0.00	0.00 0.00	(298.71) (298.71)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123235	600096.SH CNE000000S01	09/25/2024 09/25/2034	198,700 198,700	CNY 7.355765	3.012603 3.045325	605,106.08 605,106.08	598,604.22 605,106.08	(6,501.85)	4.330000 50.000000	ACT/360 1	(81.19) (81.19)	90.00 0.00	0.00 0.00	0.00 0.00	(6,583.04) (6,583.04)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185966	300674.ZK CNE100003FQ4	11/29/2024 11/30/2034	3,600 3,600	CNY 7.355765	2.426668 2.665683	9,596.46 9,596.46	8,736.01 9,596.46	(860.45)	4.330000 50.000000	ACT/360 1	(1.29) (1.29)	90.00 0.00	0.00 0.00	0.00 0.00	(861.74) (861.74)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122907	300718.ZK CNE1000035C2	09/25/2024 09/25/2034	3,200 37,300	CNY 7.355765	4.109702 4.191077	156,327.17 156,327.17	13,151.05 13,411.45	(260.40)	4.330000 50.000000	ACT/360 1	(20.97) (20.97)	90.00 0.00	8,957.02 (37.70)	0.00 0.00	8,675.65 8,675.65
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 7.355765	1.468236 1.476231	163,714.02 163,714.02	162,827.39 163,714.02	(886.63)	4.330000 50.000000	ACT/360 1	(21.96) (21.96)	90.00 0.00	0.00 0.00	0.00 0.00	(908.60) (908.60)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115566	600352.SH CNE000001FJ4	11/07/2024 11/09/2034	275,062 221,062	CNY 7.355765	1.329569 1.394262	310,640.52 310,640.52	365,714.02 383,508.58	(17,794.57)	4.330000 50.000000	ACT/360 1	(41.68) (41.68)	90.00 0.00	0.00 0.00	0.00 0.00	(17,836.24) (17,836.24)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790021	600216.SH CNE0000010J2	10/31/2024 11/02/2034	3,400 3,400	CNY 7.355765	2.101753 2.165868	7,363.95 7,363.95	7,145.96 7,363.95	(217.99)	4.330000 50.000000	ACT/360 1	(0.99) (0.99)	90.00 0.00	0.00 0.00	0.00 0.00	(218.98) (218.98)
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427189	002001.ZK CNE000001J84	10/08/2024 10/10/2034	79,000 79,000	CNY 7.355765	2.921518 3.000259	237,020.46 237,020.46	230,799.92 237,020.46	(6,220.54)	4.330000 50.000000	ACT/360 1	(31.80) (31.80)	90.00 0.00	0.00 0.00	0.00 0.00	(6,252.34) (6,252.34)
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 7.355765	0.963870 1.010556	14,450.95 14,450.95	13,783.34 14,450.95	(667.61)	4.330000 50.000000	ACT/360 1	(1.94) (1.94)	90.00 0.00	0.00 0.00	0.00 0.00	(669.55) (669.55)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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 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 7.355765	2.763819 2.953829	242,509.36 242,509.36	226,909.51 242,509.36	(15,599.86)	4.330000 50.000000	ACT/360 1	(32.54) (32.54)	90.00 0.00	0.00 0.00	0.00 0.00	(15,632.39) (15,632.39)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427177	002372.ZK CNE100000MK9	10/08/2024 10/10/2034	198,900 124,100	CNY 7.355765	1.697988 1.724517	214,044.45 214,044.45	337,729.79 343,006.50	(5,276.71)	4.330000 50.000000	ACT/360 1	(28.72) (28.72)	90.00 0.00	0.00 0.00	0.00 0.00	(5,305.43) (5,305.43)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123135	300357.ZK CNE100001R58	09/25/2024 09/25/2034	139,800 120,300	CNY 7.355765	2.653701 2.762809	333,824.44 333,824.44	370,987.38 386,240.67	(15,253.29)	4.330000 50.000000	ACT/360 1	(44.79) (44.79)	90.00 0.00	0.00 0.00	0.00 0.00	(15,298.08) (15,298.08)
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 7.355765	1.368994 1.357423	19,954.12 19,954.12	20,124.22 19,954.12	170.10	4.330000 50.000000	ACT/360 1	(2.68) (2.68)	90.00 0.00	0.00 0.00	0.00 0.00	167.42 167.42
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122823	600163.SH CNE000000W62	09/25/2024 09/25/2034	494,500 426,400	CNY 7.355765	0.757229 0.824897	354,619.82 354,619.82	374,449.84 407,911.53	(33,461.70)	4.330000 50.000000	ACT/360 1	(47.58) (47.58)	90.00 0.00	0.00 0.00	0.00 0.00	(33,509.28) (33,509.28)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115493	600918.SH CNE100004900	11/07/2024 11/09/2034	43,700 30,600	CNY 7.355765	0.846955 0.893058	27,454.63 27,454.63	37,011.92 39,026.66	(2,014.73)	4.330000 50.000000	ACT/360 1	(3.68) (3.68)	90.00 0.00	0.00 0.00	0.00 0.00	(2,018.42) (2,018.42)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760885	002423.ZK CNE100000PX5	10/15/2024 10/12/2034	29,800 22,600	CNY 7.355765	1.688472 1.812223	41,325.48 41,325.48	50,316.45 54,004.25	(3,687.80)	4.330000 50.000000	ACT/360 1	(5.54) (5.54)	90.00 0.00	0.00 0.00	0.00 0.00	(3,693.34) (3,693.34)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122849	688772.SH CNE100005030	09/25/2024 09/25/2034	68 68	CNY 7.355765	2.123504 2.195911	149.32 149.32	144.40 149.32	(4.92)	4.330000 50.000000	ACT/360 1	(0.02) (0.02)	90.00 0.00	0.00 0.00	0.00 0.00	(4.94) (4.94)
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123097	688187.SH CNE100004QK2	09/25/2024 09/25/2034	20,183 20,183	CNY 7.355765	6.036082 6.544034	132,078.24 132,078.24	121,826.24 132,078.24	(10,252.00)	4.330000 50.000000	ACT/360 1	(17.72) (17.72)	90.00 0.00	0.00 0.00	0.00 0.00	(10,269.72) (10,269.72)
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 7.355765	3.805179 4.247067	8,918.84 8,918.84	7,990.88 8,918.84	(927.97)	4.330000 50.000000	ACT/360 1	(1.20) (1.20)	90.00 0.00	0.00 0.00	0.00 0.00	(929.16) (929.16)
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 7.355765	0.664785 0.686905	59,898.12 59,898.12	57,969.23 59,898.12	(1,928.89)	4.330000 50.000000	ACT/360 1	(8.04) (8.04)	90.00 0.00	0.00 0.00	0.00 0.00	(1,936.93) (1,936.93)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265057964	601899.SH CNE100000B24	01/07/2025 01/05/2035	0 0	CNY 7.355765	2.105831 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	4,509.84 (76.30)	0.00 0.00	4,509.84 4,509.84
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265201677	000063.ZK CNE000000TK5	01/09/2025 01/11/2035	13,300 0	CNY 7.355765	4.730983 4.796387	0.00 0.00	62,922.08 63,791.95	(869.88)	4.328843 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(869.88) (869.88)
TOTAL Long							62,681,974.74	65,934,248.47				(8,427.52)		(32,490.29)	0.00	(2,709,451.49)
							62,627,220.87	68,598,002.16	(2,663,753.70)			(13,207.50)	0.00	(1,282.46)	0.00	(2,709,451.49)
Short																
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3260962153	688536.SH CNE1000042T2	10/16/2024 10/13/2034	(3) (3)	CNY 7.355765	11.236085 12.631953	(37.90) (37.90)	(33.71) (37.90)	4.19	4.330000 (1,200.000000)	ACT/360 1	(0.01) (0.01)	100.00 0.00	0.00 0.00	0.00 0.00	4.18 4.18
ACER INCORPORATED ORD CMN	SDB3265127447	2353.TW TW0002353000	01/07/2025 01/05/2035	0 0	TWD 32.935000	1.179596 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (225.000000)	ACT/360 0	0.00 0.00	100.00 0.00	42.15 0.28	0.00 0.00	42.15 42.15
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND	SDB3260123606	688012.SH CNE100003MM9	09/25/2024 09/25/2034	(99) (99)	CNY 7.355765	24.703073 25.832002	(2,557.37) (2,557.37)	(2,445.60) (2,557.37)	111.76	4.330000 (725.000000)	ACT/360 1	(0.21) (0.21)	100.00 0.00	0.00 0.00	0.00 0.00	111.56 111.56

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN	SDB3262115492	8086.TWO TW0008086000	11/06/2024 11/08/2034	(24,000) (24,000)	TWD 32.935000	3.461363 3.358736	(78,555.55) (80,609.65)	(83,072.72) (80,609.65)	(2,463.06)	4.330000 (898.958300)	ACT/360 1	(9.92) (36.33)	100.00 0.00	0.00 0.00	0.00 0.00	(2,499.39) (2,499.39)
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857817	601288.SH CNE10000RJO	01/02/2025 01/02/2035	(273,400) (662,100)	CNY 7.355765	0.705569 0.729239	(482,829.14) (482,829.14)	(192,902.57) (199,373.94)	6,471.37	4.330000 (175.000000)	ACT/360 1	34.60 34.60	100.00 0.00	11,027.81 61.80	0.00 0.00	17,533.78 17,533.78
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 7.355765	5.799533 5.601759	(42,013.19) (42,013.19)	(43,496.50) (42,013.19)	(1,483.30)	4.330000 (1,448.333300)	ACT/360 1	(11.85) (11.85)	100.00 0.00	0.00 0.00	0.00 0.00	(1,495.15) (1,495.15)
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	(563,200) (530,200)	THB 34.680000	1.701269 1.751310	(926,434.90) (929,500.50)	(958,154.56) (986,337.98)	28,183.43	4.330000 (82.176500)	ACT/360 1	90.65 355.99	100.00 (10,821.42)	0.00 0.00	0.00 0.00	17,718.00 17,718.00
ALCHIP TECHNOLOGIES LTD CMN	SDB3262115577	3661.TW KYG022421088	11/06/2024 11/08/2034	(4,000) (4,000)	TWD 32.935000	93.972977 100.000000	(4,000) (400,000.00)	(93,972.97) (400,000.00)	24,108.09	4.330000 (400.000000)	ACT/360 1	6.16 17.16	100.00 0.00	0.00 0.00	0.00 0.00	24,125.25 24,125.25
ALCOR MICRO, CORP. CMN	SDB3260427104	8054.TWO TW0008054008	09/30/2024 09/29/2034	(6,000) (6,000)	TWD 32.935000	4.098983 4.192073	(24,571.45) (25,152.44)	(24,593.90) (25,152.44)	558.54	4.330000 (1,058.333300)	ACT/360 1	(4.20) (17.31)	100.00 0.00	0.00 0.00	0.00 0.00	541.24 541.24
ALL RING TECH CO LTD ORD CMN	SDB3260121419	6187.TWO TW0006187008	09/24/2024 09/22/2034	(3,000) (3,000)	TWD 32.935000	12.509488 12.256098	(36,628.81) (36,768.29)	(37,528.47) (36,768.29)	(760.17)	4.330000 (783.333300)	ACT/360 1	(3.55) (14.28)	100.00 0.00	0.00 0.00	0.00 0.00	(774.45) (774.45)
ALLIS ELECTRIC CO., LTD. CMN	SDB3260588365	1514.TW TW0001514008	10/02/2024 10/04/2034	(29,000) (29,000)	TWD 32.935000	3.112191 3.064024	(88,298.88) (88,856.70)	(90,253.53) (88,856.70)	(1,396.83)	4.330000 (1,285.344800)	ACT/360 1	(20.84) (83.95)	100.00 0.00	0.00 0.00	0.00 0.00	(1,480.79) (1,480.79)
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985553	000543.ZK CNE00000DF9	12/12/2024 12/14/2034	(87,000) (87,000)	CNY 7.355765	1.014171 1.080203	(93,977.66) (93,977.66)	(88,232.84) (93,977.66)	5,744.83	4.330000 (1,830.660900)	ACT/360 1	(36.49) (36.49)	100.00 0.00	0.00 0.00	0.00 0.00	5,708.34 5,708.34
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123442	002432.ZK CNE100000Q84	09/25/2024 09/25/2034	(3,200) (3,200)	CNY 7.355765	5.617363 5.568984	(17,820.75) (17,820.75)	(17,975.56) (17,820.75)	(154.81)	4.330000 (1,245.312500)	ACT/360 1	(4.02) (4.02)	100.00 0.00	0.00 0.00	0.00 0.00	(158.83) (158.83)
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262800206	000898.ZK CNE000000SQ4	11/20/2024 11/20/2034	(165,800) (165,800)	CNY 7.355765	0.315399 0.327748	(54,340.62) (54,340.62)	(52,293.13) (54,340.62)	2,047.49	4.330000 (1,217.159200)	ACT/360 1	(11.84) (11.84)	100.00 0.00	0.00 0.00	0.00 0.00	2,035.65 2,035.65
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426667	603031.SH CNE1000030R1	12/04/2024 12/04/2034	(13,703) (21,603)	CNY 7.355765	3.523767 3.905663	(84,374.04) (84,374.04)	(48,286.18) (53,519.30)	5,233.12	4.330000 (1,734.608600)	ACT/360 1	(30.51) (30.51)	100.00 0.00	2,231.39 (21.55)	0.00 0.00	7,434.01 7,434.01
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260121441	688639.SH CNE1000052M6	09/25/2024 09/25/2034	(78) (78)	CNY 7.355765	3.941126 4.398651	(343.09) (343.09)	(307.41) (343.09)	35.69	4.330000 (975.000000)	ACT/360 1	(0.05) (0.05)	100.00 0.00	0.00 0.00	0.00 0.00	35.64 35.64
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 7.355765	5.009676 5.358679	(38,582.49) (38,582.49)	(36,069.67) (38,582.49)	2,512.82	4.330000 (1,850.000000)	ACT/360 1	(15.19) (15.19)	100.00 0.00	0.00 0.00	0.00 0.00	2,497.63 2,497.63
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649867	301217.ZK CNE100005790	12/30/2024 01/02/2035	(24,200) (24,200)	CNY 7.355765	1.359478 1.513103	(36,617.09) (36,617.09)	(32,899.37) (36,617.09)	3,717.73	4.330000 (1,576.239600)	ACT/360 1	(11.63) (11.63)	100.00 0.00	0.00 0.00	0.00 0.00	3,706.10 3,706.10
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127468	601801.SH CNE10000KB2	01/08/2025 01/08/2035	(22,200) 0	CNY 7.355765	0.978824 0.993832	0.00 0.00	(21,729.89) (22,063.07)	333.18	4.328843 (1,525.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	333.18 333.18
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260963914	688208.SH CNE100003RF2	10/16/2024 10/13/2034	(39) (39)	CNY 7.355765	4.934905 5.347754	(208.56) (208.56)	(192.46) (208.56)	16.10	4.330000 (1,125.000000)	ACT/360 1	(0.04) (0.04)	100.00 0.00	0.00 0.00	0.00 0.00	16.06 16.06
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 7.355765	0.978824 1.092493	(108,812.30) (108,812.30)	(97,490.88) (108,812.30)	11,321.42	4.330000 (1,994.176700)	ACT/360 1	(47.19) (47.19)	100.00 0.00	0.00 0.00	0.00 0.00	11,274.24 11,274.24
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179005	603398.SH CNE1000023W6	11/08/2024 11/09/2034	(19,900) (19,900)	CNY 7.355765	2.822276 3.142284	(62,531.45) (62,531.45)	(56,163.30) (62,531.45)	6,368.16	4.330000 (2,164.824100)	ACT/360 1	(30.08) (30.08)	100.00 0.00	0.00 0.00	0.00 0.00	6,338.08 6,338.08

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260188346	BCP_n.BK TH0420010R18	09/25/2024	(547,000)	THB	0.973183	(546,775.60)	(532,331.31)	46,387.89	4.330000	ACT/360	(78.81)	100.00	0.00	0.00	46,067.52
BANGKOK DUSIT MED SVCS PCL NVDR CMN	SDB3264650037	BDMS_n.BK TH0264010R10	12/26/2024	(2,133,300)	THB	0.694925	(1,436,575.85)	(1,482,483.56)	56,267.25	4.330000	ACT/360	153.39	100.00	0.00	0.00	56,861.91
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054670	601169.SH CNE100000734	12/27/2024	(1,996,900)	CNY	0.721301	(1,441,209.45)	(1,538,750.82)	48,769.01	4.330000	ACT/360	594.66	100.00	0.00	0.00	56,861.91
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649828	601328.SH CNE1000000S2	12/30/2024	0	CNY	1.007373	(179,535.41)	0.00	0.00	4.330000	ACT/360	(19.55)	100.00	6,925.36	0.00	6,905.81
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242822	601229.SH CNE100002FM5	11/29/2024	(412,704)	CNY	1.192262	(515,689.74)	(492,051.35)	23,638.40	4.330000	ACT/360	40.54	100.00	0.00	0.00	23,678.93
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3263247203	BANPU_n.BK TH0148010R15	11/29/2024	(2,970,500)	THB	0.155709	(452,293.55)	(462,534.60)	57,173.60	4.330000	ACT/360	(83.67)	100.00	0.00	0.00	56,835.76
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649802	002552.ZK CNE1000010H4	12/30/2024	(17,400)	CNY	2.165648	(8,420.94)	(37,682.28)	0.00	4.330000	ACT/360	(3.08)	100.00	(2,908.57)	0.00	(4,088.83)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427162	002985.ZK CNE100003SS3	10/08/2024	(13,144)	CNY	2.854904	(130,113.76)	(37,524.85)	4,656.86	4.330000	ACT/360	(43.25)	100.00	9,148.77	0.00	13,762.38
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127486	300579.ZK CNE100002DZ2	01/08/2025	(3,800)	CNY	3.472107	0.00	(13,194.00)	1,197.46	4.328843	ACT/360	0.00	100.00	0.00	0.00	1,197.46
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127492	603569.SH CNE100002GG5	01/08/2025	0	CNY	0.954353	0.00	0.00	0.00	4.328843	ACT/360	0.00	100.00	54.77	0.00	54.77
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127421	603569.SH CNE100002GG5	01/08/2025	0	CNY	0.954353	0.00	0.00	0.00	4.328843	ACT/360	0.00	100.00	58.72	0.00	58.72
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300212.ZK CNE1000012M0	12/03/2024	(146,400)	CNY	2.830433	(388,897.58)	(414,375.39)	49,063.11	4.330000	ACT/360	(156.88)	100.00	0.00	0.00	48,906.23
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123656	300073.ZK CNE100000NN1	09/25/2024	(37,200)	CNY	5.112996	(204,626.15)	(190,203.47)	14,422.69	4.330000	ACT/360	(78.94)	100.00	0.00	0.00	14,343.75
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921700	300251.ZK CNE100001617	01/03/2025	(164,900)	CNY	1.159635	(81,989.43)	(191,223.75)	15,681.21	4.330000	ACT/360	(31.13)	100.00	0.00	0.00	15,650.07
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123352	603588.SH CNE100001V11	09/25/2024	(332,934)	CNY	0.683817	(310,229.56)	(227,666.06)	8,330.26	4.330000	ACT/360	(97.73)	100.00	1,402.20	0.00	9,634.73
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530575	300523.ZK CNE100002813	12/05/2024	(34,300)	CNY	2.430746	(79,184.86)	(83,374.60)	8,655.22	4.330000	ACT/360	(9.86)	100.00	0.00	0.00	8,645.36
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261439318	600361.SH CNE000001980	10/24/2024	(767,661)	CNY	0.508445	(404,655.61)	(390,313.20)	14,342.41	4.330000	ACT/360	(151.72)	100.00	0.00	0.00	14,190.69
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127500	300291.ZK CNE100001BX3	01/08/2025	(11,200)	CNY	0.630798	0.00	(7,064.93)	313.09	4.328843	ACT/360	0.00	100.00	0.00	0.00	313.09
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116843	300418.ZK CNE100001YF2	11/27/2024	(7,600)	CNY	4.831584	(39,937.18)	(36,720.04)	3,217.14	4.330000	ACT/360	(16.55)	100.00	0.00	0.00	3,200.59

