

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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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	(124,550.24)	13,975.84	3,928.19	44,014.56	0.00	(823.45)	(62,631.64)	0.623910	(39,076.51)	LONG	109,037,998.08	109,037,998.08	USD
HKD	(1,365,914.66)	(38,712.83)	(44,773.23)	47,429.78	0.00	(5,487.32)	(1,401,970.95)	0.128583	(180,270.28)	SHORT	(112,393,488.44)	112,393,488.44	USD
JPY	(37,282,764.51)	(2,266,337.99)	(88,233.06)	1,010,052.92	0.00	(9,943.78)	(38,627,282.64)	0.006338	(244,822.01)				
NZD	79,644.70	0.00	385.91	0.00	0.00	0.00	80,030.61	0.564010	45,138.07	<b>GRAND TOTAL</b>	<b>(3,355,490.36)</b>	<b>221,431,486.52</b>	
SGD	(32,228.67)	0.00	(1,208.93)	7,303.86	0.00	(307.00)	(26,133.74)	0.732950	(19,154.72)				
USD	(463,075.98)	(30,715.14)	(45,015.42)	319,653.87	0.00	(5,774.98)	(219,152.67)	1.000000	(219,152.67)				
<b>GRAND TOTAL</b>									<b>(657,338.12)</b>				

### 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)
<b>066831553</b>																
<b>AUD</b>																
<b>Long</b>																
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID	SDB3263242780	ANZ.AX AU000000ANZ3	11/28/2024 11/29/2034	22,037 40,160	AUD 1.000000	29.020000 28.540000	1,159,017.60 1,146,166.40	639,513.74 628,935.98	10,577.76	4.336165 25.000000	ACT/365 1	(144.10) (796.43)	100.00 0.00	7,692.40 (465.48)	0.00 0.00	17,473.72 10,902.03
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES	SDB3265201679	APA.AX AU000000APA1	01/08/2025 01/10/2035	4,275 0	AUD 1.000000	6.900000 6.958752	0.00 29,748.66	29,497.50	(251.16)	4.336165 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(251.16) (156.70)
ASX LIMITED CMN ORDINARY FULLY PAID	SDB3264983876	ASX.AX AU000000ASX7	01/03/2025 01/04/2035	0 145	AUD 1.000000	65.670000 0.000000	9,461.25 9,440.01	0.00 0.00	0.00	4.336165 25.000000	ACT/365 1	(1.19) (5.64)	100.00 0.00	37.02 (5.64)	0.00 0.00	31.38 19.58
BHP GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3265201687	BHP.AX AU000000BHP4	01/08/2025 01/10/2035	56,218 0	AUD 1.000000	38.700000 38.903920	0.00 2,187,100.59	2,175,636.60	(11,463.99)	4.336165 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(11,463.99) (7,152.50)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3264649694	CBA.AX AU000000CBA7	12/27/2024 12/29/2034	0 15,778	AUD 1.000000	157.110000 0.000000	2,446,063.34 2,420,745.63	0.00 0.00	0.00	4.336165 25.000000	ACT/365 1	(304.34) (1,027.70)	100.00 0.00	39,389.93 (1,027.70)	0.00 0.00	38,362.24 23,934.58
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID	SDB3265127414	CPU.AX AU000000CPU5	01/07/2025 01/05/2035	3,966 2,043	AUD 1.000000	35.090000 34.846193	70,483.50 70,483.50	139,166.94 138,200.00	966.94	4.336165 25.000000	ACT/365 1	(8.86) (8.86)	100.00 0.00	570.45 (7.95)	0.00 0.00	1,528.53 953.67
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3265201689	FMG.AX AU000000FMG4	01/08/2025 01/10/2035	33,814 0	AUD 1.000000	17.250000 17.779903	0.00 601,209.64	583,291.50	(17,918.14)	4.336165 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(17,918.14) (11,179.31)
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3264390164	FMG.AX AU000000FMG4	12/19/2024 12/20/2034	0 0	AUD 1.000000	17.250000 0.000000	0.00 0.00	0.00	0.00	4.336165 25.000000	ACT/365 1	0.00 (27.05)	100.00 0.00	835.06 (27.05)	0.00 0.00	808.01 504.13
GOODMAN GROUP STAPLED SECURITIES US PROHIBITED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3264390147	GMG.AX AU000000GMG2	12/19/2024 12/20/2034	0 3,993	AUD 1.000000	37.340000 0.000000	145,864.29 142,310.52	0.00 0.00	0.00	4.336165 25.000000	ACT/365 1	(17.91) (90.97)	100.00 543.30	6,687.58 (105.62)	0.00 0.00	7,139.91 4,454.66
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.	SDB3262115591	MQG.AX AU000000MQG1	11/06/2024 11/08/2034	1,367 1,938	AUD 1.000000	226.620000 221.650000	432,348.42 429,557.70	309,789.54 302,995.55	6,793.99	4.336165 25.000000	ACT/365 1	(53.99) (270.06)	100.00 0.00	2,683.62 (95.48)	0.00 0.00	9,207.55 5,744.69
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID	SDB3260121550	MPL.AX AU000000MPL3	09/24/2024 09/22/2034	72,752 73,205	AUD 1.000000	3.820000 3.803289	279,643.10 278,413.76	277,912.64 276,696.89	1,215.75	4.336165 25.000000	ACT/365 1	(34.99) (86.96)	100.00 0.00	14.28 (1.30)	0.00 0.00	1,143.06 713.17

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<b>066831553 (Cont.)</b>																
<b>AUD (Cont.)</b>																
<b>Long (Cont.)</b>																
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3260121552	MGR.AX AU000000MGR9	09/24/2024 09/22/2034	298,944 316,835	AUD 1.000000	1.905000 1.875252	600,402.33 594,140.88	569,488.32 560,595.25	8,893.07	4.336165 25.000000	ACT/365 1	(74.70) (366.11)	100.00 13,432.55	426.90 (25.02)	0.00 0.00	22,386.41 13,967.10