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589510	300166.ZK CNE100000ZB0	12/06/2024 12/07/2034	(33,000) (28,500)	CNY 7.355765	1.135164 1.280708	(36,584.88) (36,584.88)	(37,460.41) (42,263.37)	4,802.95	4.330000 (1,542.280700)	ACT/360 1	(11.27) (11.27)	100.00 0.00	0.00 0.00	0.00 0.00	4,791.68 4,791.68
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054759	002819.ZK CNE100002BX1	12/13/2024 12/14/2034	(91) (91)	CNY 7.355765	3.294015 3.711746	(337.77) (337.77)	(299.76) (337.77)	38.01	4.330000 (2,250.000000)	ACT/360 1	(0.17) (0.17)	100.00 0.00	0.00 0.00	0.00 0.00	37.84 37.84
BEIJING PIASAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261588083	688066.SH CNE100003M69	10/28/2024 10/26/2034	(13) (13)	CNY 7.355765	2.493282 2.785858	(36.22) (36.22)	(32.41) (36.22)	3.80	4.330000 (1,725.000000)	ACT/360 1	(0.01) (0.01)	100.00 0.00	0.00 0.00	0.00 0.00	3.79 3.79
BEIJING ROBOROCK TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760892	688169.SH CNE100003R80	10/15/2024 10/12/2034	(799) (799)	CNY 7.355765	31.973561 29.946604	(23,927.34) (23,927.34)	(25,546.88) (23,927.34)	(1,619.54)	4.330000 (1,360.387900)	ACT/360 1	(6.16) (6.16)	100.00 0.00	0.00 0.00	0.00 0.00	(1,625.70) (1,625.70)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054753	000860.ZK CNE000000XH3	12/13/2024 12/14/2034	(78,229) (76,929)	CNY 7.355765	2.335583 2.653706	(204,543.06) (204,543.06)	(182,710.33) (207,596.80)	24,886.48	4.330000 (1,868.505700)	ACT/360 1	(81.56) (81.56)	100.00 0.00	0.00 0.00	0.00 0.00	24,804.92 24,804.92
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127496	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.355765	3.052028 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 (2,148.226735)	ACT/360 0	0.00 0.00	100.00 0.00	187.67 (2.91)	0.00 0.00	187.67 187.67
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800223	600085.SH CNE000000R69	11/20/2024 11/20/2034	(9,000) (9,000)	CNY 7.355765	5.287010 5.543037	(49,887.33) (49,887.33)	(47,583.09) (49,887.33)	2,304.25	4.330000 (1,395.000000)	ACT/360 1	(13.33) (13.33)	100.00 0.00	0.00 0.00	0.00 0.00	2,290.92 2,290.92
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540455	300379.ZK CNE100001RL4	11/14/2024 11/16/2034	(47,209) (47,209)	CNY 7.355765	1.828498 2.060715	(97,284.29) (97,284.29)	(86,321.55) (97,284.29)	10,962.74	4.330000 (1,733.001100)	ACT/360 1	(35.13) (35.13)	100.00 0.00	0.00 0.00	0.00 0.00	10,927.61 10,927.61
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 7.355765	2.335583 2.859601	(12,296.28) (12,296.28)	(10,043.01) (12,296.28)	2,253.28	4.330000 (1,725.000000)	ACT/360 1	(4.41) (4.41)	100.00 0.00	0.00 0.00	0.00 0.00	2,248.86 2,248.86
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123499	600861.SH CNE000000GS5	09/25/2024 09/25/2034	(50,566) (32,666)	CNY 7.355765	2.392681 2.625743	(86,318.86) (86,318.86)	(120,988.31) (132,773.31)	11,785.00	4.330000 (2,077.911200)	ACT/360 1	(39.44) (39.44)	100.00 0.00	0.00 0.00	0.00 0.00	11,745.56 11,745.56
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057896	600246.SH CNE0000014S5	01/07/2025 01/05/2035	0 0	CNY 7.355765	0.891818 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,900.000000)	ACT/360 0	0.00 0.00	100.00 0.00	292.62 (2.05)	0.00 0.00	292.62 292.62
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123644	603392.SH CNE100004090	09/25/2024 09/25/2034	(36,600) (38,000)	CNY 7.355765	9.474202 9.622134	(365,641.09) (365,641.09)	(346,755.78) (352,170.10)	5,414.33	4.330000 (2,072.368400)	ACT/360 1	(166.51) (166.51)	100.00 0.00	250.23 (11.93)	0.00 0.00	5,498.06 5,498.06
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057929	000729.ZK CNE000000S84	01/07/2025 01/05/2035	(15,500) 0	CNY 7.355765	1.581073 1.648857	0.00 0.00	(24,506.63) (25,557.28)	1,050.65	4.330000 (575.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	1,050.65 1,050.65
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800208	688608.SH CNE100005XM1	11/20/2024 11/20/2034	(1,300) (1,300)	CNY 7.355765	40.352023 44.433064	(57,762.98) (57,762.98)	(52,457.63) (57,762.98)	5,305.35	4.330000 (1,288.461500)	ACT/360 1	(13.73) (13.73)	100.00 0.00	0.00 0.00	0.00 0.00	5,291.63 5,291.63
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127409	603719.SH CNE100003R72	01/08/2025 01/08/2035	(8,100) 0	CNY 7.355765	2.111269 2.085622	0.00 0.00	(17,101.28) (16,893.54)	(207.74)	4.328843 (2,176.304348)	ACT/360 0	0.00 0.00	100.00 0.00	960.39 0.00	0.00 0.00	752.65 752.65
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123369	688177.SH CNE100003R98	09/25/2024 09/25/2034	(37,512) (40,771)	CNY 7.355765	2.539505 2.639897	(107,903.10) (107,903.10)	(95,261.90) (99,027.83)	3,765.93	4.330000 (1,300.276500)	ACT/360 1	(25.99) (25.99)	100.00 0.00	428.62 (9.28)	0.00 0.00	4,168.55 4,168.55
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 7.355765	0.675661 0.700561	(137,520.12) (137,520.12)	(132,632.16) (137,520.12)	4,887.96	4.330000 (1,244.154300)	ACT/360 1	(30.99) (30.99)	100.00 0.00	0.00 0.00	0.00 0.00	4,856.98 4,856.98
BORA PHARMACEUTICALS CO., LTD. CMN	SDB3260661389	6472.TW TWO006472004	10/09/2024 10/12/2034	(29,000) (29,000)	TWD 32.935000	22.954304 22.926829	(654,294.67) (664,878.04)	(665,674.81) (664,878.04)	(796.77)	4.330000 (650.000000)	ACT/360 1	(38.17) (158.40)	100.00 0.00	0.00 0.00	0.00 0.00	(955.17) (955.17)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260121473	688166.SH CNE100003PR1	09/25/2024 09/25/2034	(27) (27)	CNY 7.355765	4.105623 4.124162	(111.35) (111.35)	(110.85) (111.35)	0.50	4.330000 (1,300.000000)	ACT/360 1	(0.03) (0.03)	100.00 0.00	0.00 0.00	0.00 0.00	0.47 0.47
BROADDEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921772	300548.ZK CNE100002D38	01/03/2025 01/05/2035	0 (1,100)	CNY 7.355765	5.780500 0.000000	(6,971.61) (6,971.61)	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 1	(2.07) (2.07)	100.00 0.00	(167.68) (2.07)	0.00 0.00	(169.74) (169.74)
BROADDEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127490	300548.ZK CNE100002D38	01/08/2025 01/08/2035	(1,300) 0	CNY 7.355765	5.780500 6.026547	0.00 0.00	(7,514.65) (7,834.51)	319.86	4.328843 (2,021.875000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	319.86 319.86
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983870	300796.ZK CNE100003QP3	01/06/2025 01/05/2035	(15,700) (10,000)	CNY 7.355765	1.345883 1.391646	(14,151.80) (13,942.94)	(21,130.37) (21,848.84)	718.48	4.330000 (1,750.000000)	ACT/360 1	(5.20) (5.20)	100.00 0.00	0.00 0.00	0.00 0.00	713.28 713.28
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3264390770	BTS_n.BK TH0221010R10	12/19/2024 12/20/2034	(1,144,400) (1,035,800)	THB 34.680000	0.168685 0.178930	(186,289.67) (185,708.95)	(193,043.25) (204,767.04)	11,723.79	4.330000 (1,280.254300)	ACT/360 1	(43.91) (148.47)	100.00 0.00	0.00 0.00	0.00 0.00	11,575.33 11,575.33
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3264716756	BH_n.BK TH0168010R13	12/26/2024 12/27/2034	(21,600) (21,500)	THB 34.680000	5.651672 5.883076	(127,635.61) (126,485.94)	(122,076.12) (127,074.44)	4,998.32	4.330000 (421.162700)	ACT/360 1	0.28 2.03	100.00 0.00	0.00 0.00	0.00 0.00	5,000.34 5,000.34
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123088	002511.ZK CNE100000X36	09/25/2024 09/25/2034	(79,200) (79,200)	CNY 7.355765	0.897255 0.929985	(73,654.81) (73,654.81)	(71,062.63) (73,654.81)	2,592.18	4.330000 (1,350.757500)	ACT/360 1	(18.78) (18.78)	100.00 0.00	0.00 0.00	0.00 0.00	2,573.41 2,573.41
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867370	688262.SH CNE1000055F3	11/21/2024 11/24/2034	(11,900) (10,700)	CNY 7.355765	3.409571 3.755546	(40,475.51) (40,475.51)	(40,573.89) (44,691.00)	4,117.11	4.330000 (2,011.214900)	ACT/360 1	(17.74) (17.74)	100.00 0.00	0.00 0.00	0.00 0.00	4,099.36 4,099.36
CAL-COMP ELEC (THAILAND) PCL NVDR CMN	SDB3264922958	CCET_n.BK TH0639010R13	01/03/2025 01/05/2035	(49,600) (26,300)	THB 34.680000	0.291234 0.292974	(7,575.82) (7,827.62)	(14,445.21) (14,531.52)	86.31	4.330000 (2,500.000000)	ACT/360 1	(4.32) (17.41)	100.00 0.00	0.00 0.00	0.00 0.00	68.90 68.90
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260497774	688256.SH CNE1000041R8	10/09/2024 10/11/2034	(8,806) (8,506)	CNY 7.355765	88.295371 89.537158	(764,328.46) (764,328.46)	(777,529.04) (788,464.21)	10,935.18	4.330000 (1,324.664900)	ACT/360 1	(189.31) (189.31)	100.00 0.00	615.35 (25.70)	0.00 0.00	11,361.21 11,361.21
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741473	300390.ZK CNE100001XM0	11/19/2024 11/17/2034	(6,410) (6,410)	CNY 7.355765	3.008525 3.147746	(20,177.05) (20,177.05)	(19,284.64) (20,177.05)	892.41	4.330000 (1,807.839300)	ACT/360 1	(7.71) (7.71)	100.00 0.00	0.00 0.00	0.00 0.00	884.70 884.70
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND	SDB3265057947	688185.SH CNE100004BM0	01/07/2025 01/05/2035	(50) 0	CNY 7.355765	8.092972 8.193768	0.00 0.00	(404.65) (409.69)	5.04	4.330000 (2,225.000000)	ACT/360 0	0.00 0.00	100.00 0.00	20.18 (2.04)	0.00 0.00	25.22 25.22
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR	SDB3264858079	CBG_n.BK TH6066010R13	01/02/2025 12/29/2034	0 0	THB 34.680000	2.263552 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (3,000.000000)	ACT/360 1	0.00 (119.75)	100.00 0.00	(140.14) (119.75)	0.00 0.00	(259.89) (259.89)
CATCHER TECHNOLOGY CO., LTD. CMN	SDB3260661466	2474.TW TW0002474004	10/09/2024 10/12/2034	(19,000) (19,000)	TWD 32.935000	5.935934 5.914634	(113,387.93) (112,378.05)	(112,782.75) (112,378.05)	(404.71)	4.330000 (40.000000)	ACT/360 1	12.26 49.06	100.00 (4,326.70)	0.00 0.00	0.00 0.00	(4,682.35) (4,682.35)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673	SDB3264792849	CPN_n.BK TH0481010R10	12/30/2024 12/28/2034	(44,800) (44,800)	THB 34.680000	1.600346 1.677223	(74,022.50) (75,139.61)	(71,695.50) (75,139.61)	3,444.11	4.330000 (200.000000)	ACT/360 1	4.93 18.17	100.00 0.00	0.00 0.00	0.00 0.00	3,462.27 3,462.27
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN	SDB3260121551	9958.TW TW0009958009	09/24/2024 09/22/2034	(65,000) (65,000)	TWD 32.935000	5.009868 5.000000	(322,595.39) (325,000.00)	(325,641.41) (325,000.00)	(641.41)	4.330000 (597.692300)	ACT/360 1	(14.47) (59.07)	100.00 0.00	0.00 0.00	0.00 0.00	(700.49) (700.49)
CHAILEASE HOLDING CO LTD CMN	SDB3265127426	5871.TW KYG202881093	01/07/2025 01/05/2035	(65,000) 0	TWD 32.935000	3.552452 3.541591	0.00 0.00	(230,909.37) (230,203.39)	(705.98)	4.330000 (40.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(705.98) (705.98)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857827	603698.SH CNE100001VQ5	01/02/2025 01/02/2035	(20,619) (61,000)	CNY 7.355765	1.995714 2.120434	(129,618.84) (129,618.84)	(41,149.62) (43,721.24)	2,571.62	4.330000 (1,910.163900)	ACT/360 1	(53.19) (53.19)	100.00 0.00	3,515.65 (40.63)	0.00 0.00	6,034.08 6,034.08
CHENG UEI PRECISION INDUSTRY CMN	SDB3260661438	2392.TW TW0002392008	10/09/2024 10/12/2034	(50,000) (50,000)	TWD 32.935000	2.170943 2.213415	(109,307.90) (110,670.75)	(108,547.14) (110,670.75)	2,123.61	4.330000 (216.500000)	ACT/360 1	6.74 26.70	100.00 0.00	0.00 0.00	0.00 0.00	2,150.32 2,150.32
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649818	002240.ZK CNE100000BN6	12/30/2024 01/02/2035	(33,100) (26,000)	CNY 7.355765	1.787713 1.878350	(48,927.32) (48,927.32)	(59,173.32) (62,173.38)	3,000.06	4.330000 (1,924.038400)	ACT/360 1	(20.26) (20.26)	100.00 0.00	0.00 0.00	0.00 0.00	2,979.80 2,979.80

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985563	002716.ZK CNE100001RP5	12/12/2024 12/14/2034	(21,500) (39,200)	CNY 7.355765	0.455425 0.462944	(18,147.40) (18,147.40)	(9,791.64) (9,953.30)	161.66	4.330000 (1,978.252500)	ACT/360 1	(7.79) (7.79)	100.00 0.00	(55.19) (7.04)	0.00 0.00	98.68 98.68
CHIEFTEK PRECISION CO., LTD. CMN	SDB3265057945	1597.TW TW0001597003	01/06/2025 01/04/2035	(8,000) (4,000)	TWD 32.935000	3.582815 3.717220	(15,034.55) (15,034.55)	(28,662.52) (29,737.76)	1,075.24	4.330000 (575.000000)	ACT/360 1	(0.59) (0.59)	100.00 0.00	0.00 0.00	0.00 0.00	1,074.65 1,074.65
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372431	600138.SH CNE000000V14	12/03/2024 12/01/2034	(64,500) (165,300)	CNY 7.355765	1.311896 1.384735	(228,896.70) (228,896.70)	(84,617.30) (89,315.41)	4,698.10	4.330000 (1,731.488200)	ACT/360 1	(82.56) (82.56)	100.00 0.00	3,755.81 (100.33)	0.00 0.00	8,371.35 8,371.35
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122943	600977.SH CNE100002GX0	09/25/2024 09/25/2034	(159,000) (159,000)	CNY 7.355765	1.450563 1.585481	(252,091.48) (252,091.48)	(230,639.51) (252,091.48)	21,451.97	4.330000 (1,395.047100)	ACT/360 1	(67.37) (67.37)	100.00 0.00	0.00 0.00	0.00 0.00	21,384.61 21,384.61
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) (382,700)	CNY 7.355765	1.216733 1.245442	(476,630.65) (476,630.65)	(465,643.61) (476,630.65)	10,987.04	4.330000 (1,451.887900)	ACT/360 1	(134.90) (134.90)	100.00 0.00	0.00 0.00	0.00 0.00	10,852.14 10,852.14
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 7.355765	1.027765 1.061084	(61,330.66) (61,330.66)	(59,404.83) (61,330.66)	1,925.82	4.330000 (1,769.117600)	ACT/360 1	(22.76) (22.76)	100.00 0.00	0.00 0.00	0.00 0.00	1,903.06 1,903.06
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123583	600176.SH CNE0000000YM1	09/25/2024 09/25/2034	(667,200) (667,200)	CNY 7.355765	1.499504 1.555437	(1,037,787.57) (1,037,787.57)	(1,000,469.16) (1,037,787.57)	37,318.41	4.330000 (721.031900)	ACT/360 1	(83.03) (83.03)	100.00 0.00	0.00 0.00	0.00 0.00	37,235.38 37,235.38
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054683	603505.SH CNE100002XN6	12/13/2024 12/14/2034	(62,700) (58,100)	CNY 7.355765	3.220603 3.238831	(188,358.69) (188,358.69)	(201,931.82) (203,074.69)	1,142.88	4.330000 (1,942.685000)	ACT/360 1	(78.99) (78.99)	100.00 0.00	0.00 0.00	0.00 0.00	1,063.89 1,063.89
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054733	601985.SH CNE1000022N7	12/13/2024 12/14/2034	(78,400) (78,400)	CNY 7.355765	1.352681 1.424338	(111,668.10) (111,668.10)	(106,050.15) (111,668.10)	5,617.95	4.330000 (275.924700)	ACT/360 1	4.87 4.87	100.00 0.00	0.00 0.00	0.00 0.00	5,622.82 5,622.82
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123202	600536.SH CNE000001BB0	09/25/2024 09/25/2034	(34,300) (33,800)	CNY 7.355765	5.677180 6.373636	(215,510.93) (33,800)	(194,727.26) (218,615.72)	23,888.46	4.330000 (1,697.707100)	ACT/360 1	(75.71) (75.71)	100.00 0.00	0.00 0.00	0.00 0.00	23,812.75 23,812.75
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	(39,000) (97,200)	CNY 7.355765	2.830433 2.897838	(281,669.85) (281,669.85)	(110,386.89) (113,015.68)	2,628.79	4.330000 (1,397.582300)	ACT/360 1	(75.47) (75.47)	100.00 0.00	4,461.93 (122.13)	0.00 0.00	7,015.25 7,015.25
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121539	601390.SH CNE100000866	09/25/2024 09/25/2034	(99) (99)	CNY 7.355765	0.819765 0.872629	(86.39) (86.39)	(81.16) (86.39)	5.23	4.330000 (275.000000)	ACT/360 1	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	5.24 5.24
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123493	600158.SH CNE000000VF1	09/25/2024 09/25/2034	(39,100) (38,300)	CNY 7.355765	1.042720 1.128367	(43,254.68) (43,254.68)	(40,770.33) (44,119.14)	3,348.80	4.330000 (1,449.869400)	ACT/360 1	(12.22) (12.22)	100.00 0.00	0.00 0.00	0.00 0.00	3,336.58 3,336.58
CHINA STEEL CORPORATION CMN	SDB3260661474	2002.TW TW0002002003	10/09/2024 10/12/2034	(712,000) (712,000)	TWD 32.935000	0.586003 0.599085	(417,318.86) (426,548.52)	(417,233.95) (426,548.52)	9,314.57	4.330000 (47.668500)	ACT/360 1	45.78 182.75	100.00 0.00	0.00 0.00	0.00 0.00	9,497.32 9,497.32
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123491	601916.SH CNE100003PS9	09/25/2024 09/25/2034	0 (505,200)	CNY 7.355765	0.386092 0.000000	(200,763.45) (200,763.45)	0.00 0.00	0.00	4.330000 (867.725600)	ACT/360 1	(24.24) (24.24)	100.00 0.00	1,072.52 (24.24)	0.00 0.00	1,048.28 1,048.28
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127498	300364.ZK CNE100001XD9	01/08/2025 01/08/2035	0 0	CNY 7.355765	3.071061 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 (1,567.129630)	ACT/360 0	0.00 0.00	100.00 0.00	94.66 (2.88)	0.00 0.00	94.66 94.66
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800200	601061.SH CNE100006087	11/20/2024 11/20/2034	(16,900) (16,900)	CNY 7.355765	0.969308 0.991438	(16,755.30) (16,755.30)	(16,381.30) (16,755.30)	374.00	4.330000 (1,750.000000)	ACT/360 1	(6.13) (6.13)	100.00 0.00	0.00 0.00	0.00 0.00	367.87 367.87
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 7.355765	4.633101 4.932607	(52,009.41) (52,009.41)	(48,851.41) (52,009.41)	3,157.99	4.330000 (1,395.466600)	ACT/360 1	(13.90) (13.90)	100.00 0.00	0.00 0.00	0.00 0.00	3,144.09 3,144.09
COM7 PCL NVDR	SDB3264390772	COM7_n.BK TH6678010R15	12/19/2024 12/20/2034	(152,400) (136,000)	THB 34.680000	0.728085 0.769762	(102,412.62) (105,156.55)	(110,960.21) (117,311.71)	6,351.51	4.330000 (2,125.000000)	ACT/360 1	(47.80) (189.59)	100.00 0.00	0.00 0.00	0.00 0.00	6,161.91 6,161.91