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3261588078	NWL.AX AU000000NWL7	10/25/2024 10/25/2034	45,174 44,413	AUD 1.000000	29.880000 28.741369	1,272,432.45 1,276,320.46	1,349,799.12 1,298,362.61	51,436.51	4.336165 25.000000	ACT/365 1	(160.34) (775.31)	100.00 0.00	0.00 0.00	0.00 0.00	50,661.21 31,608.03
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID	SDB3265201680	NHC.AX AU000000NHC7	01/08/2025 01/10/2035	40,759 0	AUD 1.000000	4.880000 5.027240	0.00 0.00	198,903.92 204,905.26	(6,001.34)	4.336165 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(6,001.34) (3,744.30)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID	SDB3264120680	PME.AX AU000000PME8	12/13/2024 12/13/2034	1,478 832	AUD 1.000000	259.510000 253.286999	210,820.48 209,441.61	383,555.78 374,358.18	9,197.60	4.336165 25.000000	ACT/365 1	(26.33) (70.08)	100.00 0.00	0.00 0.00	0.00 0.00	9,127.52 5,694.75
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID	SDB3265057943	QAN.AX AU000000QAN2	01/06/2025 01/04/2035	0 3,362	AUD 1.000000	9.290000 0.000000	30,526.96 30,496.87	0.00 0.00	0.00	4.336165 25.000000	ACT/365 1	(3.83) (5.69)	100.00 0.00	(249.24) (5.69)	0.00 0.00	(254.93) (159.05)
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264120655	REA.AX AU000000REA9	12/13/2024 12/13/2034	0 352	AUD 1.000000	243.110000 0.000000	83,072.00 82,125.12	0.00 0.00	0.00	4.336165 25.000000	ACT/365 1	(10.33) (51.64)	100.00 0.00	1,949.58 (53.75)	0.00 0.00	1,897.94 1,184.14
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265201685	RIO.AX AU000000RIO1	01/08/2025 01/10/2035	2,187 0	AUD 1.000000	114.650000 115.110714	0.00 0.00	250,739.55 251,747.13	(1,007.58)	4.336165 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(1,007.58) (628.64)
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID	SDB3261285283	STO.AX AU000000STO6	10/21/2024 10/19/2034	88,437 86,810	AUD 1.000000	6.960000 6.683366	597,252.80 579,890.80	615,521.52 591,056.83	24,464.69	4.336165 25.000000	ACT/365 1	(72.98) (477.53)	100.00 0.00	3,812.57 (112.81)	0.00 0.00	27,799.73 17,344.53
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID	SDB3265057951	SUN.AX AU000000SUN6	01/06/2025 01/04/2035	0 623	AUD 1.000000	19.500000 0.000000	12,179.65 12,044.67	0.00 0.00	0.00	4.336165 25.000000	ACT/365 1	(1.51) (3.03)	100.00 0.00	182.42 (3.03)	0.00 0.00	179.39 111.93
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID	SDB3260121474	TNE.AX AU000000TNE8	09/24/2024 09/22/2034	47,285 43,338	AUD 1.000000	30.800000 31.194864	1,328,743.08 1,353,312.86	1,456,378.00 1,475,049.13	(18,671.13)	4.336165 25.000000	ACT/365 1	(169.87) (765.55)	100.00 0.00	0.00 0.00	0.00 0.00	(19,436.69) (12,126.74)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3265201659	TCL.AX AU000000TCL6	01/08/2025 01/10/2035	0 0	AUD 1.000000	13.660000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336165 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	(107.87) (2.85)	0.00 0.00	(107.87) (67.30)
WASHINGTON H SOUL PATTINGS(ORD) CMN ORDINARY FULLY PAID	SDB3265127427	SOL.AX AU000000SOL3	01/07/2025 01/05/2035	0 571	AUD 1.000000	33.620000 0.000000	19,561.39 19,561.39	0.00 0.00	0.00	4.336165 25.000000	ACT/365 1	(2.46) (2.46)	100.00 0.00	(269.88) (5.23)	0.00 0.00	(272.33) (169.91)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3265201657	WBC.AX AU000000WBC1	01/08/2025 01/10/2035	3,476 0	AUD 1.000000	32.870000 32.678538	0.00 0.00	114,256.12 113,590.60	665.52	4.336165 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	157.58 (4.99)	0.00 0.00	823.10 513.54
<b>TOTAL Long</b>							<b>8,697,872.63</b>	<b>9,093,450.79</b>				<b>(1,087.72)</b>		<b>63,812.41</b>	<b>0.00</b>	<b>131,855.67</b>
							<b>8,654,452.19</b>	<b>9,034,552.31</b>	<b>58,898.48</b>			<b>(4,831.06)</b>	<b>13,975.84</b>	<b>(1,949.59)</b>	<b>0.00</b>	<b>82,266.07</b>
<b>Short</b>																
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID	SDB3260962041	AGL.AX AU000000AGL7	10/14/2024 10/12/2034	(65,472) (64,576)	AUD 1.000000	11.200000 11.295559	(737,457.92) (729,500.77)	(733,286.40) (739,542.82)	6,256.42	4.336165 (25.000000)	ACT/365 1	81.61 386.27	100.00 0.00	0.00 0.00	0.00 0.00	6,642.69 4,144.44
AMPOL LTD CMN ORDINARY FULLY PAID	SDB3260458813	ALD.AX AU0000088338	10/01/2024 09/29/2034	(30,874) (31,287)	AUD 1.000000	29.290000 28.323588	(913,893.27) (874,462.47)	(904,299.46) (886,104.94)	(29,836.99)	4.336165 (25.000000)	ACT/365 1	99.01 400.45	100.00 0.00	(311.28) 6.78	0.00 0.00	(29,747.82) (18,559.96)
ANSELL LIMITED CMN ORDINARY FULLY PAID	SDB3260427214	ANN.AX AU000000ANN9	09/30/2024 09/28/2034	(29,459) (29,126)	AUD 1.000000	33.900000 33.822486	(991,157.78) (985,055.13)	(998,660.10) (996,376.61)	(2,283.49)	4.336165 (25.000000)	ACT/365 1	110.23 514.24	100.00 0.00	0.00 0.00	0.00 0.00	(1,769.25) (1,103.85)
APPEN LIMITED CMN ORDINARY FULLY PAID	SDB3264983893	APX.AX AU000000APX3	01/03/2025 01/04/2035	(21,703) (16,954)	AUD 1.000000	3.100000 2.775627	(46,962.58) (46,362.67)	(67,279.30) (60,239.44)	(7,039.86)	4.336165 (550.000000)	ACT/365 1	(1.57) (3.79)	100.00 0.00	0.00 0.00	0.00 0.00	(7,043.65) (4,394.60)