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
		8089.TWO	09/25/2024	(65,000)	TWD	2.459390	(156,349.90)	(159,860.33)		4.330000	ACT/360	(13.58)	100.00	0.00	0.00	(3,954.06)
COMTREN CORPORATION CMN	SDB3260188352	TW0008089004	09/28/2034	(65,000)	32.935000	2.399390	(155,960.35)	(155,960.35)	(3,899.98)	(744.615300)	1	(54.08)	0.00	0.00	0.00	(3,954.06)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127435	300750.ZK	01/08/2025	(20,078)	CNY	34.904595	0.00	(700,814.46)		4.328843	ACT/360	0.00	100.00	0.00	0.00	3,825.12
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123667	CNE100003662	01/08/2035	0	7.355765	35.095108	0.00	(704,639.58)	3,825.12	(10.000000)	0	0.00	0.00	0.00	0.00	3,825.12
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261168661	600072.SH	10/18/2024	(292,640)	CNY	1.710223	(481,476.32)	(500,479.72)		4.330000	ACT/360	(197.94)	100.00	0.00	0.00	59,156.54
CTBC FINANCIAL HOLDING CO LTD ORD CMN	SDB3263040675	2891.TW	11/25/2024	(568,000)	TWD	1.196296	(669,293.14)	(679,495.98)		4.330000	ACT/360	74.00	100.00	0.00	0.00	(2,102.76)
CYBERTAN TECHNOLOGY INC. CMN	SDB3260123576	TW0003062006	09/22/2034	(184,000)	32.935000	1.024337	(188,767.83)	(220,232.43)	3,502.51	(690.625000)	1	(45.26)	0.00	0.00	0.00	3,457.25
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242792	601006.SH	11/29/2024	(124,477)	CNY	0.899974	(115,251.76)	(112,026.11)		4.330000	ACT/360	(28.56)	100.00	0.00	0.00	3,197.09
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589484	603233.SH	12/06/2024	(94,800)	CNY	1.987557	(194,967.39)	(188,420.38)		4.330000	ACT/360	(75.56)	100.00	0.00	0.00	6,471.45
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3264255883	DELTA_n.BK	12/17/2024	0	THB	4.181084	(80,485.46)	0.00	0.00	4.330000	ACT/360	9.58	100.00	7,606.61	0.00	7,644.59
DELTA ELECTRONICS, INC. CMN	SDB3264255545	TH0528010R18	12/15/2034	(19,800)	34.680000	0.000000	(88,978.92)	0.00	0.00	(50.000000)	1	37.98	0.00	37.98	0.00	5,317.92
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649819	2308.TW	12/17/2024	0	TWD	12.706847	(152,361.23)	0.00	0.00	4.330000	ACT/360	17.25	100.00	5,249.09	0.00	5,317.92
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263116863	TW0002308004	12/15/2034	(12,000)	32.935000	0.000000	(157,500.00)	0.00	0.00	(40.000000)	1	68.83	0.00	83.22	0.00	(4,870.42)
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262990900	001328.ZK	12/30/2024	(12,200)	CNY	4.872369	(33,396.42)	(59,442.90)		4.330000	ACT/360	(9.90)	100.00	0.00	0.00	(4,870.42)
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127493	CNE100005Z96	01/02/2035	(7,700)	7.355765	4.473965	(33,396.42)	(54,582.37)	(4,860.53)	(1,500.000000)	1	(9.90)	0.00	0.00	0.00	1,924.45
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328848	688192.SH	11/27/2024	(5,535)	CNY	5.278853	(23,417.38)	(29,218.45)		4.330000	ACT/360	(10.21)	100.00	0.00	0.00	1,924.45
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3263040663	CNE100002RG2	12/07/2034	(94,800)	7.355765	2.056618	(194,967.39)	(194,967.39)	6,547.01	(1,828.164500)	1	(75.56)	0.00	0.00	0.00	80.38
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057983	002902.ZK	01/08/2025	0	CNY	2.752943	0.00	0.00	0.00	4.328843	ACT/360	0.00	100.00	80.38	0.00	80.38
		CNE1000032X5	01/08/2035	0	7.355765	0.000000	0.00	0.00	0.00	(50.000000)	0	0.00	0.00	0.07	0.00	80.38
		002672.ZK	11/25/2024	(100,200)	CNY	0.539713	(44,826.11)	(54,079.22)		4.330000	ACT/360	(13.97)	100.00	0.00	0.00	3,442.83
		CNE100001D88	11/24/2034	(77,600)	7.355765	0.574212	(44,826.11)	(57,536.02)	3,456.80	(1,554.639100)	1	(13.97)	0.00	0.00	0.00	3,442.83
		688110.SH	12/19/2024	0	CNY	3.162146	(40,359.17)	0.00	0.00	4.330000	ACT/360	(11.21)	100.00	1,072.04	0.00	1,060.84
		CNE1000055X6	12/21/2034	(11,869)	7.355765	0.000000	(40,359.17)	0.00	0.00	(1,432.728100)	1	(11.21)	0.00	(22.30)	0.00	1,060.84
		688110.SH	01/08/2025	(10,641)	CNY	3.162146	0.00	(33,648.39)		4.328843	ACT/360	0.00	100.00	0.00	0.00	2,343.75
		CNE1000055X6	01/08/2035	0	7.355765	3.382402	0.00	(35,992.14)	2,343.75	(1,700.000000)	0	0.00	0.00	0.00	0.00	2,343.75
		002901.ZK	11/26/2024	(1,900)	CNY	4.055323	(7,580.81)	(7,705.11)		4.330000	ACT/360	(0.46)	100.00	0.00	0.00	286.24
		CNE1000032W7	11/24/2034	(1,800)	7.355765	4.206218	(7,580.81)	(7,991.81)	286.70	(650.000000)	1	(0.46)	0.00	0.00	0.00	286.24
		8069.TWO	10/09/2024	(7,000)	TWD	8.334598	(56,054.57)	(58,342.19)		4.330000	ACT/360	3.18	100.00	0.00	0.00	(475.90)
		TW0008069006	10/12/2034	(7,000)	32.935000	8.265252	(57,856.76)	(57,856.76)	(485.43)	(242.857100)	1	9.52	0.00	0.00	0.00	(475.90)
		002922.ZK	01/07/2025	(2,500)	CNY	2.346459	0.00	(5,866.15)		4.330000	ACT/360	0.00	100.00	0.00	0.00	260.22
		CNE1000033F0	01/05/2035	0	7.355765	2.450547	0.00	(6,126.37)	260.22	(1,750.000000)	0	0.00	0.00	0.00	0.00	260.22

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097757	605499.SH CNE100005576	10/17/2024 10/19/2034	(23,530) (12,030)	CNY 7.355765	34.218059 33.871121	(408,277.76) (408,277.76)	(805,150.93) (796,987.48)	(8,163.44)	4.330000 (50.000000)	ACT/360 1	43.44 43.44	100.00 0.00	0.00 0.00	0.00 0.00	(8,120.01) (8,120.01)
EDIMAX TECHNOLOGY CO., LTD. CMN	SDB3262115529	3047.TW TW0003047007	11/06/2024 11/08/2034	(13,000) (13,000)	TWD 32.935000	0.904813 0.902439	(11,755.93) (11,731.71)	(11,762.56) (11,731.71)	(30.86)	4.330000 (951.923000)	ACT/360 1	(1.70) (6.77)	100.00 0.00	0.00 0.00	0.00 0.00	(37.63) (37.63)
EGIS TECHNOLOGY INC. CMN	SDB3260122816	6462.TWO TW0006462005	09/24/2024 09/22/2034	(45,000) (42,000)	TWD 32.935000	5.222408 5.364433	(217,397.92) (225,776.05)	(235,008.35) (241,399.47)	6,391.12	4.330000 (773.214200)	ACT/360 1	(19.54) (81.85)	100.00 0.00	0.00 0.00	0.00 0.00	6,309.27 6,309.27
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR	SDB3265128021	EA_n.BK TH3545010R19	01/07/2025 01/05/2035	(156,400) 0	THB 34.680000	0.109573 0.115416	0.00 0.00	(17,137.25) (18,051.03)	913.78	4.330000 (5,500.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	913.78 913.78
EVE ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588418	300014.ZK CNE100000GS4	10/10/2024 10/12/2034	(204,834) (206,334)	CNY 7.355765	6.027925 6.380728	(1,317,007.64) (1,317,007.64)	(1,234,724.00) (1,306,990.05)	72,266.06	4.330000 (1,430.058300)	ACT/360 1	(364.76) (364.76)	100.00 0.00	1,652.41 (23.19)	0.00 0.00	73,553.71 73,553.71
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 7.355765	0.303164 0.316823	(9,676.41) (9,676.41)	(9,259.22) (9,676.41)	417.19	4.330000 (733.583200)	ACT/360 1	(0.81) (0.81)	100.00 0.00	0.00 0.00	0.00 0.00	416.38 416.38
EZCONN CORP CMN	SDB3260188354	6442.TW TW0006442007	09/25/2024 09/28/2034	(5,000) (5,000)	TWD 32.935000	17.367542 19.817073	(91,191.43) (99,085.37)	(86,837.71) (99,085.37)	12,247.65	4.330000 (1,170.000000)	ACT/360 1	(17.72) (78.57)	100.00 0.00	0.00 0.00	0.00 0.00	12,169.08 12,169.08
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122926	688567.SH CNE1000041T4	09/25/2024 09/25/2034	(40,725) (39,925)	CNY 7.355765	1.608262 1.585380	(63,245.79) (63,245.79)	(65,496.48) (64,564.60)	(931.88)	4.330000 (1,153.350000)	ACT/360 1	(12.66) (12.66)	100.00 0.00	0.00 0.00	0.00 0.00	(944.54) (944.54)
FIBER OPTIC COMMUNICATIONS, INC. CMN	SDB3261018870	3363.TWO TW0003363008	10/15/2024 10/13/2034	(3,000) (2,000)	TWD 32.935000	8.182784 7.555504	(15,041.26) (15,091.46)	(24,548.35) (22,666.51)	(1,881.84)	4.330000 (850.000000)	ACT/360 1	(1.74) (6.98)	100.00 0.00	0.00 0.00	0.00 0.00	(1,888.82) (1,888.82)
FITTECH CO., LTD. CMN	SDB3263308418	6706.TW TW0006706005	11/29/2024 11/29/2034	(25,000) (16,000)	TWD 32.935000	4.053439 3.814086	(60,895.78) (61,266.54)	(101,335.96) (95,352.16)	(5,983.80)	4.330000 (1,000.000000)	ACT/360 1	(9.55) (22.73)	100.00 0.00	0.00 0.00	0.00 0.00	(6,006.54) (6,006.54)
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453038	002911.ZK CNE100003332	12/23/2024 12/21/2034	(86,000) (82,700)	CNY 7.355765	1.594668 1.723877	(142,751.70) (142,751.70)	(137,141.41) (148,253.38)	11,111.97	4.330000 (1,192.896000)	ACT/360 1	(30.13) (30.13)	100.00 0.00	142.24 (1.18)	0.00 0.00	11,224.08 11,224.08
FORMOSA PLASTICS CORPORATION CMN	SDB3260123682	1301.TW TW0001301000	09/24/2024 09/22/2034	(67,000) (67,000)	TWD 32.935000	1.100653 1.082317	(71,196.28) (72,515.24)	(73,743.74) (72,515.24)	(1,228.50)	4.330000 (40.000000)	ACT/360 1	7.93 31.68	100.00 0.00	0.00 0.00	0.00 0.00	(1,196.82) (1,196.82)
FOSITEK CORP CMN	SDB3260661411	6805.TW TW0006805005	10/09/2024 10/12/2034	(2,000) (2,000)	TWD 32.935000	23.349021 24.695122	(47,803.18) (49,390.24)	(46,698.04) (49,390.24)	2,692.20	4.330000 (1,375.000000)	ACT/360 1	(12.32) (51.09)	100.00 0.00	0.00 0.00	0.00 0.00	2,641.11 2,641.11
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 7.355765	1.484550 1.637374	(91,365.47) (91,365.47)	(82,837.88) (91,365.47)	8,527.59	4.330000 (1,750.940800)	ACT/360 1	(33.45) (33.45)	100.00 0.00	0.00 0.00	0.00 0.00	8,494.14 8,494.14
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 7.355765	5.773703 6.022369	(159,592.78) (159,592.78)	(153,003.12) (159,592.78)	6,589.66	4.330000 (706.981100)	ACT/360 1	(12.15) (12.15)	100.00 0.00	0.00 0.00	0.00 0.00	6,577.51 6,577.51
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260350088	002460.ZK CNE100000SF6	09/30/2024 10/10/2034	(88,600) (85,100)	CNY 7.355765	4.601833 4.773623	(406,865.06) (406,865.06)	(407,722.38) (422,942.96)	15,220.58	4.330000 (1,397.679200)	ACT/360 1	(109.03) (109.03)	100.00 0.00	0.00 0.00	0.00 0.00	15,111.55 15,111.55
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589493	002219.ZK CNE1000009R5	12/06/2024 12/07/2034	(198,288) (198,288)	CNY 7.355765	0.368419 0.360523	(71,487.38) (71,487.38)	(73,052.97) (71,487.38)	(1,565.59)	4.330000 (2,066.787700)	ACT/360 1	(32.44) (32.44)	100.00 0.00	0.00 0.00	0.00 0.00	(1,598.03) (1,598.03)
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123340	000552.ZK CNE000000D40	09/25/2024 09/25/2034	(100,843) (202,343)	CNY 7.355765	0.362981 0.375545	(75,988.90) (75,988.90)	(36,604.05) (37,871.08)	1,267.03	4.330000 (2,179.761400)	ACT/360 1	(36.87) (36.87)	100.00 0.00	179.94 (18.50)	0.00 0.00	1,410.10 1,410.10
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261439319	002340.ZK CNE100000KT4	10/24/2024 10/26/2034	(457,200) (448,500)	CNY 7.355765	0.857831 0.891516	(399,948.98) (399,948.98)	(392,200.13) (407,600.99)	15,400.85	4.330000 (597.814900)	ACT/360 1	(18.31) (18.31)	100.00 0.00	0.00 0.00	0.00 0.00	15,382.54 15,382.54
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123611	688568.SH CNE100005584	09/25/2024 09/25/2034	(29,124) (29,124)	CNY 7.355765	6.184265 6.968741	(202,957.61) (202,957.61)	(200,110.53) (202,957.61)	22,847.08	4.330000 (1,329.999300)	ACT/360 1	(50.57) (50.57)	100.00 0.00	0.00 0.00	0.00 0.00	22,796.51 22,796.51

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
		9921.TW	11/25/2024	(9,000)	TWD	4.341886	(38,501.35)	(39,076.97)		4.330000	ACT/360	1.97	100.00	0.00	0.00	(242.96)
GIANT MANUFACTURING COMPANY CMN	SDB3263040681	TW0009921007	11/24/2034	(9,000)	32.935000	4.314024	(38,826.22)	(38,826.22)	(250.75)	(252.777700)	1	7.80	0.00	0.00	0.00	(242.96)
		2376.TW	10/09/2024	(44,000)	TWD	8.683771	(357,701.78)	(382,085.93)		4.330000	ACT/360	(38.46)	100.00	0.00	0.00	(16,696.39)
GIGA-BYTE TECHNOLOGY CMN	SDB3260661469	TW0002376001	10/12/2034	(44,000)	32.935000	8.307927	(365,548.79)	(365,548.79)	(16,537.14)	(829.545400)	1	(159.25)	0.00	0.00	0.00	(16,696.39)
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	SDB3264390185	CNE1000030S9	12/20/2024	(10,800)	CNY	13.532243	(490,048.74)	(146,148.23)		4.330000	ACT/360	(152.05)	100.00	10,245.21	0.00	21,460.60
		CNE1000030S9	12/21/2034	(33,600)	7.355765	14.584784	(490,048.74)	(157,515.67)	11,367.44	(1,550.000000)	1	(152.05)	0.00	(197.03)	0.00	21,460.60
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120682	300763.ZK	12/16/2024	(22,700)	CNY	7.652501	(189,313.91)	(173,711.78)		4.330000	ACT/360	(79.97)	100.00	0.00	0.00	15,522.17
		CNE100003JZ7	12/14/2034	(22,700)	7.355765	8.339820	(189,313.91)	(189,313.91)	15,602.14	(1,953.634300)	1	(79.97)	0.00	0.00	0.00	15,522.17
		6488.TWO	11/18/2024	(1,000)	TWD	11.689692	(11,600.65)	(11,689.69)		4.330000	ACT/360	(0.05)	100.00	0.00	0.00	(58.81)
GLOBALWAFERS CO., LTD. CMN	SDB3262741481	TW0006488000	11/16/2034	(1,000)	32.935000	11.631098	(11,631.10)	(11,631.10)	(58.59)	(450.000000)	1	(0.22)	0.00	0.00	0.00	(58.81)
		002074.ZK	09/25/2024	(44,700)	CNY	2.740707	(129,533.36)	(122,509.62)		4.330000	ACT/360	(25.72)	100.00	0.00	0.00	6,998.01
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123593	CNE000001NY7	09/25/2034	(44,700)	7.355765	2.897838	(129,533.36)	(129,533.36)	7,023.74	(1,147.818700)	1	(25.72)	0.00	0.00	0.00	6,998.01
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741449	600323.SH	11/19/2024	(47,700)	CNY	3.177100	(65,479.40)	(151,547.66)		4.330000	ACT/360	(8.07)	100.00	0.00	0.00	1,187.39
		CNE000001675	11/17/2034	(20,300)	7.355765	3.202162	(65,479.40)	(152,743.13)	1,195.46	(876.600900)	1	(8.07)	0.00	0.00	0.00	1,187.39
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262441831	000651.ZK	11/13/2024	(244,900)	CNY	6.256317	(1,119,072.88)	(1,532,172.11)		4.330000	ACT/360	102.46	100.00	0.00	0.00	(7,382.92)
		CNE0000001D4	11/13/2034	(180,300)	7.355765	6.225752	(1,119,072.88)	(1,524,686.73)	(7,485.39)	(103.383200)	1	102.46	0.00	0.00	0.00	(7,382.92)
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328870	002400.ZK	12/19/2024	(21,600)	CNY	0.974746	(23,568.36)	(21,054.51)		4.330000	ACT/360	(11.73)	100.00	0.00	0.00	2,502.13
		CNE100000P10	12/21/2034	(21,600)	7.355765	1.091128	(23,568.36)	(23,568.36)	2,513.86	(2,225.000000)	1	(11.73)	0.00	0.00	0.00	2,502.13
GUANGDONG AOFEI DATA TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123601	300738.ZK	09/25/2024	(80,300)	CNY	1.640890	(159,005.56)	(131,763.45)		4.330000	ACT/360	(61.94)	100.00	0.00	0.00	27,180.17
		CNE1000035X8	09/25/2034	(80,300)	7.355765	1.980144	(159,005.56)	(159,005.56)	27,242.11	(1,835.367300)	1	(61.94)	0.00	0.00	0.00	27,180.17
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122983	000690.ZK	09/25/2024	(10)	CNY	0.579138	(6.12)	(5.79)		4.330000	ACT/360	(0.00)	100.00	0.00	0.00	0.33
		CNE000000P12	09/25/2034	(10)	7.355765	0.611796	(6.12)	(6.12)	0.33	(725.000000)	1	(0.00)	0.00	0.00	0.00	0.33
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040688	600433.SH	11/26/2024	(102,800)	CNY	0.413281	(43,073.55)	(42,485.32)		4.330000	ACT/360	(15.97)	100.00	0.00	0.00	2,019.67
		CNE000001F47	11/24/2034	(99,500)	7.355765	0.433083	(43,073.55)	(44,520.95)	2,035.64	(1,767.512500)	1	(15.97)	0.00	0.00	0.00	2,019.67
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645031	688388.SH	12/09/2024	(27,543)	CNY	1.857047	(55,404.20)	(51,148.64)		4.330000	ACT/360	(18.12)	100.00	0.00	0.00	4,237.45
		CNE100003MD8	12/07/2034	(27,543)	7.355765	2.011553	(55,404.20)	(55,404.20)	4,255.56	(1,610.270300)	1	(18.12)	0.00	0.00	0.00	4,237.45
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127404	300607.ZK	01/08/2025	0	CNY	3.994146	0.00	0.00		4.328843	ACT/360	0.00	100.00	(150.37)	0.00	(150.37)
		CNE100002PX1	01/08/2035	0	7.355765	0.000000	0.00	0.00	0.00	(1,750.000000)	0	0.00	0.00	(0.59)	0.00	(150.37)
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261588065	600310.SH	10/28/2024	(24,500)	CNY	0.587294	(15,256.66)	(14,388.71)		4.330000	ACT/360	(6.09)	100.00	0.00	0.00	861.86
		CNE000001741	10/26/2034	(24,500)	7.355765	0.622721	(15,256.66)	(15,256.66)	867.95	(1,870.000000)	1	(6.09)	0.00	0.00	0.00	861.86
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644963	601238.SH	12/09/2024	(11,700)	CNY	1.140602	(14,923.19)	(13,345.04)		4.330000	ACT/360	(6.60)	100.00	0.00	0.00	1,571.54
		CNE100001NQ2	12/07/2034	(11,700)	7.355765	1.275486	(14,923.19)	(14,923.19)	1,578.14	(2,025.000000)	1	(6.60)	0.00	0.00	0.00	1,571.54
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262741471	600332.SH	11/19/2024	(19,200)	CNY	3.769832	(74,516.77)	(72,380.78)		4.330000	ACT/360	(12.46)	100.00	0.00	0.00	2,123.53
		CNE000001733	11/17/2034	(19,200)	7.355765	3.881082	(74,516.77)	(74,516.77)	2,136.00	(1,035.156200)	1	(12.46)	0.00	0.00	0.00	2,123.53
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3262800250	600098.SH	11/20/2024	(221,900)	CNY	0.842876	(363,841.29)	(187,034.25)		4.330000	ACT/360	(15.50)	100.00	3,091.84	0.00	10,587.59
		CNE000000SB6	11/20/2034	(415,000)	7.355765	0.876726	(363,841.29)	(194,545.50)	7,511.25	(586.367400)	1	(15.50)	0.00	(7.59)	0.00	10,587.59

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
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 7.355765	3.631165 3.759542	(108,526.70) (108,526.70)	(104,820.85) (108,526.70)	3,705.84	4.330000 (1,775.317800)	ACT/360 1	(40.47) (40.47)	100.00 0.00	0.00 0.00	0.00 0.00	3,665.38 3,665.38
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649873	002461.ZK CNE100000SM2	12/30/2024 01/02/2035	(92,700) (79,000)	CNY 7.355765	1.313256 1.346564	(106,697.01) (106,697.01)	(121,738.80) (124,826.45)	3,087.65	4.330000 (1,206.265800)	ACT/360 1	(22.92) (22.92)	100.00 0.00	0.00 0.00	0.00 0.00	3,064.73 3,064.73
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453047	600395.SH CNE0000017V2	12/23/2024 12/21/2034	(712,000) (474,600)	CNY 7.355765	0.690615 0.692462	(329,893.99) (329,893.99)	(491,717.72) (493,033.06)	1,315.34	4.330000 (2,267.235500)	ACT/360 1	(168.08) (168.08)	100.00 0.00	0.00 0.00	0.00 0.00	1,147.26 1,147.26
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 7.355765	1.823060 1.775301	(64,976.02) (64,976.02)	(66,723.99) (64,976.02)	(1,747.97)	4.330000 (1,424.180300)	ACT/360 1	(17.89) (17.89)	100.00 0.00	0.00 0.00	0.00 0.00	(1,765.86) (1,765.86)
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR	SDB3265058822	GULF_n.BK TH8319010R14	01/06/2025 01/05/2035	0 (14,800)	THB 34.680000	1.621972 0.000000	(24,702.00) (24,702.00)	0.00 0.00	0.00	4.330000 (825.000000)	ACT/360 1	(2.69) (2.69)	100.00 0.00	82.45 (2.69)	0.00 0.00	79.76 79.76
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127472	300520.ZK CNE1000027V9	01/08/2025 01/08/2035	(6,800) 0	CNY 7.355765	2.757021 2.941828	0.00 0.00	(18,747.74) (20,004.43)	1,256.69	4.328843 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	1,256.69 1,256.69
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649885	688676.SH CNE1000053V5	12/30/2024 01/02/2035	(5,661) (10,761)	CNY 7.355765	5.371297 5.656384	(60,868.35) (60,868.35)	(30,406.91) (32,020.79)	1,613.88	4.330000 (1,775.181200)	ACT/360 1	(22.69) (22.69)	100.00 0.00	2,469.60 (28.91)	0.00 0.00	4,060.78 4,060.78
HANA MICROELECTRONICS PCL NVDR CMN	SDB3265058825	HANA_n.BK TH0324010R12	01/06/2025 01/05/2035	(59,100) (18,100)	THB 34.680000	0.712226 0.713373	(12,857.64) (12,857.64)	(42,092.56) (42,160.32)	67.76	4.330000 (2,125.000000)	ACT/360 1	(6.04) (6.04)	100.00 0.00	0.00 0.00	0.00 0.00	61.72 61.72
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649891	000818.ZK CNE000000T67	12/30/2024 01/02/2035	(76,000) (76,000)	CNY 7.355765	2.190119 2.608328	(198,232.93) (198,232.93)	(166,449.04) (198,232.93)	31,783.89	4.330000 (1,359.605200)	ACT/360 1	(51.02) (51.02)	100.00 0.00	0.00 0.00	0.00 0.00	31,732.87 31,732.87
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 7.355765	7.792527 8.151365	(8,151.37) (8,151.37)	(7,792.53) (8,151.36)	358.84	4.330000 (1,400.000000)	ACT/360 1	(2.19) (2.19)	100.00 0.00	0.00 0.00	0.00 0.00	356.65 356.65
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127484	300792.ZK CNE100003N92	01/08/2025 01/08/2035	0 0	CNY 7.355765	2.905204 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 (2,150.000000)	ACT/360 0	0.00 0.00	100.00 0.00	1,950.77 (9.39)	0.00 0.00	1,950.77 1,950.77
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 7.355765	3.274982 3.553334	(219,596.04) (219,596.04)	(202,393.90) (219,596.04)	17,202.14	4.330000 (1,491.504800)	ACT/360 1	(64.57) (64.57)	100.00 0.00	0.00 0.00	0.00 0.00	17,137.57 17,137.57
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057932	300323.ZK CNE100001DV3	01/07/2025 01/05/2035	(6,600) 0	CNY 7.355765	1.116131 1.227349	0.00 0.00	(7,366.47) (8,100.50)	734.03	4.330000 (1,600.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	734.03 734.03
HD RENEWABLE ENERGY CO., LTD. CMN	SDB3260661399	6873.TW TW0006873003	10/09/2024 10/12/2034	(3,000) (3,000)	TWD 32.935000	6.695005 6.387195	(19,090.83) (19,161.58)	(20,085.02) (19,161.58)	923.43	4.330000 (800.000000)	ACT/360 1	(1.94) (7.80)	100.00 0.00	0.00 0.00	0.00 0.00	(931.23) (931.23)
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255562	600346.SH CNE0000018V0	12/18/2024 12/18/2034	(127,600) (127,600)	CNY 7.355765	2.041936 2.096221	(267,477.80) (267,477.80)	(260,551.01) (267,477.80)	6,926.79	4.330000 (1,000.137100)	ACT/360 1	(42.14) (42.14)	100.00 0.00	0.00 0.00	0.00 0.00	6,884.65 6,884.65
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 7.355765	1.253439 1.431166	(9,588.81) (9,588.81)	(8,398.04) (9,588.81)	1,190.77	4.330000 (1,651.119400)	ACT/360 1	(3.24) (3.24)	100.00 0.00	0.00 0.00	0.00 0.00	1,187.53 1,187.53
HIYES INTERNATIONAL CO LTD ORD CMN	SDB3260121430	2348.TW TW0002348000	09/24/2024 09/22/2034	(5,000) (5,000)	TWD 32.935000	5.829664 6.128049	(31,285.21) (30,640.24)	(29,148.32) (30,640.24)	1,491.92	4.330000 (985.000000)	ACT/360 1	(4.87) (18.97)	100.00 0.00	0.00 0.00	0.00 0.00	1,472.95 1,472.95
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201718	600398.SH CNE0000016H3	01/09/2025 01/11/2035	(50,400) 0	CNY 7.355765	1.071269 1.040205	0.00 0.00	(53,991.94) (52,426.34)	(1,565.59)	4.328843 (1,825.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(1,565.59) (1,565.59)
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 7.355765	7.251455 7.587365	(1,052,367.53) (1,052,367.53)	(1,005,776.83) (1,052,367.53)	46,590.70	4.330000 (1,762.472900)	ACT/360 1	(388.64) (388.64)	100.00 0.00	0.00 0.00	0.00 0.00	46,202.06 46,202.06

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
		4303.TWO	12/20/2024	(39,000)	TWD	1.507515	(50,762.72)	(58,793.08)		4.330000	ACT/360	(9.47)	100.00	0.00	0.00	2,587.99
HSIN-LI CHEMICAL INDUSTRIAL CO CMN	SDB3264453056	TW0004303003	12/20/2034	(32,000)	32.935000	1.574847	(50,829.28)	(61,419.03)	2,625.95	(1,105.468700)	1	(37.96)	0.00	0.00	0.00	2,587.99
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057926	601226.SH	01/07/2025	(22,500)	CNY	1.016889	0.00	(22,880.01)		4.330000	ACT/360	0.00	100.00	0.00	0.00	(2,035.92)
		CNE100001W10	01/05/2035	0	7.355765	0.926404	0.00	(20,844.10)	(2,035.92)	(850.000000)	0	0.00	0.00	0.00	0.00	(2,035.92)
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057933	000988.ZK	01/07/2025	(7,100)	CNY	5.306042	0.00	(37,672.90)		4.330000	ACT/360	0.00	100.00	77.14	0.00	3,027.23
		CNE000001303	01/05/2035	0	7.355765	5.721548	0.00	(40,622.99)	2,950.09	(800.000000)	0	0.00	0.00	(0.22)	0.00	3,027.23
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921676	300592.ZK	01/03/2025	0	CNY	1.702066	(135,141.93)	0.00		4.330000	ACT/360	(49.59)	100.00	2,857.59	0.00	2,808.00
		CNE100002MT6	01/05/2035	(69,300)	7.355765	0.000000	(135,141.93)	0.00	0.00	(1,753.896100)	1	(49.59)	0.00	(49.59)	0.00	2,808.00
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127463	300592.ZK	01/08/2025	(20,800)	CNY	1.702066	0.00	(35,402.98)		4.328843	ACT/360	0.00	100.00	0.00	0.00	598.19
		CNE100002MT6	01/08/2035	0	7.355765	1.730825	0.00	(36,001.17)	598.19	(1,500.000000)	0	0.00	0.00	0.00	0.00	598.19
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441829	600054.SH	11/13/2024	(86,600)	CNY	1.473674	(273,754.28)	(127,620.17)		4.330000	ACT/360	(100.45)	100.00	(6.36)	0.00	5,909.55
		CNE000000PV0	11/13/2034	(177,400)	7.355765	1.543147	(273,754.28)	(133,636.53)	6,016.36	(1,753.945800)	1	(100.45)	0.00	(51.75)	0.00	5,909.55
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681170	301267.ZK	11/18/2024	0	CNY	2.464733	(12,480.64)	0.00		4.330000	ACT/360	(4.72)	100.00	281.13	0.00	276.41
		CNE100005WL5	11/16/2034	(4,800)	7.355765	0.000000	(12,480.64)	0.00	0.00	(1,795.312500)	1	(4.72)	0.00	(8.28)	0.00	276.41
HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265127476	300027.ZK	01/08/2025	(33,200)	CNY	0.323556	0.00	(10,742.05)		4.328843	ACT/360	0.00	100.00	0.00	0.00	652.72
		CNE100000GD6	01/08/2035	0	7.355765	0.343216	0.00	(11,394.78)	652.72	(2,000.000000)	0	0.00	0.00	0.00	0.00	652.72
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741469	000932.ZK	11/19/2024	(122,600)	CNY	0.566902	(69,983.51)	(69,502.22)		4.330000	ACT/360	(22.48)	100.00	0.00	0.00	458.81
		CNE000001006	11/17/2034	(122,600)	7.355765	0.570828	(69,983.51)	(69,983.51)	481.29	(1,589.314800)	1	(22.48)	0.00	0.00	0.00	458.81
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649868	001208.ZK	12/30/2024	(13,000)	CNY	1.150118	(16,863.73)	(14,951.54)		4.330000	ACT/360	(5.47)	100.00	60.24	0.00	1,222.98
		CNE100004K29	01/02/2035	(13,600)	7.355765	1.239980	(16,863.73)	(16,119.74)	1,168.20	(1,600.000000)	1	(5.47)	0.00	(0.69)	0.00	1,222.98
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057958	300035.ZK	01/07/2025	(17,800)	CNY	1.873361	0.00	(33,345.82)		4.330000	ACT/360	0.00	100.00	0.00	0.00	2,294.75
		CNE100000JJ7	01/05/2035	0	7.355765	2.002279	0.00	(35,640.57)	2,294.75	(850.000000)	0	0.00	0.00	0.00	0.00	2,294.75
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123688	600570.SH	09/25/2024	(80)	CNY	3.420446	(305.79)	(273.64)		4.330000	ACT/360	(0.09)	100.00	0.00	0.00	32.06
		CNE000001GD5	09/25/2034	(80)	7.355765	3.822361	(305.79)	(305.79)	32.15	(1,525.000000)	1	(0.09)	0.00	0.00	0.00	32.06
HWANG CHANG GEN CONTRACTOR CO CMN	SDB3260661423	2543.TW	10/09/2024	(26,670)	TWD	2.517079	(55,509.94)	(67,130.50)		4.330000	ACT/360	(7.23)	100.00	0.00	0.00	(6,974.40)
		TW0002543006	10/12/2034	(24,670)	32.935000	2.256649	(55,281.87)	(60,184.84)	(6,945.66)	(900.000000)	1	(28.74)	0.00	0.00	0.00	(6,974.40)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928006	688041.SH	11/04/2024	(13,795)	CNY	18.294494	(484,694.73)	(252,372.55)		4.330000	ACT/360	(38.95)	100.00	17,193.91	0.00	46,967.00
		CNE100005PT2	11/02/2034	(23,695)	7.355765	20.455570	(484,694.73)	(282,184.59)	29,812.04	(722.309500)	1	(38.95)	0.00	(33.29)	0.00	46,967.00
I-CHIUN PRECISION IND CO LTD ORD CMN	SDB3265057901	2486.TW	01/06/2025	(6,000)	TWD	3.264005	(13,503.73)	(19,584.03)		4.330000	ACT/360	(1.85)	100.00	0.00	0.00	538.45
		TW0002486008	01/04/2035	(4,000)	32.935000	3.354054	(13,503.73)	(20,124.33)	540.30	(925.000000)	1	(1.85)	0.00	0.00	0.00	538.45
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123681	002230.ZK	09/25/2024	(55,800)	CNY	6.036082	(1,051,826.24)	(336,813.37)		4.330000	ACT/360	(316.35)	100.00	48,986.17	0.00	80,061.63
		CNE100000B81	09/25/2034	(159,400)	7.355765	6.598659	(1,051,826.24)	(368,205.17)	31,391.80	(1,515.746500)	1	(316.35)	0.00	(486.06)	0.00	80,061.63
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264520324	601398.SH	12/24/2024	(386,000)	CNY	0.917648	(364,772.70)	(354,211.97)		4.330000	ACT/360	16.01	100.00	0.00	0.00	10,576.74
		CNE000001P37	12/22/2034	(386,000)	7.355765	0.945007	(364,772.70)	(364,772.70)	10,560.73	(275.000000)	1	16.01	0.00	0.00	0.00	10,576.74
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649850	601166.SH	12/30/2024	(367,600)	CNY	2.611557	(816,354.55)	(960,008.37)		4.330000	ACT/360	49.05	100.00	0.00	0.00	25.04
		CNE000001QZ7	01/02/2035	(312,000)	7.355765	2.611492	(816,354.55)	(959,984.36)	(24.01)	(216.690700)	1	49.05	0.00	0.00	0.00	25.04
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3265127461	600602.SH	01/08/2025	(7,100)	CNY	1.805387	0.00	(12,818.25)		4.328843	ACT/360	0.00	100.00	0.00	0.00	1,860.88
		CNE0000001T0	01/08/2035	0	7.355765	2.067482	0.00	(14,679.12)	1,860.88	(1,725.000000)	0	0.00	0.00	0.00	0.00	1,860.88

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 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.)																
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261862950	600010.SH CNE0000017H1	11/01/2024 11/02/2034	(998,400) (1,071,400)	CNY 7.355765	0.244706 0.254005	(272,140.96) (272,140.96)	(244,314.49) (253,598.59)	9,284.10	4.330000 (1,202.851400)	ACT/360 1	(58.20) (58.20)	100.00 0.00	750.81 (11.46)	0.00 0.00	9,976.71 9,976.71
INNOLUX CORPORATION CMN	SDB3260661467	3481.TW TW0003481008	10/09/2024 10/12/2034	(183,000) (183,000)	TWD 32.935000	0.428116 0.437500	(78,564.65) (80,062.50)	(78,345.23) (80,062.50)	1,717.27	4.330000 (40.000000)	ACT/360 1	8.76 34.98	100.00 0.00	0.00 0.00	0.00 0.00	1,752.25 1,752.25
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264583148	000977.ZK CNE0000012M2	12/27/2024 12/27/2034	0 (12,600)	CNY 7.355765	6.241363 0.000000	(89,268.71) 0.00	0.00 (89,268.71)	0.00	4.330000 (1,425.000000)	ACT/360 1	(24.60) (24.60)	100.00 0.00	8,000.29 (47.04)	0.00 0.00	7,975.69 7,975.69
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 7.355765	3.345675 3.452279	(160,876.20) (160,876.20)	(155,908.46) (160,876.20)	4,967.74	4.330000 (1,499.678100)	ACT/360 1	(47.67) (47.67)	100.00 0.00	0.00 0.00	0.00 0.00	4,920.07 4,920.07
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264120675	688301.SH CNE1000042V8	12/16/2024 12/14/2034	(19,816) (17,853)	CNY 7.355765	13.407171 13.078067	(233,003.02) (233,003.02)	(265,676.50) (259,154.97)	(6,521.54)	4.330000 (1,588.206400)	ACT/360 1	(74.77) (74.77)	100.00 0.00	0.00 0.00	0.00 0.00	(6,596.30) (6,596.30)
ITEQ CORPORATION CMN	SDB3262115536	6213.TW TW0006213002	11/06/2024 11/08/2034	(15,000) (8,000)	TWD 32.935000	2.404737 2.382901	(19,169.99) (19,144.77)	(36,071.05) (35,743.52)	(327.53)	4.330000 (781.250000)	ACT/360 1	(1.86) (4.03)	100.00 0.00	0.00 0.00	0.00 0.00	(331.56) (331.56)
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427201	000301.ZK CNE0000012K6	10/08/2024 10/10/2034	(460,100) (457,700)	CNY 7.355765	1.146400 1.121274	(513,159.97) (513,159.97)	(527,292.95) (515,898.21)	(11,394.74)	4.330000 (1,400.639000)	ACT/360 1	(137.93) (137.93)	100.00 0.00	0.00 0.00	0.00 0.00	(11,532.67) (11,532.67)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983892	000936.ZK CNE000001063	01/06/2025 01/05/2035	(8,500) (8,100)	CNY 7.355765	0.936680 1.111912	(9,393.29) (9,037.24)	(7,961.78) (9,451.25)	1,489.47	4.330000 (1,050.000000)	ACT/360 1	(1.65) (1.65)	100.00 0.00	0.00 0.00	0.00 0.00	1,487.82 1,487.82
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530600	601028.SH CNE100001914	12/05/2024 12/07/2034	(64,400) (65,300)	CNY 7.355765	1.574275 1.562560	(102,194.30) (102,194.30)	(101,383.34) (100,628.84)	(754.50)	4.330000 (1,970.137800)	ACT/360 1	(43.64) (43.64)	100.00 0.00	(27.31) (19.52)	0.00 0.00	(825.44) (825.44)
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 7.355765	4.037649 4.135087	(38,456.31) (38,456.31)	(37,550.14) (38,456.31)	906.17	4.330000 (1,675.000000)	ACT/360 1	(13.27) (13.27)	100.00 0.00	0.00 0.00	0.00 0.00	892.90 892.90
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 7.355765	1.301020 1.358788	(104,762.55) (104,762.55)	(100,308.67) (104,762.55)	4,453.89	4.330000 (1,832.684800)	ACT/360 1	(40.73) (40.73)	100.00 0.00	0.00 0.00	0.00 0.00	4,413.15 4,413.15
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 7.355765	0.969308 1.011922	(128,412.90) (128,412.90)	(123,005.15) (128,412.90)	5,407.75	4.330000 (2,026.713900)	ACT/360 1	(56.85) (56.85)	100.00 0.00	0.00 0.00	0.00 0.00	5,350.90 5,350.90
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 7.355765	4.260604 4.764636	(12,921.69) (12,921.69)	(11,554.76) (12,921.69)	1,366.94	4.330000 (1,750.000000)	ACT/360 1	(4.73) (4.73)	100.00 0.00	0.00 0.00	0.00 0.00	1,362.21 1,362.21
JIAYOU INTERNATIONAL LOGISTICS CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123345	603871.SH CNE100002SQ9	09/25/2024 09/25/2034	(288,200) (211,500)	CNY 7.355765	2.549021 2.644516	(558,881.98) (558,881.98)	(734,627.87) (762,149.44)	27,521.57	4.330000 (1,554.479900)	ACT/360 1	(174.10) (174.10)	100.00 0.00	0.00 0.00	0.00 0.00	27,347.46 27,347.46
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120639	002501.ZK CNE100000WP7	12/16/2024 12/14/2034	(27) (53,627)	CNY 7.355765	0.205281 0.218499	(11,717.45) (11,717.45)	(5.54) (5.90)	0.36	4.330000 (2,250.000000)	ACT/360 1	(5.91) (5.91)	100.00 0.00	(319.49) (5.91)	0.00 0.00	(325.05) (325.05)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261230623	600189.SH CNE000000XG5	10/21/2024 10/19/2034	(209,388) (202,288)	CNY 7.355765	0.939399 0.981558	(199,174.79) (199,174.79)	(196,698.93) (205,526.48)	8,827.55	4.330000 (1,816.872900)	ACT/360 1	(76.56) (76.56)	100.00 0.00	(111.61) (7.04)	0.00 0.00	8,639.38 8,639.38
JUSHRI TECHNOLOGIES, INC. CMN CLASS A SERIES NORTHBOUND	SDB3260760928	300762.ZK CNE100003JY0	10/15/2024 10/12/2034	(9,100) (8,300)	CNY 7.355765	2.595243 2.859760	(23,836.70) (23,836.70)	(23,616.71) (26,023.81)	2,407.10	4.330000 (1,758.433700)	ACT/360 1	(8.78) (8.78)	100.00 0.00	0.00 0.00	0.00 0.00	2,398.32 2,398.32
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123437	688598.SH CNE100004033	09/25/2024 09/25/2034	(19,478) (19,478)	CNY 7.355765	2.710799 2.875988	(56,018.49) (56,018.49)	(52,800.94) (56,018.49)	3,217.55	4.330000 (2,127.890400)	ACT/360 1	(26.37) (26.37)	100.00 0.00	0.00 0.00	0.00 0.00	3,191.18 3,191.18
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115527	603355.SH CNE1000022K3	11/07/2024 11/09/2034	(10,983) (15,783)	CNY 7.355765	3.049309 3.093121	(48,818.73) (48,818.73)	(33,490.56) (33,971.75)	481.19	4.330000 (1,807.023300)	ACT/360 1	(18.63) (18.63)	100.00 0.00	89.41 (11.21)	0.00 0.00	551.96 551.96