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<b>066831553 (Cont.)</b>																
<b>AUD (Cont.)</b>																
<b>Short (Cont.)</b>																
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID	SDB3264983885	ALL.AX AU000000ALL7	01/03/2025 01/04/2035	(1,367) (2,668)	AUD 1.000000	71.500000 68.894612	(185,079.16) (183,384.54)	(97,740.50) (94,178.93)	(3,561.57)	4.336165 (25.000000)	ACT/365 1	20.52 49.19	100.00 0.00	(1,598.64) 31.95	0.00 0.00	(5,111.02) (3,188.81)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID	SDB3260964901	BGL.AX AU0000019374	10/14/2024 10/12/2034	(19,392) (20,800)	AUD 1.000000	0.990000 1.125009	(23,816.00) (23,400.17)	(19,198.08) (21,816.17)	2,618.09	4.336165 (25.000000)	ACT/365 1	2.62 12.92	100.00 0.00	173.21 0.95	0.00 0.00	2,804.22 1,749.58
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260644174	BRG.AX AU000000BRG2	10/08/2024 10/06/2034	(23,743) (25,729)	AUD 1.000000	36.130000 35.380000	(916,724.27) (910,292.02)	(857,834.59) (840,027.34)	(17,807.25)	4.336165 (25.000000)	ACT/365 1	101.86 531.87	100.00 0.00	(1,277.25) 63.52	0.00 0.00	(18,552.63) (11,575.17)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID	SDB3262258007	CU6.AX AU0000165375	11/08/2024 11/08/2034	0	AUD 1.000000	4.150000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336165 (437.241200)	ACT/365 1	0.00 (0.05)	100.00 0.00	412.31 (0.05)	0.00 0.00	412.26 257.21
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	SDB3264649698	COH.AX AU000000COH5	12/27/2024 12/29/2034	(85) (296)	AUD 1.000000	299.760000 289.880000	(88,344.16) (85,804.48)	(25,479.60) (24,639.80)	(839.80)	4.336165 (25.000000)	ACT/365 1	9.59 48.04	100.00 0.00	(2,411.66) 34.24	0.00 0.00	(3,203.42) (1,998.64)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3265201728	CBA.AX AU000000CBA7	01/08/2025 01/10/2035	(7,973) 0	AUD 1.000000	157.110000 155.976532	0.00 0.00	(1,252,638.03) (1,243,600.89)	(9,037.14)	4.336165 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(9,037.14) (5,638.36)
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3263185972	CSL.AX AU000000CSL8	11/27/2024 11/29/2034	0 (3,868)	AUD 1.000000	285.700000 0.000000	(1,096,307.24) (1,088,546.69)	0.00 0.00	0.00	4.336165 (25.000000)	ACT/365 1	121.81 500.79	100.00 0.00	(10,056.37) 500.79	0.00 0.00	(9,555.58) (5,961.82)
DE GREY MINING LTD CMN ORDINARY FULLY PAID	SDB3262936512	DEG.AX AU000000DEG6	11/21/2024 11/22/2034	(27,681) (28,744)	AUD 1.000000	1.820000 1.765734	(52,314.08) (48,877.28)	(50,379.42) (48,877.28)	(1,502.14)	4.336165 (25.000000)	ACT/365 1	5.67 27.91	100.00 0.00	(84.06) 1.05	0.00 0.00	(1,558.28) (972.23)
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID	SDB3265057956	DMP.AX AU000000DMP0	01/06/2025 01/04/2035	(448) (448)	AUD 1.000000	29.470000 29.366204	(13,184.64) (13,156.06)	(13,202.56) (13,156.06)	(46.50)	4.336165 (25.000000)	ACT/365 1	1.47 2.53	100.00 0.00	0.00 0.00	0.00 0.00	(43.97) (27.43)
DRONESHIELD LTD CMN ORDINARY FULLY PAID	SDB3262115436	DRO.AX AU000000DRO2	11/06/2024 11/08/2034	(250,249) (237,614)	AUD 1.000000	0.760000 0.762196	(180,586.64) (181,064.05)	(190,189.24) (190,738.75)	549.51	4.336165 (1,444.042100)	ACT/365 1	(49.93) (237.21)	100.00 0.00	0.00 0.00	0.00 0.00	312.30 194.85
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	EDV.AX AU0000154833	12/24/2024 12/22/2034	(36,662) (53,672)	AUD 1.000000	4.160000 4.181947	(225,422.40) (225,422.40)	(152,513.92) (153,318.56)	804.64	4.336165 (25.000000)	ACT/365 1	25.24 127.67	100.00 0.00	1,260.67 86.38	0.00 0.00	2,192.97 1,368.22
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3260427109	GMD.AX AU000000GMD9	09/30/2024 09/28/2034	(120,212) (119,170)	AUD 1.000000	2.580000 2.470946	(301,500.10) (294,359.47)	(310,146.96) (297,037.37)	(13,109.59)	4.336165 (25.000000)	ACT/365 1	32.90 163.87	100.00 0.00	0.00 0.00	0.00 0.00	(12,945.72) (8,076.96)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID	SDB3265201674	TLC.AX AU0000219529	01/08/2025 01/10/2035	(40,036) 0	AUD 1.000000	5.030000 5.021244	0.00 0.00	(201,381.08) (201,030.53)	(350.55)	4.336165 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(350.55) (218.71)
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3263707259	LYC.AX AU000000LYC6	12/09/2024 12/07/2034	(10,857) (11,179)	AUD 1.000000	7.030000 6.455162	(73,893.19) (71,938.96)	(76,324.71) (70,083.69)	(6,241.02)	4.336165 (25.000000)	ACT/365 1	8.04 38.66	100.00 0.00	(275.12) 2.46	0.00 0.00	(6,477.47) (4,041.36)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID	SDB3262055937	MIN.AX AU000000MIN4	11/05/2024 11/03/2034	(9,986) (9,857)	AUD 1.000000	34.420000 34.329044	(337,405.11) (338,355.94)	(343,718.12) (342,809.83)	(908.29)	4.336165 (25.000000)	ACT/365 1	37.89 150.17	100.00 0.00	0.00 0.00	0.00 0.00	(758.12) (473.00)
NEXTDC LIMITED CMN ORDINARY FULLY PAID	SDB3263530573	NXT.AX AU000000NXT8	12/04/2024 12/06/2034	(19,487) (8,844)	AUD 1.000000	15.530000 15.199999	(133,721.28) (133,140.94)	(302,633.11) (296,202.37)	(6,430.74)	4.336165 (25.000000)	ACT/365 1	14.90 51.22	100.00 0.00	0.00 0.00	0.00 0.00	(6,379.52) (3,980.24)
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00	SDB3262115576	ORG.AX AU000000ORG5	11/06/2024 11/08/2034	(60,241) (77,463)	AUD 1.000000	10.910000 10.896348	(845,121.33) (844,126.67)	(657,229.31) (656,406.87)	(822.44)	4.336165 (25.000000)	ACT/365 1	94.49 402.82	100.00 0.00	(1,928.48) 105.66	0.00 0.00	(2,348.10) (1,465.00)
ORORA LIMITED CMN ORDINARY FULLY PAID	SDB3260458766	ORA.AX AU000000ORA8	10/01/2024 09/29/2034	(320,736) (328,681)	AUD 1.000000	2.450000 2.459673	(808,555.26) (808,450.34)	(785,803.20) (788,905.64)	3,102.44	4.336165 (25.000000)	ACT/365 1	90.51 439.53	100.00 0.00	211.79 10.95	0.00 0.00	3,753.77 2,342.01
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID	SDB3264390195	PDN.AX AU000000PDN8	12/19/2024 12/20/2034	(1,281) (3,950)	AUD 1.000000	8.610000 7.560000	(32,508.50) (29,862.00)	(11,029.41) (9,684.36)	(1,345.05)	4.336165 (25.000000)	ACT/365 1	3.32 16.70	100.00 0.00	(2,961.85) 12.17	0.00 0.00	(4,290.20) (2,676.70)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3264983884	PLS.AX AU000000PLS0	01/03/2025 01/04/2035	(46,289) (37,808)	AUD 1.000000	2.270000 2.210830	(82,421.44) (83,174.02)	(105,076.03) (102,337.09)	(2,738.94)	4.336165 (50.000000)	ACT/365 1	8.75 20.14	100.00 0.00	0.00 0.00	0.00 0.00	(2,718.80) (1,696.29)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>AUD (Cont.)</b>																
<b>Short (Cont.)</b>																
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID	SDB3265057955	RHC.AX AU000000RHC8	01/06/2025 01/04/2035	(2,714) (1,531)	AUD 1.000000	34.790000 34.392392	(52,987.91) (52,097.41)	(94,420.06) (93,340.95)	(1,079.11)	4.336165 (25.000000)	ACT/365 1	5.83 12.37	100.00 0.00	(84.57) 0.70	0.00 0.00	(1,151.31) (718.32)
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265057927	RIO.AX AU000000RIO1	01/06/2025 01/04/2035	0 (162)	AUD 1.000000	114.650000 0.000000	(19,030.14) (19,122.91)	0.00 0.00	0.00	4.336165 (25.000000)	ACT/365 1	2.14 7.66	100.00 0.00	510.91 7.66	0.00 0.00	518.57 323.54
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	9.350000 9.280054	(387,865.80) (387,033.80)	(369,465.25) (366,701.32)	(2,763.93)	4.336165 (25.000000)	ACT/365 1	43.32 216.44	100.00 0.00	(43.59) 11.39	0.00 0.00	(2,591.08) (1,616.60)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3261985914	SIG.AX AU000000SIG5	11/04/2024 11/02/2034	(43,877) (41,652)	AUD 1.000000	2.930000 2.658366	(115,792.56) (110,081.00)	(128,559.61) (116,641.14)	(11,918.47)	4.336165 (25.000000)	ACT/365 1	12.28 50.00	100.00 0.00	0.00 0.00	0.00 0.00	(11,868.47) (7,404.86)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3260588436	SHL.AX AU000000SHL7	10/02/2024 10/04/2034	(15,322) (16,747)	AUD 1.000000	28.190000 27.055636	(461,547.32) (452,336.47)	(431,927.18) (414,546.45)	(17,380.73)	4.336165 (25.000000)	ACT/365 1	50.58 305.58	100.00 0.00	(3,886.72) 83.28	0.00 0.00	(20,961.87) (13,078.32)
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	(19,036.92) (18,941.27)	0.00 0.00	0.00	4.336165 (25.000000)	ACT/365 1	2.12 4.24	100.00 0.00	215.82 4.24	0.00 0.00	220.06 137.30
TELEX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID	SDB3260121453	TLX.AX AU000000TLX2	09/24/2024 09/22/2034	(33,024) (34,605)	AUD 1.000000	24.670000 24.610000	(824,983.20) (851,629.05)	(814,702.08) (812,720.64)	(1,981.44)	4.336165 (25.000000)	ACT/365 1	95.52 477.42	100.00 0.00	(127.28) 26.17	0.00 0.00	(1,631.30) (1,017.79)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260427219	TWE.AX AU000000TWE9	09/30/2024 09/28/2034	(195,368) (208,510)	AUD 1.000000	11.060000 11.327240	(2,351,992.80) (2,361,879.13)	(2,160,770.08) (2,212,980.27)	52,210.19	4.336165 (25.000000)	ACT/365 1	264.48 1,313.96	100.00 0.00	4,078.38 103.93	0.00 0.00	57,602.52 35,938.79
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260188369	VEA.AX AU0000016875	09/25/2024 09/27/2034	(503,742) (508,604)	AUD 1.000000	2.720000 2.630802	(1,393,574.96) (1,338,032.40)	(1,370,178.24) (1,325,245.34)	(44,932.90)	4.336165 (25.000000)	ACT/365 1	149.41 740.94	100.00 0.00	(339.01) 7.16	0.00 0.00	(44,530.98) (27,783.32)
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	4.650000 4.590000	(52,224.61) (51,329.97)	(52,000.95) (51,329.97)	(670.98)	4.336165 (25.000000)	ACT/365 1	5.74 28.75	100.00 0.00	0.00 0.00	0.00 0.00	(642.23) (400.70)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3265127438	WTC.AX AU000000WTC3	01/07/2025 01/05/2035	(1,684) (713)	AUD 1.000000	126.720000 125.552839	(88,639.52) (88,639.52)	(213,396.48) (211,430.98)	(1,965.50)	4.336165 (25.000000)	ACT/365 1	9.92 9.92	100.00 0.00	0.00 0.00	0.00 0.00	(1,955.58) (1,220.10)