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261724274	002625.ZK CNE1000018P0	10/30/2024 10/30/2034	(2,100) (4,800)	CNY 7.355765	5.390330 6.527647	(31,332.71) (31,332.71)	(11,319.69) (13,708.06)	2,388.37	4.330000 (1,143.750000)	ACT/360 1	(6.19) (6.19)	100.00 0.00	2,897.80 (10.83)	0.00 0.00	5,279.98 5,279.98
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057971	688700.SH CNE1000051C9	01/07/2025 01/05/2035	(3,538) 0	CNY 7.355765	3.568630 3.847096	0.00 0.00	(12,625.81) (13,611.02)	985.21	4.330000 (1,700.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	985.21 985.21
LANDMARK OPTOELECTRONICS CORPORATION CMN	SDB3260644167	3081.TWO TWD TW0003081006	10/08/2024 10/06/2034	(2,000) (2,000)	CNY 32.935000	11.127979 11.798780	(22,287.85) (23,597.56)	(22,255.96) (23,597.56)	1,341.60	4.330000 (912.500000)	ACT/360 1	(2.81) (12.24)	100.00 0.00	0.00 0.00	0.00 0.00	1,329.36 1,329.36
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123005	688017.SH CNE1000043F9	09/25/2024 09/25/2034	(68) (68)	CNY 7.355765	13.581184 14.756852	(1,003.47) (1,003.47)	(923.52) (1,003.47)	79.95	4.330000 (1,750.000000)	ACT/360 1	(0.37) (0.37)	100.00 0.00	0.00 0.00	0.00 0.00	79.58 79.58
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 7.355765	1.492707 1.548609	(8,827.07) (8,827.07)	(8,508.43) (8,827.07)	318.64	4.330000 (1,825.000000)	ACT/360 1	(3.41) (3.41)	100.00 0.00	0.00 0.00	0.00 0.00	315.23 315.23
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123395	603477.SH CNE100002T63	09/25/2024 09/25/2034	(73,400) (65,400)	CNY 7.355765	2.309753 2.416166	(158,527.57) (158,527.57)	(169,535.87) (177,346.59)	7,810.72	4.330000 (849.197200)	ACT/360 1	(18.33) (18.33)	100.00 0.00	0.00 0.00	0.00 0.00	7,792.39 7,792.39
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115544	601003.SH CNE000001R68	11/07/2024 11/09/2034	(342,690) (386,100)	CNY 7.355765	0.365700 0.375161	(145,524.95) (145,524.95)	(125,321.58) (128,563.80)	3,242.22	4.330000 (1,750.984200)	ACT/360 1	(53.28) (53.28)	100.00 0.00	574.78 (14.53)	0.00 0.00	3,763.72 3,763.72
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	SDB3262540419	300729.ZK CNE1000035N9	11/14/2024 11/16/2034	(103,505) (91,105)	CNY 7.355765	2.046014 2.166089	(197,570.21) (197,570.21)	(211,772.70) (224,201.00)	12,428.29	4.330000 (1,822.718200)	ACT/360 1	(76.27) (76.27)	100.00 0.00	0.00 0.00	0.00 0.00	12,352.02 12,352.02
LONG YUAN CONSTRUCTION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261654688	600491.SH CNE000001HQ5	10/29/2024 10/27/2034	(76,700) (50,000)	CNY 7.355765	0.469020 0.504173	(25,537.05) (25,537.05)	(35,973.82) (38,670.09)	2,696.26	4.330000 (1,949.050000)	ACT/360 1	(10.75) (10.75)	100.00 0.00	0.00 0.00	0.00 0.00	2,685.51 2,685.51
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND	SDB3262800193	000523.ZK CNE0000005T1	11/20/2024 11/20/2034	(146,900) (146,900)	CNY 7.355765	0.387451 0.416513	(61,185.76) (61,185.76)	(56,916.58) (61,185.76)	4,269.18	4.330000 (1,224.012900)	ACT/360 1	(13.44) (13.44)	100.00 0.00	0.00 0.00	0.00 0.00	4,255.73 4,255.73
LOTUS PHARMACEUTICAL CO., LTD. CMN	SDB3260123562	1795.TW TW0001795003	09/24/2024 09/22/2034	(36,000) (36,000)	TWD 32.935000	8.167603 8.216463	(292,117.03) (295,792.67)	(294,033.70) (295,792.67)	1,758.97	4.330000 (621.527700)	ACT/360 1	(14.86) (61.33)	100.00 0.00	0.00 0.00	0.00 0.00	1,697.64 1,697.64
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242831	300850.ZK CNE100004116	11/29/2024 11/30/2034	(90,340) (75,640)	CNY 7.355765	2.428028 2.596925	(197,397.18) (197,397.18)	(219,348.01) (234,606.21)	15,258.20	4.330000 (2,158.480900)	ACT/360 1	(94.61) (94.61)	100.00 0.00	244.04 (15.72)	0.00 0.00	15,407.63 15,407.63
LUXNET CORPORATION CMN	SDB3260121442	4979.TWO TWD TW0004979000	09/24/2024 09/22/2034	(4,000) (4,000)	TWD 32.935000	6.011842 5.731707	(23,262.19) (22,926.83)	(24,047.37) (22,926.83)	(1,120.54)	4.330000 (1,262.500000)	ACT/360 1	(5.40) (21.25)	100.00 0.00	0.00 0.00	0.00 0.00	(1,141.79) (1,141.79)
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123461	688062.SH CNE100005RD2	09/25/2024 09/25/2034	(1) (1)	CNY 7.355765	2.535426 2.758545	(2.76) (2.76)	(2.54) (2.76)	0.22	4.330000 (275.000000)	ACT/360 1	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	0.22 0.22
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261928014	002881.ZK CNE100002Q41	11/04/2024 11/02/2034	(26,100) (19,000)	CNY 7.355765	3.854120 4.105851	(77,736.35) (77,736.35)	(100,592.53) (107,162.70)	6,570.17	4.330000 (1,495.526300)	ACT/360 1	(22.94) (22.94)	100.00 0.00	0.00 0.00	0.00 0.00	6,547.23 6,547.23
MERIDA INDUSTRY CO LTD CMN	SDB3262990894	9914.TW TW0009914002	11/22/2024 11/22/2034	(10,000) (10,000)	TWD 32.935000	4.675877 4.603659	(45,976.31) (46,036.59)	(46,758.77) (46,036.59)	(722.18)	4.330000 (225.000000)	ACT/360 1	2.66 10.64	100.00 0.00	0.00 0.00	0.00 0.00	(711.53) (711.53)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057940	300432.ZK CNE100001YV9	01/07/2025 01/05/2035	(19,700) 0	CNY 7.355765	1.991635 2.032419	0.00 0.00	(39,235.21) (40,038.65)	803.44	4.330000 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	803.44 803.44
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057977	603713.SH CNE1000036C0	01/07/2025 01/05/2035	(2,600) 0	CNY 7.355765	6.688631 6.860948	0.00 0.00	(17,390.44) (17,838.46)	448.02	4.330000 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	448.02 448.02
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3262992335	MINT_n.BK TH0128010R17	11/22/2024 11/22/2034	(348,000) (223,800)	THB 34.680000	0.742503 0.761619	(171,801.41) (171,466.91)	(258,391.00) (265,043.53)	6,652.53	4.330000 (50.000000)	ACT/360 1	18.24 65.41	100.00 0.00	0.00 0.00	0.00 0.00	6,717.94 6,717.94

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
MIRLE AUTOMATION CORPORATION CMN	SDB3261018872	2464.TW TW0002464005	10/15/2024 10/13/2034	(32,000) (32,000)	TWD 32.935000	2.483680 2.554878	(79,700.38) (81,756.10)	(79,477.76) (81,756.10)		4.330000 (966.406200)	ACT/360 1	(11.56) (47.90)	100.00 0.00	0.00 0.00	0.00 0.00	2,230.43 2,230.43
MUANGTHAI CAPITAL PCL NVDR	SDB3260121409	MTC_n.BK TH6068010R19	09/24/2024 09/22/2034	(288,100) (285,100)	THB 34.680000	1.333622 1.413665	(389,777.03) (403,214.27)	(384,216.41) (407,276.79)	23,060.38	4.330000 (2,570.720700)	ACT/360 1	(229.84) (944.14)	100.00 0.00	0.00 0.00	0.00 0.00	22,116.24 22,116.24
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186006	000737.ZK CNE000000PR8	11/29/2024 11/30/2034	(137,500) (131,800)	CNY 7.355765	1.196341 1.065356	(140,390.86) (140,390.86)	(164,496.83) (146,486.42)	(18,010.40)	4.330000 (2,040.800400)	ACT/360 1	(62.70) (62.70)	100.00 0.00	0.00 0.00	0.00 0.00	(18,073.10) (18,073.10)
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 7.355765	4.418303 4.611687	(10,606.88) (10,606.88)	(10,162.10) (10,606.88)	444.78	4.330000 (1,740.217300)	ACT/360 1	(3.85) (3.85)	100.00 0.00	0.00 0.00	0.00 0.00	440.93 440.93
NANYA TECHNOLOGY CORPORATION ORD CMN	SDB3262115580	2408.TW TW0002408002	11/06/2024 11/08/2034	(385,000) (385,000)	TWD 32.935000	0.838014 0.891768	(333,503.17) (343,330.68)	(322,635.49) (343,330.68)	20,695.19	4.330000 (443.766200)	ACT/360 1	0.18 (2.90)	100.00 0.00	0.00 0.00	0.00 0.00	20,692.29 20,692.29
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260128341	688126.SH CNE1000040F5	09/25/2024 09/25/2034	(58,319) (57,819)	CNY 7.355765	2.585727 2.569653	(148,600.03) (148,600.03)	(150,797.01) (149,859.61)	(937.41)	4.330000 (2,200.059600)	ACT/360 1	(72.94) (72.94)	100.00 0.00	0.00 0.00	0.00 0.00	(1,010.35) (1,010.35)
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3263707242	300077.ZK CNE100000NT8	12/10/2024 12/08/2034	(4,000) (4,000)	CNY 7.355765	2.860342 3.255630	(13,022.52) (13,022.52)	(11,441.37) (13,022.52)	1,581.15	4.330000 (2,300.000000)	ACT/360 1	(6.75) (6.75)	100.00 0.00	0.00 0.00	0.00 0.00	1,574.40 1,574.40
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530574	002405.ZK CNE100000P69	12/05/2024 12/07/2034	(155,300) (155,300)	CNY 7.355765	1.190903 1.316454	(204,445.31) (204,445.31)	(184,947.18) (204,445.31)	19,498.13	4.330000 (2,145.396000)	ACT/360 1	(97.25) (97.25)	100.00 0.00	0.00 0.00	0.00 0.00	19,400.88 19,400.88
NGERN TID LOR PCL NVDR CMN SERIES NVDR	SDB3260121420	TIDLOR_n.BK THA271010R18	09/24/2024 09/22/2034	(809,000) (625,400)	THB 34.680000	0.470012 0.495496	(309,087.69) (312,700.67)	(380,239.33) (400,856.16)	20,616.83	4.330000 (1,298.668800)	ACT/360 1	(73.89) (280.57)	100.00 (7,898.72)	0.00 0.00	0.00 0.00	12,437.54 12,437.54
NINGBO JIFENG AUTO PARTS CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123510	603997.SH CNE100001V94	09/25/2024 09/25/2034	0 (3,800)	CNY 7.355765	1.487269 0.000000	(5,941.80) (5,941.80)	0.00 0.00	0.00	4.330000 (1,478.947300)	ACT/360 1	(1.73) (1.73)	100.00 0.00	50.30 (1.73)	0.00 0.00	48.57 48.57
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 7.355765	4.049885 4.308520	(423,402.57) (423,402.57)	(397,986.22) (423,402.57)	25,416.35	4.330000 (1,575.151800)	ACT/360 1	(134.33) (134.33)	100.00 0.00	0.00 0.00	0.00 0.00	25,282.02 25,282.02
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND	SDB3263116865	600884.SH CNE000000JJ8	11/27/2024 11/27/2034	(47,200) (47,200)	CNY 7.355765	0.992419 1.017384	(48,020.52) (48,020.52)	(46,842.17) (48,020.52)	1,178.35	4.330000 (1,689.512700)	ACT/360 1	(16.76) (16.76)	100.00 0.00	0.00 0.00	0.00 0.00	1,161.59 1,161.59
NINGXIA BAOFENG ENERGY GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857840	600989.SH CNE100003LF5	01/02/2025 01/02/2035	(312,400) (66,900)	CNY 7.355765	2.264890 2.275259	(153,849.80) (153,849.80)	(707,551.70) (710,791.00)	3,239.30	4.330000 (475.000000)	ACT/360 1	(1.79) (1.79)	100.00 0.00	0.00 0.00	0.00 0.00	3,237.51 3,237.51
ONENESS BIOTECH CO., LTD. CMN	SDB3260661452	4743.TWO TW0004743000	10/09/2024 10/12/2034	(20,000) (20,000)	TWD 32.935000	2.662821 2.661585	(52,431.26) (53,231.70)	(53,256.41) (53,231.70)	(24.71)	4.330000 (675.000000)	ACT/360 1	(3.43) (14.16)	100.00 0.00	0.00 0.00	0.00 0.00	(38.88) (38.88)
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 7.355765	0.373856 0.393298	(21,041.44) (21,041.44)	(20,001.32) (21,041.44)	1,040.12	4.330000 (1,858.317700)	ACT/360 1	(8.33) (8.33)	100.00 0.00	0.00 0.00	0.00 0.00	1,031.79 1,031.79
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263707255	601857.SH CNE1000007Q1	12/10/2024 12/08/2034	(165,600) (198,400)	CNY 7.355765	1.211295 1.220861	(242,218.82) (242,218.82)	(200,590.42) (202,174.58)	1,584.16	4.330000 (243.119900)	ACT/360 1	12.78 12.78	100.00 0.00	282.71 2.11	0.00 0.00	1,879.65 1,879.65
PHARMA ESSENTIA CORPORATION CMN	SDB3260121402	6446.TW TW0006446008	09/24/2024 09/22/2034	(18,000) (18,000)	TWD 32.935000	20.555640 18.750000	(329,933.32) (337,500.00)	(370,001.52) (337,500.00)	(32,501.52)	4.330000 (273.611100)	ACT/360 1	15.52 60.35	100.00 0.00	0.00 0.00	0.00 0.00	(32,441.17) (32,441.17)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND	SDB3264054688	300725.ZK CNE1000035K5	12/13/2024 12/14/2034	(11,300) (11,300)	CNY 7.355765	4.242931 4.588471	(51,849.72) (51,849.72)	(47,945.12) (51,849.72)	3,904.61	4.330000 (2,188.938000)	ACT/360 1	(25.29) (25.29)	100.00 0.00	0.00 0.00	0.00 0.00	3,879.32 3,879.32
PHISON ELECTRONICS CORPORATION CMN	SDB3262741488	8299.TWO TW0008299009	11/18/2024 11/16/2034	(17,000) (17,000)	TWD 32.935000	15.758312 16.280488	(273,300.25) (276,768.30)	(267,891.30) (276,768.30)	8,876.99	4.330000 (242.647000)	ACT/360 1	14.87 58.77	100.00 0.00	0.00 0.00	0.00 0.00	8,935.77 8,935.77

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Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
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 7.355765	1.555243 1.597771	(20,291.69) (20,291.69)	(19,751.58) (20,291.69)	540.11	4.330000 (75.000000)	ACT/360 1	2.02 2.02	100.00 0.00	0.00 0.00	0.00 0.00	542.13 542.13
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123573	601666.SH CNE000001PH7	09/25/2024 09/25/2034	(301,600) (309,700)	CNY 7.355765	1.291504 1.368348	(423,777.38) (423,777.38)	(389,517.61) (412,693.76)	23,176.15	4.330000 (962.964100)	ACT/360 1	(62.39) (62.39)	100.00 0.00	168.01 (1.63)	0.00 0.00	23,281.77 23,281.77
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3262800219	688072.SH CNE100005998	11/20/2024 11/20/2034	(6,283) (6,283)	CNY 7.355765	19.815750 20.985429	(131,851.45) (131,851.45)	(124,502.36) (131,851.45)	7,349.09	4.330000 (1,750.000000)	ACT/360 1	(48.24) (48.24)	100.00 0.00	0.00 0.00	0.00 0.00	7,300.86 7,300.86
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 7.355765	0.924445 1.010556	(73,366.37) (73,366.37)	(67,114.71) (73,366.37)	6,251.66	4.330000 (1,100.000000)	ACT/360 1	(13.59) (13.59)	100.00 0.00	0.00 0.00	0.00 0.00	6,238.07 6,238.07
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328874	601669.SH CNE1000017G1	12/19/2024 12/21/2034	(1,159,700) (1,111,800)	CNY 7.355765	0.698772 0.744916	(828,988.10) (828,988.10)	(810,365.48) (863,879.00)	53,513.53	4.330000 (1,373.574300)	ACT/360 1	(216.59) (216.59)	100.00 0.00	0.00 0.00	0.00 0.00	53,296.94 53,296.94
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN	SDB3262115563	6770.TW TW0006770001	11/06/2024 11/08/2034	(367,000) (378,000)	TWD 32.935000	0.481251 0.484756	(180,696.10) (183,237.77)	(176,619.10) (177,905.45)	1,286.35	4.330000 (298.677200)	ACT/360 1	7.05 27.56	100.00 0.00	30.51 0.80	0.00 0.00	1,344.43 1,344.43
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR	SDB3265128017	PTTGC_n.BK TH1074010R12	01/07/2025 01/05/2035	(35,200) 0	THB 34.680000	0.706459 0.735584	0.00 0.00	(24,867.36) (25,892.56)	1,025.20	4.330000 (475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	1,025.20 1,025.20
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588303	688063.SH CNE100005D68	10/10/2024 10/12/2034	(79) (79)	CNY 7.355765	5.202722 5.469294	(432.07) (432.07)	(411.02) (432.07)	21.06	4.330000 (1,775.000000)	ACT/360 1	(0.16) (0.16)	100.00 0.00	0.00 0.00	0.00 0.00	20.90 20.90
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 7.355765	2.036498 2.642468	(14,269.33) (14,269.33)	(10,997.09) (14,269.33)	3,272.24	4.330000 (1,825.000000)	ACT/360 1	(5.52) (5.52)	100.00 0.00	0.00 0.00	0.00 0.00	3,266.72 3,266.72
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201713	688556.SH CNE1000044B6	01/09/2025 01/11/2035	(4,002) 0	CNY 7.355765	1.434249 1.426352	0.00 0.00	(5,739.87) (5,708.26)	(31.60)	4.328843 (2,225.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(31.60) (31.60)
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716689	688556.SH CNE1000044B6	12/31/2024 01/02/2035	0 (8,402)	CNY 7.355765	1.434249 0.000000	(12,827.83) (12,827.83)	0.00 0.00	0.00	4.330000 (2,223.405100)	ACT/360 1	(6.38) (6.38)	100.00 0.00	491.00 (6.38)	0.00 0.00	484.62 484.62
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127412	300779.ZK CNE100003QG2	01/08/2025 01/08/2035	(1,400) 0	CNY 7.355765	11.947092 13.230338	0.00 0.00	(16,725.93) (18,522.47)	1,796.54	4.328843 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	1,796.54 1,796.54
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127423	688677.SH CNE100005410	01/08/2025 01/08/2035	(88) 0	CNY 7.355765	5.030068 5.132818	0.00 0.00	(442.65) (451.69)	9.04	4.328843 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	70.60 (1.81)	0.00 0.00	79.64 79.64
QUANTUMTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530567	688027.SH CNE100004231	12/05/2024 12/07/2034	(600) (600)	CNY 7.355765	34.393432 40.744534	(24,446.72) (24,446.72)	(20,636.06) (24,446.72)	3,810.66	4.330000 (2,075.000000)	ACT/360 1	(11.15) (11.15)	100.00 0.00	0.00 0.00	0.00 0.00	3,799.51 3,799.51
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921685	603236.SH CNE100003N01	01/03/2025 01/05/2035	(2,900) (1,500)	CNY 7.355765	9.040528 9.386277	(14,019.42) (14,019.42)	(26,217.53) (27,220.20)	1,002.67	4.330000 (1,725.000000)	ACT/360 1	(5.03) (5.03)	100.00 0.00	0.00 0.00	0.00 0.00	997.64 997.64
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487510	300442.ZK CNE100001Z58	10/09/2024 10/11/2034	(42,667) (51,200)	CNY 7.355765	6.409938 7.095743	(363,302.04) (363,302.04)	(273,492.84) (302,754.07)	29,261.23	4.330000 (1,425.292900)	ACT/360 1	(100.14) (100.14)	100.00 0.00	5,056.16 (45.64)	0.00 0.00	34,217.25 34,217.25
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589496	688331.SH CNE100005B03	12/06/2024 12/07/2034	(19,729) (14,229)	CNY 7.355765	3.735845 4.049416	(58,507.81) (58,507.81)	(73,704.49) (79,890.92)	6,186.43	4.330000 (1,224.673200)	ACT/360 1	(12.87) (12.87)	100.00 0.00	0.00 0.00	0.00 0.00	6,173.56 6,173.56
RICHWAVE TECHNOLOGY CORP CMN	SDB3260661463	4968.TW TW0004968003	10/09/2024 10/12/2034	(10,000) (10,000)	TWD 32.935000	5.996660 6.493902	(61,809.21) (64,939.02)	(59,966.60) (64,939.02)	4,972.42	4.330000 (695.000000)	ACT/360 1	(4.12) (18.30)	100.00 0.00	0.00 0.00	0.00 0.00	4,954.12 4,954.12
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800215	600259.SH CNE0000012R1	11/20/2024 11/20/2034	0 (1,400)	CNY 7.355765	4.013179 0.000000	(5,316.89) (5,316.89)	0.00 0.00	0.00	4.330000 (2,125.000000)	ACT/360 1	(2.50) (2.50)	100.00 0.00	39.64 (2.50)	0.00 0.00	37.14 37.14