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID	SDB3265127403	WDS.AX AU0000224040	01/07/2025 01/05/2035	0 (3,496)	AUD 1.000000	25.570000 0.000000	(87,922.88) (87,922.88)	0.00 0.00	0.00	4.336165 (25.000000)	ACT/365 1	9.84 9.84	100.00 0.00	(1,119.44) 9.84	0.00 0.00	(1,109.60) (692.29)
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262936508	WOW.AX AU000000WOW2	11/21/2024 11/22/2034	(104,477) (91,056)	AUD 1.000000	30.470000 30.513585	(2,795,419.20) (2,776,156.93)	(3,183,414.19) (3,187,967.86)	4,553.67	4.336165 (25.000000)	ACT/365 1	310.66 1,543.61	100.00 0.00	(143.34) 14.27	0.00 0.00	5,953.94 3,714.72
WORLEY LTD ORD CMN ORDINARY FULLY PAID	SDB3264583145	WOR.AX AU000000WOR2	12/24/2024 12/22/2034	(18,186) (18,271)	AUD 1.000000	13.830000 13.707636	(255,063.16) (250,451.57)	(251,512.38) (249,287.07)	(2,225.31)	4.336165 (25.000000)	ACT/365 1	28.01 90.42	100.00 0.00	(12.27) 0.65	0.00 0.00	(2,147.16) (1,339.64)
ZIP CO LIMITED CMN ORDINARY FULLY PAID	SDB3260121497	ZIP.AX AU0000218307	09/24/2024 09/22/2034	(237,035) (196,018)	AUD 1.000000	3.280000 3.006943	(603,735.44) (580,923.33)	(777,474.80) (712,750.83)	(64,723.97)	4.336165 (25.000000)	ACT/365 1	64.88 304.16	100.00 0.00	0.00 0.00	0.00 0.00	(64,419.81) (40,192.16)
<b>TOTAL Short</b>							<b>(17,596,192.77)</b>	<b>(18,003,864.43)</b>				<b>1,873.67</b>		<b>(19,797.85)</b>	<b>0.00</b>	<b>(194,487.31)</b>
							<b>(17,438,833.37)</b>	<b>(17,820,415.72)</b>	<b>(183,448.71)</b>			<b>8,759.25</b>	<b>0.00</b>	<b>1,126.14</b>	<b>0.00</b>	<b>(121,342.58)</b>
<b>TOTAL AUD</b>							<b>(8,898,320.14)</b>	<b>(8,910,413.64)</b>				<b>785.95</b>		<b>44,014.56</b>	<b>0.00</b>	<b>(62,631.64)</b>
							<b>(8,784,381.18)</b>	<b>(8,785,863.40)</b>	<b>(124,550.24)</b>			<b>3,928.19</b>	<b>13,975.84</b>	<b>(823.45)</b>	<b>0.00</b>	<b>(39,076.51)</b>

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>HKD</b>																
<b>Long</b>																
		1299.HK	12/10/2024	0	HKD	54.650000	0.00	0.00		4.036230	ACT/365	0.00	100.00	(147,260.03)	0.00	(151,356.21)
AIA GROUP LIMITED CMN	SDB3263868388	HK0000069689	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	30.000000	1	(4,096.18)	0.00	(4,096.18)	0.00	(19,461.91)
		9988.HK	10/09/2024	0	HKD	81.400000	0.00	0.00		4.036230	ACT/365	0.00	100.00	(7,548.15)	0.00	(8,612.46)
ALIBABA GROUP HOLDING LIMITED CMN	SDB3260661445	KYG017191142	10/11/2034	0	1.000000	0.000000	0.00	0.00	0.00	30.000000	1	(1,064.31)	0.00	(1,064.31)	0.00	(1,107.42)
		2388.HK	11/28/2024	169,000	HKD	24.800000	4,199,650.00	4,191,200.00		4.036230	ACT/365	(500.79)	100.00	0.00	0.00	(27,808.20)
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	(25,350.00)	30.000000	1	(2,458.20)	0.00	0.00	0.00	(3,575.67)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A	SDB3263644993	KYG126521064	12/06/2034	536,000	1.000000	3.660000	2,026,080.00	1,961,760.00		4.036230	ACT/365	(246.63)	100.00	0.00	0.00	(87,212.27)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H	SDB3262612818	1359.HK	11/14/2024	110,000	HKD	1.150000	126,500.00	126,500.00		4.036230	ACT/365	(16.49)	90.00	0.00	0.00	(13,281.26)
		CNE100001QS1	11/15/2034	110,000	1.000000	1.270000	139,700.00	139,700.00	(13,200.00)	30.000000	1	(81.26)	0.00	0.00	0.00	(1,707.75)
CHINA CONSTRUCTION BANK CORP CMN CL H	SDB3265127402	0939.HK	01/07/2025	1,396,000	HKD	6.020000	5,340,082.53	8,403,920.00		4.036230	ACT/365	(634.41)	90.00	0.00	0.00	(9,065.13)
		CNE1000002H1	01/05/2035	886,000	1.000000	6.026039	5,340,082.53	8,412,350.72	(8,430.72)	30.000000	1	(634.41)	0.00	0.00	0.00	(1,165.63)
		6186.HK	10/09/2024	254,000	HKD	5.130000	1,297,940.00	1,303,020.00		4.036230	ACT/365	(163.75)	100.00	0.00	0.00	(82,085.91)
CHINA FEIHE LIMITED CMN	SDB3260661420	KYG2121Q1055	10/11/2034	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(81,280.00)	30.000000	1	(805.91)	0.00	0.00	0.00	(10,554.89)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H	SDB3260661404	6881.HK	10/09/2024	18,500	HKD	6.690000	121,545.00	123,765.00		4.036230	ACT/365	(15.50)	90.00	0.00	0.00	(5,978.44)
		CNE100001NT6	10/11/2034	18,500	1.000000	7.090000	131,165.00	131,165.00	(7,400.00)	30.000000	1	(76.32)	1,497.88	0.00	0.00	(768.73)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H	SDB3260615760	3908.HK	10/04/2024	400	HKD	12.140000	4,824.00	4,856.00		4.036230	ACT/365	(0.61)	90.00	0.00	0.00	(274.99)
		CNE100002359	10/05/2034	400	1.000000	12.820000	5,128.00	5,128.00	(272.00)	30.000000	1	(2.99)	0.00	0.00	0.00	(35.36)
CHINA LIFE INSURANCE CO LTD CMN CLASS H	SDB3260123712	2628.HK	09/24/2024	206,000	HKD	13.980000	2,892,240.00	2,879,880.00		4.036230	ACT/365	(358.18)	90.00	0.00	0.00	(145,960.89)
		CNE1000002L3	09/22/2034	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(144,200.00)	30.000000	1	(1,760.89)	0.00	0.00	0.00	(18,768.16)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S	SDB3260661429	0772.HK	10/09/2024	200	HKD	24.800000	4,940.00	4,960.00		4.036230	ACT/365	(0.60)	100.00	0.00	0.00	(82.94)
		KYG2121R1039	10/11/2034	200	1.000000	25.200000	5,040.00	5,040.00	(80.00)	30.000000	1	(2.94)	0.00	0.00	0.00	(10.66)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H	SDB3260661461	0916.HK	10/09/2024	1,000	HKD	6.030000	6,140.00	6,030.00		4.036230	ACT/365	(0.76)	90.00	0.00	0.00	(413.75)
		CNE100000HD4	10/11/2034	1,000	1.000000	6.440000	6,440.00	6,440.00	(410.00)	30.000000	1	(3.75)	0.00	0.00	0.00	(53.20)
CHINA MENGNIU DAIRY CO CMN	SDB3262612820	2319.HK	11/14/2024	43,000	HKD	16.400000	279,140.00	705,200.00		4.036230	ACT/365	(35.31)	100.00	0.00	0.00	(18,600.90)
		KYG210961051	11/15/2034	17,000	1.000000	16.828538	298,520.00	723,627.13	(18,427.13)	30.000000	1	(173.77)	0.00	0.00	0.00	(2,391.77)
CHINA MERCHANTS PORT HOLDINGS CMN	SDB3260123311	0144.HK	09/24/2024	508,000	HKD	13.200000	6,817,360.00	6,705,600.00		4.036230	ACT/365	(833.50)	100.00	0.00	0.00	(329,215.51)
		HK0144000764	09/22/2034	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(325,120.00)	30.000000	1	(4,095.51)	0.00	0.00	0.00	(42,331.67)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H	SDB3260123565	2601.HK	09/24/2024	200	HKD	23.100000	4,600.00	4,620.00		4.036230	ACT/365	(0.60)	90.00	0.00	0.00	(422.93)
		CNE1000009Q7	09/22/2034	200	1.000000	25.200000	5,040.00	5,040.00	(420.00)	30.000000	1	(2.93)	0.00	0.00	0.00	(54.38)
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H	SDB3260458822	0788.HK	10/02/2024	1,678,000	HKD	1.110000	1,862,580.00	1,862,580.00		4.036230	ACT/365	(223.38)	90.00	0.00	0.00	(20,021.70)
		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	(963.25)	0.00	0.00	0.00	(2,574.46)
		2202.HK	10/04/2024	900	HKD	5.030000	4,581.00	4,527.00		4.036230	ACT/365	(0.56)	90.00	0.00	0.00	(236.77)
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	(2.77)	0.00	0.00	0.00	(30.45)
CITIC SECURITIES CO., LTD CMN CLASS H	SDB3260588291	6030.HK	10/03/2024	39,000	HKD	19.840000	765,960.00	773,760.00		4.036230	ACT/365	(98.37)	90.00	0.00	0.00	(59,374.42)
		CNE1000016V2	10/05/2034	39,000	1.000000	21.350000	832,650.00	832,650.00	(58,890.00)	30.000000	1	(484.42)	0.00	0.00	0.00	(7,634.57)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN	SDB3264054651	1038.HK	12/12/2024	3,000	HKD	56.250000	169,500.00	168,750.00		4.036230	ACT/365	(20.55)	100.00	0.00	0.00	(4,600.95)
		BMG2178K1009	12/13/2034	3,000	1.000000	57.750000	173,250.00	173,250.00	(4,500.00)	30.000000	1	(100.95)	0.00	0.00	0.00	(591.61)
CRRC CORPORATION LIMITED CMN CLASS H	SDB3260123324	1766.HK	09/24/2024	1,000	HKD	4.800000	4,850.00	4,800.00		4.036230	ACT/365	(0.59)	90.00	0.00	0.00	(212.92)
		CNE10000BG0	09/22/2034	1,000	1.000000	5.010000	5,010.00	5,010.00	(210.00)	30.000000	1	(2.92)	0.00	0.00	0.00	(27.38)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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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)
<b>066831553 (Cont.)</b>																
<b>HKD (Cont.)</b>																
<b>Long (Cont.)</b>																
GEELY AUTOMOBILE HOLDINGS LTD CMN	SDB3264857843	0175.HK KYG3777B1032	12/31/2024 12/29/2034	285,000 285,000	HKD 1.000000	13.980000 14.633943	4,041,300.00 4,170,673.65	3,984,300.00 4,170,673.65		4.036230 30.000000	ACT/365 1	(494.42) (1,869.20)	100.00 0.00	0.00 0.00	0.00 0.00	(188,242.85) (24,204.92)
GUOTAI JUNAN SECURITIES CO. LTD CMN	SDB3263426696	2611.HK CNE100002FK9	12/03/2024 12/01/2034	0 4,000	HKD 1.000000	10.460000 0.000000	41,840.00 44,640.00	0.00 0.00	0.00	4.036230 30.000000	ACT/365 1	(5.28) (25.99)	90.00 0.00	(2,917.79) (25.99)	0.00 0.00	(2,943.78) (378.52)
HANG LUNG PROPERTIES LIMITED CMN	SDB3262322915	0101.HK HK0101000591	11/11/2024 11/09/2034	84,000 84,000	HKD 1.000000	6.070000 6.230000	503,160.00 523,320.00	509,880.00 523,320.00	0.00 (13,440.00)	4.036230 30.000000	ACT/365 1	(62.01) (304.88)	100.00 0.00	0.00 0.00	0.00 0.00	(13,744.88) (1,767.36)
HONG KONG EXCHANGES & CLEAR CMN	SDB3264921637	0388.HK HK0388045442	01/02/2025 01/04/2035	0 0	HKD 1.000000	284.200000 0.000000	0.00 0.00	0.00 0.00	0.00	4.036230 30.000000	ACT/365 1	0.00 (533.49)	100.00 0.00	(32,730.39) (533.49)	0.00 0.00	(33,263.88) (4,277.18)
J&T GLOBAL EXPRESS LIMITED CMN	SDB3260128032	1519.HK KYG4990A1040	09/24/2024 09/22/2034	1,400 1,400	HKD 1.000000	5.950000 6.130000	7,924.00 8,582.00	8,330.00 8,582.00	(252.00)	4.036230 30.000000	ACT/365 1	(1.01) (5.00)	100.00 0.00	0.00 0.00	0.00 0.00	(257.00) (33.05)
JD LOGISTICS, INC. CMN	SDB3260123022	2618.HK KYG5074S1012	09/24/2024 09/22/2034	100 100	HKD 1.000000	12.260000 12.800000	1,286.00 1,280.00	1,226.00 1,280.00	(54.00)	4.036230 30.000000	ACT/365 1	(0.15) (0.75)	100.00 0.00	0.00 0.00	0.00 0.00	(54.75) (7.04)
JD.COM, INC. CMN	SDB3260121522	9618.HK KYG8208B1014	09/24/2024 09/22/2034	150 150	HKD 1.000000	135.000000 136.000000	20,130.00 20,400.00	20,250.00 20,400.00	(150.00)	4.036230 30.000000	ACT/365 1	(2.42) (11.89)	100.00 0.00	0.00 0.00	0.00 0.00	(161.89) (20.82)