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 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.)																
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390221	300757.ZK CNE100003JT0	12/20/2024 12/21/2034	(6,000) (5,500)	CNY 7.355765	21.751646 30.713425	(169,235.39) (169,235.39)	(130,509.88) (184,280.55)	53,770.67	4.330000 (1,752.272700)	ACT/360 1	(62.02) (62.02)	100.00 0.00	0.00 0.00	0.00 0.00	53,708.65 53,708.65
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123522	002493.ZK CNE100000W60	09/25/2024 09/25/2034	(324,000) (324,000)	CNY 7.355765	1.208576 1.235883	(400,426.09) (400,426.09)	(391,578.58) (400,426.09)	8,847.51	4.330000 (1,297.168200)	ACT/360 1	(96.12) (96.12)	100.00 0.00	0.00 0.00	0.00 0.00	8,751.39 8,751.39
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716718	002617.ZK CNE1000016Y6	12/31/2024 01/02/2035	0 (25,200)	CNY 7.355765	0.912210 0.000000	(26,326.36) (26,326.36)	0.00 0.00	0.00	4.330000 (1,275.000000)	ACT/360 1	(6.16) (6.16)	100.00 0.00	1,797.56 (12.65)	0.00 0.00	1,791.40 1,791.40
RUENTEX INDUSTRIES LIMITED CMN	SDB3265057954	2915.TW TW0002915006	01/06/2025 01/04/2035	(5,000) (5,000)	TWD 32.935000	2.155761 2.167676	(10,838.38) (10,838.38)	(10,778.81) (10,838.38)	59.57	4.330000 (450.000000)	ACT/360 1	(0.05) (0.05)	100.00 0.00	0.00 0.00	0.00 0.00	59.52 59.52
RUN LONG CONSTRUCTION CO LTD ORD CMN	SDB3260121500	1808.TW TW0001808004	09/24/2024 09/22/2034	(800) (800)	TWD 32.935000	1.137088 1.140244	(915.87) (912.20)	(909.67) (912.20)	2.52	4.330000 (475.000000)	ACT/360 1	(0.01) (0.04)	100.00 0.00	0.00 0.00	0.00 0.00	2.48 2.48
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649887	002929.ZK CNE1000033M6	12/30/2024 01/02/2035	(17,900) (17,900)	CNY 7.355765	4.043087 4.591203	(82,182.53) (82,182.53)	(72,371.26) (82,182.53)	9,811.27	4.330000 (1,530.307200)	ACT/360 1	(25.05) (25.05)	100.00 0.00	0.00 0.00	0.00 0.00	9,786.22 9,786.22
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264921647	600104.SH CNE000000TY6	01/03/2025 01/05/2035	(46,600) (71,700)	CNY 7.355765	2.429387 2.746409	(203,270.93) (203,270.93)	(113,209.44) (127,982.65)	14,773.22	4.330000 (1,475.000000)	ACT/360 1	(58.84) (58.84)	100.00 0.00	20,349.98 (121.55)	0.00 0.00	35,064.36 35,064.36
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123550	688289.SH CNE1000043J1	09/25/2024 09/25/2034	0 (74,753)	CNY 7.355765	2.974538 0.000000	(231,730.49) (231,730.49)	0.00 0.00	0.00	4.330000 (255.028200)	ACT/360 1	11.46 11.46	100.00 0.00	9,768.65 36.70	0.00 0.00	9,780.10 9,780.10
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426682	002291.ZK CNE100000FS6	12/04/2024 12/04/2034	(3) (3)	CNY 7.355765	0.772183 0.861704	(2.59) (2.59)	(2.32) (2.59)	0.27	4.330000 (1,475.000000)	ACT/360 1	(0.00) (0.00)	100.00 0.00	0.00 0.00	0.00 0.00	0.27 0.27
SCB X PCL NVDR CMN SERIES NVDR	SDB3264520724	SCB_n.BK THA790010R17	12/23/2024 12/21/2034	(29,900) (37,400)	THB 34.680000	3.402537 3.462502	(127,966.08) (129,497.57)	(101,735.87) (103,528.81)	1,792.94	4.330000 (50.000000)	ACT/360 1	13.80 55.13	100.00 0.00	293.81 11.06	0.00 0.00	2,141.87 2,141.87
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3265128016	SCGP_n.BK TH0098010R12	01/07/2025 01/05/2035	(90,400) 0	THB 34.680000	0.533449 0.556422	0.00 0.00	(48,223.76) (50,300.51)	2,076.75	4.330000 (4,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	2,076.75 2,076.75
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262115519	600248.SH CNE000001329	11/07/2024 11/09/2034	(64) (64)	CNY 7.355765	0.585935 0.611796	(39.15) (39.15)	(37.50) (39.15)	1.66	4.330000 (1,400.000000)	ACT/360 1	(0.01) (0.01)	100.00 0.00	0.00 0.00	0.00 0.00	1.64 1.64
SHAANXI HEIMAO COOKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985580	601015.SH CNE100001VV5	12/12/2024 12/14/2034	(35,200) (32,400)	CNY 7.355765	0.435033 0.455131	(14,778.16) (14,778.16)	(15,313.16) (16,020.60)	707.44	4.330000 (1,709.799300)	ACT/360 1	(5.24) (5.24)	100.00 0.00	0.00 0.00	0.00 0.00	702.20 702.20
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649799	300821.ZK CNE100003SH6	12/30/2024 01/02/2035	(14,700) (14,700)	CNY 7.355765	1.010092 1.059718	(14,848.35) (15,577.85)	(14,848.35) (15,577.85)	729.50	4.330000 (750.000000)	ACT/360 1	(1.37) (1.37)	100.00 0.00	0.00 0.00	0.00 0.00	728.13 728.13
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201724	600547.SH CNE000001FR7	01/09/2025 01/11/2035	(56,541) 0	CNY 7.355765	3.268185 3.265449	0.00 0.00	(184,786.44) (184,631.76)	(154.68)	4.328843 (1,275.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(154.68) (154.68)
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583140	600350.SH CNE0000019Y2	12/27/2024 12/27/2034	(17,900) (17,900)	CNY 7.355765	1.336367 1.403854	(25,128.99) (25,128.99)	(23,920.97) (25,128.99)	1,208.02	4.330000 (451.675900)	ACT/360 1	(0.13) (0.13)	100.00 0.00	0.00 0.00	0.00 0.00	1,207.89 1,207.89
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649724	688087.SH CNE100004PB3	12/30/2024 01/02/2035	(17,976) (9,676)	CNY 7.355765	3.962878 4.058951	(40,050.74) (40,050.74)	(71,236.70) (72,963.70)	1,727.01	4.330000 (1,677.759400)	ACT/360 1	(13.85) (13.85)	100.00 0.00	0.00 0.00	0.00 0.00	1,713.16 1,713.16
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649907	603026.SH CNE100001ZW4	12/30/2024 01/02/2035	(17,400) (4,700)	CNY 7.355765	4.444133 4.697245	(22,464.39) (22,464.39)	(77,327.92) (81,732.06)	4,404.14	4.330000 (1,679.255300)	ACT/360 1	(7.78) (7.78)	100.00 0.00	0.00 0.00	0.00 0.00	4,396.36 4,396.36
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921655	301035.ZK CNE100004NC6	01/03/2025 01/05/2035	(2,400) (1,400)	CNY 7.355765	6.199219 6.556582	(9,314.60) (9,314.60)	(14,878.13) (15,735.80)	857.67	4.330000 (1,900.000000)	ACT/360 1	(3.80) (3.80)	100.00 0.00	0.00 0.00	0.00 0.00	853.87 853.87

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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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) (21,500)	CNY 7.355765	1.382589 1.504909	(32,355.54) (32,355.54)	(29,725.66) (32,355.54)	2,629.88	4.330000 (2,250.000000)	ACT/360 1	(16.33) (16.33)	100.00 0.00	0.00 0.00	0.00 0.00	2,613.55 2,613.55
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261510767	688212.SH CNE100004ZJ5	10/25/2024 10/26/2034	(12,275) (8,275)	CNY 7.355765	5.475977 5.458302	(45,405.31) (45,405.31)	(67,217.62) (67,000.66)	(216.96)	4.330000 (1,822.205400)	ACT/360 1	(17.52) (17.52)	100.00 0.00	0.00 0.00	0.00 0.00	(234.48) (234.48)
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390192	002568.ZK CNE1000011K6	12/20/2024 12/21/2034	(108,400) (122,300)	CNY 7.355765	3.389178 3.825092	(467,808.75) (467,808.75)	(367,386.94) (414,639.97)	47,253.03	4.330000 (253.066200)	ACT/360 1	23.38 23.38	100.00 0.00	3,725.55 6.08	0.00 0.00	51,001.97 51,001.97
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057910	688660.SH CNE1000051Y3	01/07/2025 01/05/2035	(91) 0	CNY 7.355765	1.216733 1.139865	0.00 0.00	(110.72) (103.73)	(6.99)	4.330000 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(135.61) (1.21)	0.00 0.00	(142.60) (142.60)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127439	601595.SH CNE100002G92	01/08/2025 01/08/2035	(7,800) 0	CNY 7.355765	3.130878 3.230942	0.00 0.00	(24,420.85) (25,201.35)	780.50	4.328843 (1,775.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	780.50 780.50
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983881	600605.SH CNE000000370	01/06/2025 01/05/2035	(5,800) (4,500)	CNY 7.355765	4.714669 4.725703	(21,560.43) (21,317.96)	(27,345.08) (27,409.08)	64.00	4.330000 (2,000.000000)	ACT/360 1	(9.41) (9.41)	100.00 0.00	0.00 0.00	0.00 0.00	54.58 54.58
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123080	600639.SH CNE000000404	09/25/2024 09/25/2034	0 (9,700)	CNY 7.355765	1.479112 0.000000	(14,703.59) (14,703.59)	0.00 0.00	0.00	4.330000 (1,228.865900)	ACT/360 1	(3.25) (3.25)	100.00 0.00	411.73 (6.40)	0.00 0.00	408.48 408.48
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530590	688180.SH CNE1000041Z1	12/05/2024 12/07/2034	(91,800) (69,800)	CNY 7.355765	3.629806 3.719166	(260,509.65) (260,509.65)	(333,216.19) (341,419.47)	8,203.28	4.330000 (1,811.604500)	ACT/360 1	(99.76) (99.76)	100.00 0.00	0.00 0.00	0.00 0.00	8,103.51 8,103.51
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123507	600848.SH CNE0000000C74	09/25/2024 09/25/2034	(22,100) (22,100)	CNY 7.355765	1.362197 1.379273	(30,481.93) (30,481.93)	(30,104.55) (30,481.93)	377.38	4.330000 (1,381.334800)	ACT/360 1	(8.03) (8.03)	100.00 0.00	0.00 0.00	0.00 0.00	369.35 369.35
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716702	600000.SH CNE0000011B7	12/31/2024 01/02/2035	(1,046,800) (721,000)	CNY 7.355765	1.379870 1.395828	(1,013,162.90) (1,013,162.90)	(1,444,447.99) (1,461,153.00)	16,705.00	4.330000 (10.000000)	ACT/360 1	119.05 119.05	100.00 0.00	0.00 0.00	0.00 0.00	16,824.05 16,824.05
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 7.355765	0.814327 0.856242	(138,017.65) (138,017.65)	(131,261.41) (138,017.65)	6,756.24	4.330000 (1,816.086600)	ACT/360 1	(53.03) (53.03)	100.00 0.00	0.00 0.00	0.00 0.00	6,703.21 6,703.21
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123652	603659.SH CNE100002TX3	09/25/2024 09/25/2034	(52,900) (54,400)	CNY 7.355765	1.984838 2.172696	(118,194.66) (118,194.66)	(104,997.92) (114,935.62)	9,937.70	4.330000 (500.000000)	ACT/360 1	(2.20) (2.20)	100.00 0.00	263.24 (0.13)	0.00 0.00	10,198.74 10,198.74
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 7.355765	0.645752 0.692368	(57,812.73) (57,812.73)	(53,920.29) (57,812.73)	3,892.44	4.330000 (1,336.017900)	ACT/360 1	(14.50) (14.50)	100.00 0.00	0.00 0.00	0.00 0.00	3,877.93 3,877.93
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 7.355765	0.936680 0.962760	(10,879.19) (10,879.19)	(10,584.49) (10,879.19)	294.70	4.330000 (2,275.000000)	ACT/360 1	(5.57) (5.57)	100.00 0.00	0.00 0.00	0.00 0.00	289.13 289.13
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645051	600846.SH CNE000000CL9	12/09/2024 12/07/2034	0 (11,973)	CNY 7.355765	1.120210 0.000000	(14,094.15) (14,094.15)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(5.16) (5.16)	100.00 0.00	134.12 (10.22)	0.00 0.00	128.97 128.97
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127488	600846.SH CNE000000CL9	01/08/2025 01/08/2035	0 0	CNY 7.355765	1.120210 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.05 (0.05)	0.00 0.00	0.05 0.05
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123654	600820.SH CNE000000B83	09/25/2024 09/25/2034	(1,070,700) (1,070,700)	CNY 7.355765	0.914929 0.981878	(1,051,296.77) (1,051,296.77)	(979,614.09) (1,051,296.77)	71,682.69	4.330000 (489.002500)	ACT/360 1	(16.35) (16.35)	100.00 0.00	0.00 0.00	0.00 0.00	71,666.34 71,666.34
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427132	688271.SH CNE100005PN5	10/08/2024 10/10/2034	(21,969) (6,889)	CNY 7.355765	16.964925 17.282504	(118,913.74) (118,913.74)	(372,702.43) (379,679.32)	6,976.89	4.330000 (1,025.000000)	ACT/360 1	(19.55) (19.55)	100.00 0.00	0.00 0.00	0.00 0.00	6,957.33 6,957.33

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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 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 7.355765	0.832000 0.878091	(64,012.83) (64,012.83)	(60,652.83) (64,012.83)	3,360.00	4.330000 (1,759.876500)	ACT/360 1	(23.59) (23.59)	100.00 0.00	0.00 0.00	0.00 0.00	3,336.41 3,336.41
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 7.355765	0.482615 0.543515	(39,839.65) (39,839.65)	(35,375.65) (39,839.65)	4,464.00	4.330000 (700.000000)	ACT/360 1	(2.95) (2.95)	100.00 0.00	0.00 0.00	0.00 0.00	4,461.04 4,461.04
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123076	600740.SH CNE000000LD7	09/25/2024 09/25/2034	(318,767) (196,367)	CNY 7.355765	0.528837 0.541341	(108,069.20) (108,069.20)	(168,575.75) (172,561.60)	3,985.85	4.330000 (1,647.209900)	ACT/360 1	(36.45) (36.45)	100.00 0.00	0.00 0.00	0.00 0.00	3,949.40 3,949.40
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649898	002957.ZK CNE100003LR0	12/30/2024 01/02/2035	(6,100) (7,000)	CNY 7.355765	1.950851 2.142652	(14,998.56) (14,998.56)	(11,900.19) (13,070.18)	1,169.99	4.330000 (1,700.000000)	ACT/360 1	(5.28) (5.28)	100.00 0.00	165.37 (1.93)	0.00 0.00	1,330.08 1,330.08
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057975	300769.ZK CNE100003K95	01/07/2025 01/05/2035	0 0	CNY 7.355765	4.256525 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 0.00	100.00 0.00	7,366.30 (33.25)	0.00 0.00	7,366.30 7,366.30
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123649	601139.SH CNE100000JM1	09/25/2024 09/25/2034	(268,137) (268,137)	CNY 7.355765	0.914929 0.964125	(258,517.59) (258,517.59)	(245,326.22) (258,517.59)	13,191.37	4.330000 (463.194900)	ACT/360 1	(2.17) (2.17)	100.00 0.00	0.00 0.00	0.00 0.00	13,189.20 13,189.20
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 7.355765	9.988084 10.998675	(166,079.99) (166,079.99)	(150,820.07) (166,079.99)	15,259.92	4.330000 (832.284700)	ACT/360 1	(18.42) (18.42)	100.00 0.00	0.00 0.00	0.00 0.00	15,241.50 15,241.50
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127431	002356.ZK CNE100000LD6	01/08/2025 01/08/2035	(15,200) 0	CNY 7.355765	0.424157 0.442638	0.00 0.00	(6,447.19) (6,728.10)	280.91	4.328843 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	280.91 280.91
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 7.355765	4.275558 4.697721	(66,886.15) (66,886.15)	(60,875.40) (66,886.15)	6,010.76	4.330000 (2,082.014600)	ACT/360 1	(30.64) (30.64)	100.00 0.00	0.00 0.00	0.00 0.00	5,980.12 5,980.12
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123473	002243.ZK CNE100000BR7	09/25/2024 09/25/2034	(43,300) (40,200)	CNY 7.355765	1.022327 1.099983	(44,247.62) (44,247.62)	(44,266.78) (47,629.28)	3,362.51	4.330000 (1,579.788500)	ACT/360 1	(14.10) (14.10)	100.00 0.00	0.00 0.00	0.00 0.00	3,348.41 3,348.41
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264716720	301308.ZK CNE100005K10	12/31/2024 01/02/2035	(17,000) (17,000)	CNY 7.355765	10.699091 11.744302	(199,653.13) (199,653.13)	(181,884.55) (199,653.13)	17,768.58	4.330000 (2,250.588200)	ACT/360 1	(100.80) (100.80)	100.00 0.00	0.00 0.00	0.00 0.00	17,667.78 17,667.78
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120638	301325.ZK CNE100006202	12/16/2024 12/14/2034	(2,200) (4,800)	CNY 7.355765	7.101913 7.199228	(35,521.32) (35,521.32)	(15,624.21) (15,838.30)	214.09	4.330000 (1,700.000000)	ACT/360 1	(12.50) (12.50)	100.00 0.00	(534.95) (25.51)	0.00 0.00	(333.36) (333.36)
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390145	002851.ZK CNE100002JV8	12/20/2024 12/21/2034	0 (7,600)	CNY 7.355765	8.053547 0.000000	(63,787.40) (63,787.40)	0.00 0.00	0.00	4.330000 (1,527.631500)	ACT/360 1	(19.40) (19.40)	100.00 0.00	(781.67) (49.70)	0.00 0.00	(801.07) (801.07)
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589504	000025.ZK CNE0000008N8	12/06/2024 12/07/2034	(76,600) (73,400)	CNY 7.355765	2.147975 2.256691	(165,590.25) (165,590.25)	(164,534.89) (172,862.53)	8,327.64	4.330000 (1,908.719300)	ACT/360 1	(67.88) (67.88)	100.00 0.00	420.97 (9.73)	0.00 0.00	8,680.73 8,680.73
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 7.355765	0.633517 0.640474	(171,134.65) (171,134.65)	(169,275.66) (171,134.65)	1,858.99	4.330000 (1,057.232400)	ACT/360 1	(29.67) (29.67)	100.00 0.00	0.00 0.00	0.00 0.00	1,829.32 1,829.32
SHIN ZU SHING CO., LTD. CMN	SDB3260661443	3376.TW TWO003376000	10/09/2024 10/12/2034	(4,000) (4,000)	TWD 32.935000	6.118111 6.402439	(24,601.89) (25,609.76)	(24,472.45) (25,609.76)	1,137.31	4.330000 (525.000000)	ACT/360 1	(0.51) (2.47)	100.00 0.00	0.00 0.00	0.00 0.00	1,134.84 1,134.84
SIAM CEMENT PCL NVDR CMN	SDB3264753826	SCC_n.BK TH0003010R12	12/27/2024 12/27/2034	(14,800) (14,700)	THB 34.680000	4.656863 4.944783	(72,221.09) (72,700.11)	(68,921.57) (73,182.79)	4,261.23	4.330000 (50.000000)	ACT/360 1	7.74 28.60	100.00 0.00	0.00 0.00	0.00 0.00	4,289.82 4,289.82
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097789	601107.SH CNE100000F38	10/17/2024 10/19/2034	(118,000) (118,000)	CNY 7.355765	0.679739 0.714217	(84,277.61) (84,277.61)	(80,209.20) (84,277.61)	4,068.41	4.330000 (1,266.165200)	ACT/360 1	(19.50) (19.50)	100.00 0.00	0.00 0.00	0.00 0.00	4,048.90 4,048.90