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN	SDB3260123223	9922.HK KYG5141L1059	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	3.020000 3.430000	3,160.00 3,430.00	3,020.00 3,430.00	(410.00)	4.036230 30.000000	ACT/365 1	(0.41) (2.00)	90.00 0.00	0.00 0.00	0.00 0.00	(412.00) (52.98)
KINGSOFT CORPORATION LTD CMN	SDB3260854913	3888.HK KYG5264Y1089	10/14/2024 10/11/2034	189,800 189,800	HKD 1.000000	32.350000 33.641816	6,102,070.00 6,385,216.65	6,140,030.00 6,385,216.65	(245,186.65)	4.036230 30.000000	ACT/365 1	(756.24) (3,703.04)	100.00 0.00	0.00 0.00	0.00 0.00	(248,889.69) (32,003.10)
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS	SDB3263589476	0135.HK BMG5320C1082	12/05/2024 12/06/2034	8,000 8,000	HKD 1.000000	7.980000 8.400000	65,200.00 67,200.00	63,840.00 67,200.00	(3,360.00)	4.036230 30.000000	ACT/365 1	(7.97) (39.15)	100.00 0.00	0.00 0.00	0.00 0.00	(3,399.15) (437.07)
MINISO GROUP HOLDING LIMITED CMN	SDB3260122923	9896.HK KYG6180F1081	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	48.400000 47.050000	52,050.00 47,050.00	48,400.00 47,050.00	1,350.00	4.036230 30.000000	ACT/365 1	(5.63) (27.48)	100.00 0.00	0.00 0.00	0.00 0.00	1,322.52 170.05
NETEASE, INC. CMN	SDB3260123320	9999.HK KYG6427A1022	09/24/2024 09/22/2034	300 300	HKD 1.000000	137.500000 138.400000	40,950.00 41,520.00	41,250.00 41,520.00	(270.00)	4.036230 30.000000	ACT/365 1	(4.93) (24.20)	100.00 0.00	0.00 0.00	0.00 0.00	(294.20) (37.83)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H	SDB3260123148	1336.HK CNE100001922	09/24/2024 09/22/2034	83,800 83,800	HKD 1.000000	22.450000 23.600000	1,864,550.00 1,977,680.00	1,881,310.00 1,977,680.00	(96,370.00)	4.036230 30.000000	ACT/365 1	(234.02) (1,151.20)	90.00 0.00	0.00 0.00	0.00 0.00	(97,521.20) (12,539.61)
ORIENT OVERSEAS INTL LTD CMN	SDB3260458717	0316.HK BMG677491539	10/02/2024 10/03/2034	34,000 34,000	HKD 1.000000	112.700000 115.100000	4,052,800.00 3,913,400.00	3,831,800.00 3,913,400.00	(81,600.00)	4.036230 30.000000	ACT/365 1	(466.06) (2,282.73)	100.00 0.00	0.00 0.00	0.00 0.00	(83,882.73) (10,785.93)
PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H	SDB3260123405	1339.HK CNE100001MK7	09/24/2024 09/22/2034	1,122,000 1,122,000	HKD 1.000000	3.610000 3.870000	4,128,960.00 4,342,140.00	4,050,420.00 4,342,140.00	(291,720.00)	4.036230 30.000000	ACT/365 1	(514.10) (2,528.13)	90.00 70,677.62	0.00 0.00	0.00 0.00	(223,570.51) (28,747.47)
PHARMARON BEIJING CO LTD CMN	SDB3261724260	3759.HK CNE100003PG4	10/29/2024 10/27/2034	100 100	HKD 1.000000	13.000000 14.100000	1,300.00 1,410.00	1,300.00 1,410.00	(110.00)	4.036230 30.000000	ACT/365 1	(0.17) (0.82)	90.00 0.00	0.00 0.00	0.00 0.00	(110.82) (14.25)
PICC PPTY & CASUALTY CO LTD CMN CLASS H	SDB3260123494	2328.HK CNE100000593	09/24/2024 09/22/2034	116,000 116,000	HKD 1.000000	11.680000 12.260000	1,361,840.00 1,422,160.00	1,354,880.00 1,422,160.00	(67,280.00)	4.036230 30.000000	ACT/365 1	(168.46) (828.22)	90.00 0.00	0.00 0.00	0.00 0.00	(68,108.22) (8,757.59)
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H	SDB3260123584	2318.HK CNE1000003X6	09/24/2024 09/22/2034	1,500 1,500	HKD 1.000000	43.250000 46.050000	66,075.00 69,075.00	64,875.00 69,075.00	(4,200.00)	4.036230 30.000000	ACT/365 1	(8.18) (40.23)	90.00 0.00	0.00 0.00	0.00 0.00	(4,240.23) (545.22)
POWER ASSETS HOLDINGS LTD CMN	SDB3264328835	0006.HK HK0006000050	12/18/2024 12/20/2034	35,000 35,000	HKD 1.000000	52.850000 54.200000	1,860,250.00 1,897,000.00	1,849,750.00 1,897,000.00	(47,250.00)	4.036230 30.000000	ACT/365 1	(225.06) (1,105.42)	100.00 0.00	0.00 0.00	0.00 0.00	(48,355.42) (6,217.71)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN	SDB3261985891	1308.HK KYG8187G1055	11/04/2024 11/02/2034	291,000 291,000	HKD 1.000000	20.900000 20.700000	6,183,750.00 6,023,700.00	6,081,900.00 6,023,700.00	58,200.00	4.036230 30.000000	ACT/365 1	(716.94) (3,512.65)	100.00 0.00	0.00 0.00	0.00 0.00	54,687.35 7,031.89

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>HKD (Cont.)</b>																
<b>Long (Cont.)</b>																
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	73.200000 74.650000	1,369,000.00 1,381,025.00	1,354,200.00 1,381,025.00	(26,825.00)	4.036230 30.000000	ACT/365 1	(163.97) (804.96)	100.00 0.00	0.00 0.00	0.00 0.00	(27,629.96) (3,552.76)
TECHTRONIC INDUSTRIES CO LTD CMN	SDB3264178807	0669.HK HK0669013440	12/16/2024 12/14/2034	70,000 92,500	HKD 1.000000	101.600000 102.500000	9,407,250.00 9,481,250.00	7,112,000.00 7,175,000.00	(63,000.00)	4.036230 30.000000	ACT/365 1	(1,125.77) (5,549.59)	100.00 0.00	(31,055.78) (1,606.87)	0.00 0.00	(99,605.37) (12,807.60)
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN	SDB3260123354	0322.HK KYG8878S1030	09/24/2024 09/22/2034	136,000 136,000	HKD 1.000000	9.940000 10.120000	1,357,840.00 1,376,320.00	1,351,840.00 1,376,320.00	(24,480.00)	4.036230 30.000000	ACT/365 1	(163.35) (802.20)	100.00 0.00	0.00 0.00	0.00 0.00	(25,282.20) (3,250.87)