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649817	603327.SH CNE100003LC2	12/30/2024 01/02/2035	(10,000) (10,600)	CNY 7.355765	1.568838 1.657858	(17,573.29) (17,573.29)	(15,688.38) (16,578.58)	890.20	4.330000 (1,775.000000)	ACT/360 1	(6.55) (6.55)	100.00 0.00	58.12 (1.07)	0.00 0.00	941.77 941.77
SICHUAN LESHAN HEBANG CORPORATION CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862972	603077.SH CNE100001JM9	11/01/2024 11/02/2034	(1,866,367) (1,866,367)	CNY 7.355765	0.267817 0.278586	(519,943.72) (519,943.72)	(499,845.09) (519,943.72)	20,098.63	4.330000 (1,836.495900)	ACT/360 1	(202.71) (202.71)	100.00 0.00	0.00 0.00	0.00 0.00	19,895.93 19,895.93
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 7.355765	0.984262 0.994169	(120,592.70) (120,592.70)	(119,390.98) (120,592.70)	1,201.72	4.330000 (1,490.169000)	ACT/360 1	(35.41) (35.41)	100.00 0.00	0.00 0.00	0.00 0.00	1,166.31 1,166.31
SINENG ELECTRIC CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589436	300827.ZK CNE100003SY1	12/06/2024 12/07/2034	(14,900) (11,800)	CNY 7.355765	5.942278 5.939469	(70,741.66) (70,741.66)	(88,539.94) (88,498.09)	(41.85)	4.330000 (2,046.186400)	ACT/360 1	(31.70) (31.70)	100.00 0.00	0.00 0.00	0.00 0.00	(73.55) (73.55)
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121450	688520.SH CNE100003ZL3	09/25/2024 09/25/2034	(77,061) (69,024)	CNY 7.355765	4.782643 4.933546	(341,505.14) (341,505.14)	(368,555.27) (380,184.03)	11,628.75	4.330000 (1,767.178400)	ACT/360 1	(126.56) (126.56)	100.00 0.00	0.00 0.00	0.00 0.00	11,502.19 11,502.19
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862977	002738.ZK CNE100001VW3	11/01/2024 11/02/2034	(41,398) (41,398)	CNY 7.355765	4.826147 4.847939	(200,694.98) (200,694.98)	(199,792.82) (200,694.98)	902.16	4.330000 (1,713.527200)	ACT/360 1	(71.39) (71.39)	100.00 0.00	0.00 0.00	0.00 0.00	830.78 830.78
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649715	688361.SH CNE100005ZD5	12/30/2024 01/02/2035	(700) (700)	CNY 7.355765	10.875823 11.955973	(8,369.18) (8,369.18)	(7,613.08) (8,369.18)	756.10	4.330000 (1,325.000000)	ACT/360 1	(2.07) (2.07)	100.00 0.00	0.00 0.00	0.00 0.00	754.03 754.03
SOLAR APPLIED MATLS TECH CORP CMN	SDB3265057915	1785.TWO TW0001785004	01/06/2025 01/04/2035	(12,000) (12,000)	TWD 32.935000	1.864278 1.864006	(22,368.07) (22,368.07)	(22,371.34) (22,368.07)	(3.27)	4.330000 (450.000000)	ACT/360 1	(0.11) (0.11)	100.00 0.00	0.00 0.00	0.00 0.00	(3.37) (3.37)
SOLOMON TECHNOLOGY CORPORATION CMN	SDB3264255564	2359.TW TW0002359007	12/17/2024 12/15/2034	(10,000) (10,000)	TWD 32.935000	4.873235 5.121951	(50,086.78) (51,219.51)	(48,732.35) (51,219.51)	2,487.16	4.330000 (1,297.500000)	ACT/360 1	(11.89) (48.79)	100.00 0.00	0.00 0.00	0.00 0.00	2,438.37 2,438.37
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN	SDB3260121403	STA_n.BK TH0254010R11	09/24/2024 09/22/2034	0 (197,600)	THB 34.680000	0.519031 0.000000	(103,437.28) (105,394.50)	0.00 0.00	0.00	4.330000 (1,410.412400)	ACT/360 1	(27.85) (240.99)	100.00 0.00	5,590.45 (241.57)	0.00 0.00	5,349.46 5,349.46
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3260121381	SAWAD_n.BK TH5456010R17	09/24/2024 09/22/2034	0 0	THB 34.680000	1.146194 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,940.400500)	ACT/360 1	0.00 (279.73)	100.00 0.00	3,606.97 (279.73)	0.00 0.00	3,327.24 3,327.24
STARMAP MEDICINE AND TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649798	300143.ZK CNE100000XF6	12/30/2024 01/02/2035	(24,400) (18,600)	CNY 7.355765	1.197700 1.247678	(23,368.43) (23,368.43)	(29,223.88) (30,443.33)	1,219.45	4.330000 (1,881.182700)	ACT/360 1	(9.40) (9.40)	100.00 0.00	0.00 0.00	0.00 0.00	1,210.05 1,210.05
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707316	603290.SH CNE100003RN6	12/10/2024 12/08/2034	(60) (60)	CNY 7.355765	11.305418 12.265967	(735.96) (735.96)	(678.33) (735.96)	57.63	4.330000 (2,250.000000)	ACT/360 1	(0.37) (0.37)	100.00 0.00	0.00 0.00	0.00 0.00	57.26 57.26
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127466	603612.SH CNE100002R73	01/08/2025 01/08/2035	(53,300) 0	CNY 7.355765	1.905988 1.891965	0.00 0.00	(101,589.16) (100,841.72)	(747.44)	4.328843 (1,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(747.44) (747.44)
SUOFIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928022	002572.ZK CNE100001203	11/04/2024 11/02/2034	0 (93,500)	CNY 7.355765	2.209152 0.000000	(219,363.06) (219,363.06)	0.00 0.00	0.00	4.330000 (2,081.898300)	ACT/360 1	(100.47) (100.47)	100.00 0.00	11,321.63 (279.15)	0.00 0.00	11,221.16 11,221.16
SUZHOU JINFU NEW MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127446	300128.ZK CNE100000VF0	01/08/2025 01/08/2035	(21,800) 0	CNY 7.355765	0.696053 0.717807	0.00 0.00	(15,173.95) (15,648.20)	474.25	4.328843 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	474.25 474.25
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054669	688052.SH CNE100005972	12/13/2024 12/14/2034	(66) (66)	CNY 7.355765	16.089421 17.793983	(1,174.40) (1,174.40)	(1,061.90) (1,174.40)	112.50	4.330000 (1,475.000000)	ACT/360 1	(0.34) (0.34)	100.00 0.00	0.00 0.00	0.00 0.00	112.16 112.16
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122805	301030.ZK CNE100004N83	09/25/2024 09/25/2034	(26,155) (26,155)	CNY 7.355765	3.105048 3.296598	(86,222.52) (86,222.52)	(81,212.52) (86,222.52)	5,010.00	4.330000 (2,132.125700)	ACT/360 1	(40.70) (40.70)	100.00 0.00	0.00 0.00	0.00 0.00	4,969.31 4,969.31
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 7.355765	5.480055 6.008713	(9,013.07) (9,013.07)	(8,220.08) (9,013.07)	792.99	4.330000 (1,750.000000)	ACT/360 1	(3.30) (3.30)	100.00 0.00	0.00 0.00	0.00 0.00	789.69 789.69

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123488	688266.SH CNE100003RP1	09/25/2024 09/25/2034	(87,259) (80,845)	CNY 7.355765	8.243874 8.502693	(687,922.72) (687,922.72)	(719,352.20) (741,936.52)	22,584.32	4.330000 (1,733.597900)	ACT/360 1	(248.53) (248.53)	100.00 0.00	0.00 0.00	0.00 0.00	22,335.79 22,335.79
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264857801	300740.ZK CNE1000035Z3	01/02/2025 01/02/2035	0 (11,700)	CNY 7.355765	1.632733 0.000000	(21,122.54) (21,122.54)	0.00 0.00	0.00	4.330000 (2,150.000000)	ACT/360 1	(10.07) (10.07)	100.00 0.00	918.07 (21.20)	0.00 0.00	907.99 907.99
TAIWAN CEMENT CMN	SDB3260661484	1101.TW TW0001101004	10/09/2024 10/12/2034	(388,000) (388,000)	TWD 32.935000	0.967056 0.966463	(373,315.36) (374,987.64)	(375,217.85) (374,987.64)	(230.21)	4.330000 (146.005100)	ACT/360 1	29.96 119.65	100.00 0.00	0.00 0.00	0.00 0.00	(110.56) (110.56)
TATUNG CO LTD CMN	SDB3260661465	2371.TW TW0002371002	10/09/2024 10/12/2034	(62,000) (62,000)	TWD 32.935000	1.428571 1.460366	(88,158.79) (90,542.69)	(88,571.43) (90,542.69)	1,971.26	4.330000 (300.000000)	ACT/360 1	3.54 13.58	100.00 0.00	0.00 0.00	0.00 0.00	1,984.84 1,984.84
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649847	600089.SH CNE000000RB8	12/30/2024 01/02/2035	(195,100) (195,100)	CNY 7.355765	1.664001 1.739795	(339,434.00) (339,434.00)	(324,646.59) (339,434.00)	14,787.42	4.330000 (1,687.916400)	ACT/360 1	(118.32) (118.32)	100.00 0.00	0.00 0.00	0.00 0.00	14,669.10 14,669.10
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3261789957	000100.ZK CNE000001GL8	10/31/2024 11/02/2034	(451,010) (613,510)	CNY 7.355765	0.664785 0.686905	(421,423.09) (421,423.09)	(299,824.55) (309,801.02)	9,976.48	4.330000 (624.996300)	ACT/360 1	(22.48) (22.48)	100.00 0.00	37.55 (5.95)	0.00 0.00	9,991.55 9,991.55
TELLING TELECOMMUNICATION HOLDING CO., CMN CLASS A SERIES NORTHBOUND	SDB3263116853	000829.ZK CNE000000TM1	11/27/2024 11/27/2034	(18,600) (18,600)	CNY 7.355765	1.445125 1.799883	(33,477.82) (33,477.82)	(26,879.33) (33,477.82)	6,598.50	4.330000 (1,859.543000)	ACT/360 1	(13.27) (13.27)	100.00 0.00	0.00 0.00	0.00 0.00	6,585.23 6,585.23
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN	SDB3260458713	TOP_n.BK TH0796010R11	10/01/2024 09/29/2034	(407,100) (407,100)	THB 34.680000	0.742503 0.832451	(333,346.91) (338,890.91)	(302,272.92) (338,890.91)	36,617.99	4.330000 (1,024.459500)	ACT/360 1	(54.10) (220.67)	100.00 0.00	0.00 0.00	0.00 0.00	36,397.32 36,397.32
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264857847	300783.ZK CNE100003LT6	01/02/2025 01/02/2035	(5,200) (2,500)	CNY 7.355765	4.744578 4.996067	(12,587.57) (12,587.57)	(24,671.81) (25,979.55)	1,307.74	4.330000 (1,325.000000)	ACT/360 1	(3.12) (3.12)	100.00 0.00	0.00 0.00	0.00 0.00	1,304.62 1,304.62
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123545	000927.ZK CNE000000ZV9	09/25/2024 09/25/2034	(198,300) (217,100)	CNY 7.355765	0.345307 0.359157	(77,972.98) (77,972.98)	(68,474.46) (71,220.83)	2,746.38	4.330000 (536.941500)	ACT/360 1	(2.25) (2.25)	100.00 0.00	111.97 (0.23)	0.00 0.00	2,856.09 2,856.09
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	SDB3264054751	000762.ZK CNE000000S27	12/13/2024 12/14/2034	(16,800) (13,700)	CNY 7.355765	2.763819 2.926537	(40,224.23) (40,224.23)	(46,432.15) (49,165.82)	2,733.66	4.330000 (1,726.277300)	ACT/360 1	(14.45) (14.45)	100.00 0.00	0.00 0.00	0.00 0.00	2,719.21 2,719.21
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 7.355765	1.060393 1.100687	(38,193.84) (38,193.84)	(36,795.63) (38,193.84)	1,398.21	4.330000 (1,786.239100)	ACT/360 1	(14.36) (14.36)	100.00 0.00	0.00 0.00	0.00 0.00	1,383.85 1,383.85
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123670	601233.SH CNE1000012X7	09/25/2024 09/25/2034	(484,200) (292,800)	CNY 7.355765	1.642249 1.624635	(471,825.83) (471,825.83)	(795,177.12) (786,648.45)	(8,528.67)	4.330000 (1,617.887600)	ACT/360 1	(155.29) (155.29)	100.00 0.00	0.00 0.00	0.00 0.00	(8,683.96) (8,683.96)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127418	605108.SH CNE1000041X6	01/08/2025 01/08/2035	0 0	CNY 7.355765	2.947348 0.000000	0.00 0.00	0.00 0.00	0.00	4.328843 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	978.36 (4.24)	0.00 0.00	978.36 978.36
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123498	000727.ZK CNE0000002J9	09/25/2024 09/25/2034	(194,285) (194,285)	CNY 7.355765	0.346667 0.379641	(73,758.55) (73,758.55)	(67,352.17) (73,758.55)	6,406.38	4.330000 (1,622.586600)	ACT/360 1	(24.37) (24.37)	100.00 0.00	0.00 0.00	0.00 0.00	6,382.01 6,382.01
UNIMICRON TECHNOLOGY CORP CMN	SDB3265127452	3037.TW TW0003037008	01/07/2025 01/05/2035	(26,000) 0	TWD 32.935000	4.599970 4.510651	0.00 0.00	(119,599.21) (117,276.93)	(2,322.28)	4.330000 (150.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(2,322.28) (2,322.28)
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263186001	688153.SH CNE1000059G3	11/29/2024 11/30/2034	(52) (52)	CNY 7.355765	4.242931 4.569353	(237.61) (237.61)	(220.63) (237.61)	16.97	4.330000 (2,350.000000)	ACT/360 1	(0.13) (0.13)	100.00 0.00	0.00 0.00	0.00 0.00	16.85 16.85
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057935	300755.ZK CNE100003JR4	01/07/2025 01/05/2035	0 0	CNY 7.355765	2.092236 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,675.000000)	ACT/360 0	0.00 0.00	100.00 0.00	123.45 (0.59)	0.00 0.00	123.45 123.45
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND	SDB3260123592	002439.ZK CNE100000QJ2	09/25/2024 09/25/2034	(406,300) (406,300)	CNY 7.355765	1.968524 2.160405	(877,772.55) (877,772.55)	(799,811.30) (877,772.55)	77,961.25	4.330000 (1,280.057800)	ACT/360 1	(206.53) (206.53)	100.00 0.00	0.00 0.00	0.00 0.00	77,754.71 77,754.71

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 PM EST

Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681183	688521.SH CNE100004413	11/18/2024 11/16/2024	(32,566) (32,066)	CNY 7.355765	6.104056 7.157448	(229,590.22) (229,590.22)	(198,784.68) (233,089.44)	34,304.76	4.330000 (1,777.628100)	ACT/360 1	(85.75) (85.75)	100.00 0.00	0.00 0.00	0.00 0.00	34,219.01 34,219.01
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328853	000681.ZK CNE000000BW8	12/19/2024 12/21/2024	(2,400) (15,000)	CNY 7.355765	2.693126 2.843214	(42,648.21) (42,648.21)	(6,463.50) (6,823.71)	360.21	4.330000 (1,625.000000)	ACT/360 1	(14.12) (14.12)	100.00 0.00	(1,351.95) (11.86)	0.00 0.00	(1,005.86) (1,005.86)
WALSIN LIHWA CORPORATION CMN	SDB3260661475	1605.TW TW0001605004	10/09/2024 10/12/2024	(189,000) (189,000)	TWD 32.935000	0.708972 0.722561	(137,536.24) (136,564.03)	(133,995.75) (136,564.03)	2,568.28	4.330000 (375.000000)	ACT/360 1	2.10 8.70	100.00 0.00	0.00 0.00	0.00 0.00	2,576.98 2,576.98
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588346	002739.ZK CNE100001WW1	10/10/2024 10/12/2024	(72,303) (21,903)	CNY 7.355765	1.536210 1.631433	(36,312.06) (36,312.06)	(111,072.59) (117,957.51)	6,884.91	4.330000 (1,824.979400)	ACT/360 1	(14.04) (14.04)	100.00 0.00	0.00 0.00	0.00 0.00	6,870.87 6,870.87
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178802	600309.SH CNE0000016J9	12/17/2024 12/15/2024	(40,100) (57,200)	CNY 7.355765	9.551692 9.743674	(557,338.15) (557,338.15)	(383,022.84) (390,721.33)	7,698.49	4.330000 (536.844400)	ACT/360 1	(16.08) (16.08)	100.00 0.00	2,608.71 (5.79)	0.00 0.00	10,291.12 10,291.12
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR	SDB3264922955	WHA_n.BK TH3871010R19	01/03/2025 01/05/2035	(139,700) (130,200)	THB 34.680000	0.152826 0.160551	(20,751.28) (20,917.77)	(21,349.77) (22,429.02)	1,079.25	4.330000 (2,050.000000)	ACT/360 1	(9.30) (24.36)	100.00 0.00	0.00 0.00	0.00 0.00	1,054.89 1,054.89
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040666	300888.ZK CNE1000047Z8	11/26/2024 11/24/2024	(1,100) (1,100)	CNY 7.355765	5.368578 5.746514	(6,321.17) (6,321.17)	(5,905.44) (6,321.17)	415.73	4.330000 (1,500.000000)	ACT/360 1	(1.87) (1.87)	100.00 0.00	0.00 0.00	0.00 0.00	413.86 413.86
WISTRON NEWEB CORPORATION CMN	SDB3260121536	6285.TW TW0006285000	09/24/2024 09/22/2024	(40,000) (40,000)	TWD 32.935000	4.023076 4.192073	(164,418.60) (167,682.92)	(160,923.03) (167,682.92)	6,759.89	4.330000 (378.750000)	ACT/360 1	2.87 10.45	100.00 0.00	0.00 0.00	0.00 0.00	6,770.34 6,770.34
WIWYNN CORPORATION CMN	SDB3263707252	6669.TW TW0006669005	12/09/2024 12/07/2024	(2,000) (2,000)	TWD 32.935000	81.979657 79.878049	(155,284.23) (159,756.10)	(163,959.31) (159,756.10)	(4,203.22)	4.330000 (225.000000)	ACT/360 1	9.51 37.20	100.00 0.00	0.00 0.00	0.00 0.00	(4,166.01) (4,166.01)
WPG HOLDINGS LIMITED CMN	SDB3265127482	3702.TW TW0003702007	01/07/2025 01/05/2035	(11,000) 0	TWD 32.935000	2.167906 2.194481	0.00 0.00	(23,846.97) (24,139.30)	292.32	4.330000 (100.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	292.32 292.32
WT MICROELECTRONICS CO LTD CMN	SDB3262441814	3036.TW TW0003036000	11/12/2024 11/10/2024	(7,000) (6,000)	TWD 32.935000	3.431000 3.359368	(20,460.98) (20,121.95)	(24,017.00) (23,515.58)	(501.43)	4.330000 (545.833300)	ACT/360 1	(0.68) (2.57)	100.00 0.00	0.00 0.00	0.00 0.00	(504.00) (504.00)
WUHAN BESTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	603220.SH CNE100003F35	12/18/2024 12/18/2024	(8,772) (8,772)	CNY 7.355765	2.699923 3.136821	(27,516.19) (27,516.19)	(23,683.73) (27,516.19)	3,832.47	4.330000 (1,967.020000)	ACT/360 1	(11.73) (11.73)	100.00 0.00	0.00 0.00	0.00 0.00	3,820.74 3,820.74
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390197	000501.ZK CNE000000024	12/20/2024 12/21/2024	(12,300) (12,300)	CNY 7.355765	1.212654 1.428435	(17,569.75) (17,569.75)	(14,915.65) (17,569.75)	2,654.10	4.330000 (1,950.000000)	ACT/360 1	(7.40) (7.40)	100.00 0.00	0.00 0.00	0.00 0.00	2,646.70 2,646.70
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201667	600133.SH CNE000000V71	01/09/2025 01/11/2035	(2,400) 0	CNY 7.355765	1.215373 1.220544	0.00 0.00	(2,916.90) (2,929.31)	12.41	4.328843 (2,050.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	12.41 12.41
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057985	600133.SH CNE000000V71	01/07/2025 01/05/2035	0 0	CNY 7.355765	1.215373 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 0.00	100.00 0.00	20.20 (0.11)	0.00 0.00	20.20 20.20
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097754	002414.ZK CNE100000RK8	10/17/2024 10/19/2024	(36,600) (41,000)	CNY 7.355765	0.931242 1.014653	(41,600.77) (41,600.77)	(34,083.47) (37,136.30)	3,052.83	4.330000 (885.060900)	ACT/360 1	(5.22) (5.22)	100.00 0.00	362.24 (1.55)	0.00 0.00	3,409.84 3,409.84
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186013	300567.ZK CNE100002DN8	11/29/2024 11/30/2024	(10,800) (16,000)	CNY 7.355765	7.712318 8.780914	(140,494.62) (140,494.62)	(83,293.04) (94,833.87)	11,540.84	4.330000 (1,731.250000)	ACT/360 1	(50.67) (50.67)	100.00 0.00	5,093.56 (44.31)	0.00 0.00	16,583.73 16,583.73
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055929	600475.SH CNE000001FD7	11/06/2024 11/06/2024	(101,600) (129,800)	CNY 7.355765	1.220811 1.224050	(159,708.52) (159,708.52)	(124,034.41) (124,363.48)	329.06	4.330000 (1,629.545400)	ACT/360 1	(53.08) (53.08)	100.00 0.00	592.63 (29.45)	0.00 0.00	868.61 868.61
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262322921	300450.ZK CNE100001ZF9	11/12/2024 11/10/2024	(65,100) (84,200)	CNY 7.355765	2.505518 2.733964	(230,199.77) (230,199.77)	(163,109.21) (177,981.06)	14,871.85	4.330000 (1,475.000000)	ACT/360 1	(66.63) (66.63)	100.00 0.00	3,924.60 (39.98)	0.00 0.00	18,729.82 18,729.82

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Fund: ALL
Business Date: Jan 6, 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.)																
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057949	000425.ZK CNE000000FH0	01/07/2025 01/05/2035	(1,490,900) 0	CNY 7.355765	1.030484 1.050626	0.00 0.00	(1,536,348.97) (1,566,377.58)	30,028.60	4.330000 (525.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	30,028.60 30,028.60
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868395	688333.SH CNE100003N19	12/11/2024 12/11/2034	(12,556) (2,700)	CNY 7.355765	5.447428 5.526644	(14,538.49) (14,538.49)	(68,397.91) (69,392.55)	994.64	4.330000 (1,700.000000)	ACT/360 1	(5.12) (5.12)	100.00 0.00	0.00 0.00	0.00 0.00	989.52 989.52
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760854	300775.ZK CNE100003QF4	10/15/2024 10/12/2034	(47,600) (47,600)	CNY 7.355765	3.057466 3.404482	(162,053.34) (162,053.34)	(145,535.37) (18,968.95)	16,517.97	4.330000 (1,821.848700)	ACT/360 1	(62.52) (62.52)	100.00 0.00	0.00 0.00	0.00 0.00	16,455.45 16,455.45
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260858391	002335.ZK CNE100000K31	10/15/2024 10/12/2034	(16,070) (14,870)	CNY 7.355765	3.754878 3.937066	(58,727.03) (58,727.03)	(60,340.89) (63,268.65)	2,927.76	4.330000 (1,283.776000)	ACT/360 1	(13.88) (13.88)	100.00 0.00	0.00 0.00	0.00 0.00	2,913.88 2,913.88
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649845	000905.ZK CNE000000YL3	12/30/2024 01/02/2035	(31,100) (19,400)	CNY 7.355765	0.972027 0.970785	(18,968.95) (18,968.95)	(30,230.03) (30,191.42)	(38.61)	4.330000 (1,750.000000)	ACT/360 1	(6.94) (6.94)	100.00 0.00	0.00 0.00	0.00 0.00	(45.55) (45.55)
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND	SDB3262800262	000516.ZK CNE000000016	11/20/2024 11/20/2034	(59,964) (50,364)	CNY 7.355765	0.674301 0.713510	(36,314.76) (36,314.76)	(40,433.79) (42,784.90)	2,351.12	4.330000 (249.056800)	ACT/360 1	1.86 1.86	100.00 0.00	0.00 0.00	0.00 0.00	2,352.97 2,352.97
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122906	603733.SH CNE1000031H0	09/25/2024 09/25/2034	(113,700) (92,800)	CNY 7.355765	2.694485 2.825890	(261,442.38) (261,442.38)	(306,362.97) (321,303.66)	14,940.70	4.330000 (1,017.483800)	ACT/360 1	(42.45) (42.45)	100.00 0.00	0.00 0.00	0.00 0.00	14,898.25 14,898.25
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741459	000697.ZK CNE000000800	11/19/2024 11/17/2034	(55,500) (54,800)	CNY 7.355765	1.156916 1.205291	(66,079.98) (66,079.98)	(64,208.82) (66,893.66)	2,684.84	4.330000 (1,668.978100)	ACT/360 1	(22.69) (22.69)	100.00 0.00	0.00 0.00	0.00 0.00	2,662.15 2,662.15
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123600	603225.SH CNE100002RH0	09/25/2024 09/25/2034	(296,700) (228,200)	CNY 7.355765	1.581073 1.534726	(346,848.25) (346,848.25)	(469,104.30) (455,353.25)	(13,751.05)	4.330000 (917.199800)	ACT/360 1	(46.65) (46.65)	100.00 0.00	0.00 0.00	0.00 0.00	(13,797.70) (13,797.70)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649848	600581.SH CNE000001C65	12/30/2024 01/02/2035	(67,600) (64,900)	CNY 7.355765	0.395608 0.418508	(27,208.94) (27,208.94)	(26,743.11) (28,291.12)	1,548.01	4.330000 (1,764.791900)	ACT/360 1	(10.07) (10.07)	100.00 0.00	0.00 0.00	0.00 0.00	1,537.95 1,537.95
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 7.355765	0.498928 0.524397	(24,179.42) (24,179.42)	(23,005.09) (24,179.42)	1,174.33	4.330000 (1,825.000000)	ACT/360 1	(9.35) (9.35)	100.00 0.00	0.00 0.00	0.00 0.00	1,164.98 1,164.98
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741450	603638.SH CNE100002Z65	11/19/2024 11/17/2034	(32,400) (34,300)	CNY 7.355765	2.192838 2.306526	(79,113.84) (79,113.84)	(71,047.95) (74,731.44)	3,683.50	4.330000 (1,610.860000)	ACT/360 1	(25.88) (25.88)	100.00 0.00	127.11 (2.80)	0.00 0.00	3,784.72 3,784.72
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123664	002353.ZK CNE100000L55	09/25/2024 09/25/2034	(50,735) (47,935)	CNY 7.355765	4.860134 5.045620	(242,139.58) (242,139.58)	(246,578.87) (255,989.55)	9,410.68	4.330000 (1,434.014800)	ACT/360 1	(67.33) (67.33)	100.00 0.00	0.00 0.00	0.00 0.00	9,343.35 9,343.35
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427198	002254.ZK CNE100000C56	10/08/2024 10/10/2034	(138,985) (384,600)	CNY 7.355765	1.212654 1.283680	(493,703.33) (493,703.33)	(168,540.76) (178,412.26)	9,871.51	4.330000 (1,683.957300)	ACT/360 1	(171.56) (171.56)	100.00 0.00	10,916.01 (171.80)	0.00 0.00	20,615.97 20,615.97
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857823	601933.SH CNE100000XX9	01/02/2025 01/02/2035	0 (19,700)	CNY 7.355765	0.810249 0.000000	(17,056.28) 0.00	0.00 0.00	0.00	4.330000 (2,175.000000)	ACT/360 1	(8.25) (8.25)	100.00 0.00	369.10 (20.68)	0.00 0.00	360.85 360.85
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716692	600588.SH CNE0000017Y6	12/31/2024 01/02/2035	(164,500) (136,400)	CNY 7.355765	1.352681 1.457350	(199,867.87) (199,867.87)	(222,515.94) (239,734.15)	17,218.20	4.330000 (1,525.000000)	ACT/360 1	(60.63) (60.63)	100.00 0.00	0.00 0.00	0.00 0.00	17,157.58 17,157.58
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862948	002489.ZK CNE100000VP9	11/01/2024 11/02/2034	(140,400) (162,200)	CNY 7.355765	0.413281 0.442460	(71,767.01) (71,767.01)	(58,024.69) (62,121.38)	4,096.69	4.330000 (1,450.508600)	ACT/360 1	(20.28) (20.28)	100.00 0.00	367.79 (5.49)	0.00 0.00	4,444.20 4,444.20
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328827	600177.SH CNE000000XR2	12/19/2024 12/21/2034	(167,500) (151,400)	CNY 7.355765	1.160994 1.214669	(184,011.41) (184,011.41)	(194,466.52) (203,457.03)	8,990.52	4.330000 (1,800.000000)	ACT/360 1	(69.87) (69.87)	100.00 0.00	0.00 0.00	0.00 0.00	8,920.64 8,920.64
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 7.355765	7.894488 8.186871	(319,287.97) (319,287.97)	(307,885.04) (319,287.97)	11,402.93	4.330000 (809.487100)	ACT/360 1	(33.39) (33.39)	100.00 0.00	0.00 0.00	0.00 0.00	11,369.54 11,369.54

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
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Equity Synthetic Position & Valuation AR=302320.30

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066831553 (Cont.)																
USD (Cont.)																
Short (Cont.)																
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800236	000878.ZK CNE000000W13	11/20/2024 11/20/2034	(3,700) (3,700)	CNY 7.355765	1.669439 1.664687	(6,159.34) (6,159.34)	(6,176.92) (6,159.34)	(17.58)	4.330000 (1,075.000000)	ACT/360 1	(1.10) (1.10)	100.00 0.00	0.00 0.00	0.00 0.00	(18.68) (18.68)
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 7.355765	2.094955 2.284676	(29,929.26) (29,929.26)	(27,443.92) (29,929.26)	2,485.34	4.330000 (1,470.992300)	ACT/360 1	(8.63) (8.63)	100.00 0.00	0.00 0.00	0.00 0.00	2,476.71 2,476.71
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188344	002059.ZK CNE000001NB5	09/26/2024 10/10/2034	(409,951) (370,451)	CNY 7.355765	0.670223 0.729883	(272,676.76) (272,676.76)	(274,758.43) (299,216.27)	24,457.84	4.330000 (1,852.031000)	ACT/360 1	(107.48) (107.48)	100.00 0.00	0.00 0.00	0.00 0.00	24,350.36 24,350.36
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 7.355765	2.992211 3.196908	(161,443.85) (161,443.85)	(151,106.65) (161,443.85)	10,337.20	4.330000 (105.544500)	ACT/360 1	14.68 14.68	100.00 0.00	0.00 0.00	0.00 0.00	10,351.89 10,351.89
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 7.355765	1.934537 2.001994	(45,245.06) (45,245.06)	(43,720.54) (45,245.06)	1,524.53	4.330000 (2,072.676900)	ACT/360 1	(20.61) (20.61)	100.00 0.00	0.00 0.00	0.00 0.00	1,503.92 1,503.92
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800204	002203.ZK CNE1000008X5	11/20/2024 11/20/2034	(21,900) (21,900)	CNY 7.355765	1.477752 1.468038	(32,150.03) (32,150.03)	(32,362.78) (32,150.03)	(212.75)	4.330000 (1,100.000000)	ACT/360 1	(5.96) (5.96)	100.00 0.00	0.00 0.00	0.00 0.00	(218.70) (218.70)
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 7.355765	0.338510 0.350963	(47,344.91) (47,344.91)	(45,665.00) (47,344.91)	1,679.91	4.330000 (1,903.650800)	ACT/360 1	(19.34) (19.34)	100.00 0.00	0.00 0.00	0.00 0.00	1,660.57 1,660.57
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260864119	603799.SH CNE100001VW3	10/15/2024 10/12/2034	(55,061) (69,800)	CNY 7.355765	3.840525 3.995794	(278,906.42) (278,906.42)	(211,463.15) (220,012.41)	8,549.26	4.330000 (1,507.055800)	ACT/360 1	(83.21) (83.21)	100.00 0.00	2,516.90 (50.69)	0.00 0.00	10,982.95 10,982.95
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262990902	002006.ZK CNE000001JL2	11/25/2024 11/24/2034	(13,400) (16,600)	CNY 7.355765	2.060969 2.253267	(37,404.23) (37,404.23)	(27,616.98) (30,193.78)	2,576.80	4.330000 (1,895.783100)	ACT/360 1	(15.20) (15.20)	100.00 0.00	603.71 (8.36)	0.00 0.00	3,165.31 3,165.31
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716698	600160.SH CNE000000WQ6	12/31/2024 01/02/2035	(19,100) (3,800)	CNY 7.355765	3.364708 3.271766	(12,516.69) (12,516.69)	(64,265.92) (62,490.73)	(1,775.19)	4.330000 (1,550.000000)	ACT/360 1	(3.88) (3.88)	100.00 0.00	0.00 0.00	0.00 0.00	(1,779.07) (1,779.07)
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127443	300068.ZK CNE100000NC4	01/08/2025 01/08/2035	(4,500) 0	CNY 7.355765	2.218668 2.222938	0.00 0.00	(9,984.01) (10,003.22)	19.22	4.328843 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	19.22 19.22
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427095	688298.SH CNE100003RM8	10/08/2024 10/10/2034	(21,690) (21,387)	CNY 7.355765	3.975113 3.997342	(85,662.48) (85,662.48)	(86,220.21) (86,702.34)	482.13	4.330000 (720.494900)	ACT/360 1	(6.84) (6.84)	100.00 0.00	281.42 (3.08)	0.00 0.00	756.71 756.71
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921624	002648.ZK CNE100001B07	01/03/2025 01/05/2035	(489,400) (168,500)	CNY 7.355765	2.524550 2.563134	(432,369.82) (432,369.82)	(1,235,515.00) (1,254,397.56)	18,882.55	4.330000 (125.000000)	ACT/360 1	36.99 36.99	100.00 0.00	0.00 0.00	0.00 0.00	18,919.55 18,919.55
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 7.355765	0.335791 0.348232	(29,947.95) (29,947.95)	(28,878.03) (29,947.95)	1,069.92	4.330000 (1,343.139500)	ACT/360 1	(7.57) (7.57)	100.00 0.00	0.00 0.00	0.00 0.00	1,062.35 1,062.35
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 7.355765	2.218668 2.275117	(56,877.93) (56,877.93)	(55,466.70) (56,877.93)	1,411.23	4.330000 (1,341.800000)	ACT/360 1	(14.36) (14.36)	100.00 0.00	0.00 0.00	0.00 0.00	1,396.87 1,396.87
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3264649727	300913.ZK CNE1000049C3	12/30/2024 01/02/2035	(800) (800)	CNY 7.355765	7.986933 7.853661	(6,282.93) (6,282.93)	(6,389.55) (6,282.93)	(106.62)	4.330000 (1,915.625000)	ACT/360 1	(2.59) (2.59)	100.00 0.00	0.00 0.00	0.00 0.00	(109.20) (109.20)
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123552	600023.SH CNE100001SP3	09/25/2024 09/25/2034	(1,108,100) (1,108,100)	CNY 7.355765	0.732759 0.772939	(856,493.71) (856,493.71)	(811,969.80) (856,493.71)	44,523.91	4.330000 (393.263200)	ACT/360 1	9.45 9.45	100.00 0.00	0.00 0.00	0.00 0.00	44,533.36 44,533.36
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427133	000403.ZK CNE000000F14	10/08/2024 10/10/2034	(22,300) (22,300)	CNY 7.355765	2.823636 2.885548	(64,347.72) (64,347.72)	(62,967.07) (64,347.72)	1,380.65	4.330000 (1,577.242100)	ACT/360 1	(20.45) (20.45)	100.00 0.00	0.00 0.00	0.00 0.00	1,360.19 1,360.19

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:39 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.)																
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741478	300308.ZK CNE100001CY9	11/19/2024 11/17/2034	(18,860) (9,960)	CNY 7.355765	17.060088 17.049134	(167,992.62) (167,992.62)	(321,753.26) (321,546.67)	(206.60)	4.330000 (971.084300)	ACT/360 1	(25.11) (25.11)	100.00 0.00	218.22 (17.28)	0.00 0.00	(13.49) (13.49)
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427150	603619.SH CNE100002TK0	10/08/2024 10/10/2034	(88,800) (88,800)	CNY 7.355765	2.665936 2.643834	(234,772.46) (234,772.46)	(236,735.13) (234,772.46)	(1,962.67)	4.330000 (1,843.412100)	ACT/360 1	(91.98) (91.98)	100.00 0.00	0.00 0.00	0.00 0.00	(2,054.65) (2,054.65)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123647	000685.ZK CNE0000006B7	09/25/2024 09/25/2034	(81,100) (81,400)	CNY 7.355765	1.209935 1.260464	(102,601.77) (102,601.77)	(98,125.76) (102,223.63)	4,097.87	4.330000 (1,280.006100)	ACT/360 1	(24.14) (24.14)	100.00 0.00	16.55 (0.26)	0.00 0.00	4,090.28 4,090.28
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260865423	000544.ZK CNE000000F30	10/15/2024 10/12/2034	(58,200) (58,200)	CNY 7.355765	1.140602 1.192183	(69,385.05) (69,385.05)	(66,383.03) (69,385.05)	3,002.02	4.330000 (869.415800)	ACT/360 1	(8.41) (8.41)	100.00 0.00	0.00 0.00	0.00 0.00	2,993.61 2,993.61
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328858	601636.SH CNE100001666	12/19/2024 12/21/2034	(26,500) (26,500)	CNY 7.355765	0.755870 0.766111	(20,301.94) (20,301.94)	(20,030.55) (20,301.94)	271.39	4.330000 (1,800.000000)	ACT/360 1	(7.71) (7.71)	100.00 0.00	0.00 0.00	0.00 0.00	263.68 263.68
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057961	000157.ZK CNE000001527	01/07/2025 01/05/2035	(101,600) 0	CNY 7.355765	0.961151 0.977189	0.00 0.00	(97,652.93) (99,282.40)	1,629.47	4.330000 (1,450.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	1,629.47 1,629.47
TOTAL Short								(60,768,214.84)	(63,044,325.01)			(10,890.42)		257,343.34	0.00	2,667,743.21
								(60,972,819.94)	(65,490,380.01)	2,446,055.00		(12,608.29)	(23,046.85)	(3,099.73)	0.00	2,667,743.21
TOTAL USD								1,913,759.91	2,889,923.46			(19,317.95)		224,853.05	0.00	(41,708.29)
								1,654,400.93	3,107,622.15	(217,698.69)		(25,815.80)	(23,046.85)	(4,382.19)	0.00	(41,708.29)
TOTAL 066831553																(843,520.60)
GRAND TOTAL																(843,520.60)

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