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN	SDB3263185983	6110.HK KYG8924B1041	11/27/2024 11/29/2034	88,000 66,000	HKD 1.000000	2.910000 2.952279	190,080.00 196,680.00	256,080.00 259,800.52	(3,720.51)	4.036230 30.000000	ACT/365 1	(23.31) (114.59)	100.00 0.00	0.00 0.00	0.00 0.00	(3,835.10) (493.13)
WH GROUP LIMITED CMN	SDB3263985608	0288.HK KYG960071028	12/11/2024 12/13/2034	1,041,500 1,041,500	HKD 1.000000	5.790000 6.010000	6,228,170.00 6,259,415.00	6,030,285.00 6,259,415.00	(229,130.00)	4.036230 30.000000	ACT/365 1	(743.37) (3,648.62)	100.00 0.00	0.00 0.00	0.00 0.00	(232,778.62) (29,931.48)
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN	SDB3261230611	1997.HK KYG9593A1040	10/18/2024 10/18/2034	34,000 34,000	HKD 1.000000	19.400000 19.860000	663,680.00 675,240.00	659,600.00 675,240.00	(15,640.00)	4.036230 30.000000	ACT/365 1	(80.12) (393.50)	100.00 0.00	0.00 0.00	0.00 0.00	(16,033.50) (2,061.64)
WUXI APPTEC CO., LTD. CMN CLASS H	SDB3260123453	2359.HK CNE100003F19	09/24/2024 09/22/2034	500 500	HKD 1.000000	51.500000 56.500000	26,400.00 28,250.00	25,750.00 28,250.00	(2,500.00)	4.036230 30.000000	ACT/365 1	(3.34) (16.44)	90.00 0.00	0.00 0.00	0.00 0.00	(2,516.44) (323.57)
YUE YUEN INDUSTRIAL HLDG CMN	SDB3264120667	0551.HK BMG988031446	12/13/2024 12/13/2034	16,500 16,500	HKD 1.000000	16.660000 17.363043	274,560.00 286,490.21	274,890.00 286,490.21	(11,600.21)	4.036230 30.000000	ACT/365 1	(33.94) (159.06)	100.00 0.00	0.00 0.00	0.00 0.00	(11,759.27) (1,512.05)
ZTE CORPORATION CMN CLASS H	SDB3260661403	0763.HK CNE1000004Y2	10/09/2024 10/11/2034	400 400	HKD 1.000000	22.150000 24.350000	8,880.00 9,740.00	8,860.00 9,740.00	(880.00)	4.036230 30.000000	ACT/365 1	(1.15) (5.67)	90.00 0.00	0.00 0.00	0.00 0.00	(885.67) (113.88)
ZTO EXPRESS (CAYMAN) INC. CMN	SDB3260121476	2057.HK KYG9897K1058	09/24/2024 09/22/2034	1,350 1,350	HKD 1.000000	148.000000 151.300000	204,255.00 204,255.00	199,800.00 204,255.00	(4,455.00)	4.036230 30.000000	ACT/365 1	(24.27) (119.08)	100.00 0.00	0.00 0.00	0.00 0.00	(4,574.08) (588.15)
<b>TOTAL Long</b>							<b>76,056,662.53</b>	<b>76,445,794.00</b>	<b>(2,186,109.31)</b>			<b>(9,186.61)</b>	<b>104,095.50</b>	<b>(221,512.14)</b>	<b>0.00</b>	<b>(2,351,162.06)</b>
							<b>77,422,297.48</b>	<b>78,631,903.31</b>				<b>(47,636.11)</b>		<b>(7,326.83)</b>	<b>0.00</b>	<b>(302,320.55)</b>
<b>Short</b>																
AKESO INC CMN	SDB3260123710	9926.HK KYG0146B1032	09/24/2024 09/22/2034	(14,000) (14,000)	HKD 1.000000	57.400000 60.700000	(816,200.00) (849,800.00)	(803,600.00) (849,800.00)	46,200.00	4.036230 (125.000000)	ACT/365 1	66.02 317.19	100.00 0.00	0.00 0.00	0.00 0.00	46,517.19 5,981.34
ALIBABA GROUP HOLDING LIMITED CMN	SDB3265127502	9988.HK KYG017191142	01/07/2025 01/05/2035	(103,200) (15,200)	HKD 1.000000	81.400000 82.176943	(1,255,040.04) (1,255,040.04)	(8,400,480.00) (8,480,660.53)	80,180.53	4.036230 (30.000000)	ACT/365 1	128.47 128.47	100.00 0.00	0.00 0.00	0.00 0.00	80,309.00 10,326.41
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN	SDB3265057921	0241.HK BMG0171K1018	01/06/2025 01/04/2035	(148,000) (140,000)	HKD 1.000000	3.230000 3.222596	(446,600.00) (451,431.18)	(478,040.00) (476,944.25)	(1,095.75)	4.036230 (150.000000)	ACT/365 1	31.57 50.30	100.00 0.00	0.00 0.00	0.00 0.00	(1,045.45) (134.43)
ALIBABA PICTURES GROUP LIMITED CMN	SDB3264716710	1060.HK BMG0171W1055	12/30/2024 12/29/2034	(1,360,000) (1,360,000)	HKD 1.000000	0.470000 0.472714	(632,400.00) (642,890.73)	(639,200.00) (642,890.73)	3,690.73	4.036230 (30.000000)	ACT/365 1	65.89 244.23	100.00 0.00	0.00 0.00	0.00 0.00	3,934.96 505.97
BAIDU, INC. CMN	SDB3264328906	9888.HK KYG070341048	12/18/2024 12/20/2034	(5,850) (5,850)	HKD 1.000000	80.450000 82.700000	(474,142.50) (483,795.00)	(470,632.50) (483,795.00)	13,162.50	4.036230 (30.000000)	ACT/365 1	49.60 242.48	100.00 0.00	0.00 0.00	0.00 0.00	13,404.98 1,723.66
BANK OF COMMUNICATIONS - HK BR CLASS H	SDB3264983861	3328.HK CNE10000205	01/03/2025 01/04/2035	(52,000) (52,000)	HKD 1.000000	6.260000 6.390000	(325,000.00) (325,000.00)	(325,520.00) (325,280.00)	6,760.00	4.036230 (30.000000)	ACT/365 1	34.07 166.53	100.00 0.00	0.00 0.00	0.00 0.00	6,926.53 890.64
BUDWEISER BREWING COMPANY APAC LIMITED CMN	SDB3265057907	1876.HK KYG1674K1013	01/06/2025 01/04/2035	(23,600) (23,600)	HKD 1.000000	7.100000 7.264009	(170,392.00) (171,430.62)	(167,560.00) (171,430.62)	3,870.62	4.036230 (30.000000)	ACT/365 1	17.56 34.45	100.00 0.00	0.00 0.00	0.00 0.00	3,905.07 502.13

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>HKD (Cont.)</b>																
<b>Short (Cont.)</b>																
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	5.250000 5.370000	(994,140.00) (1,014,930.00)	(992,250.00) (1,014,930.00)	22,680.00	4.036230 (30.000000)	ACT/365 1	104.06 508.68	100.00 0.00	0.00 0.00	0.00 0.00	23,188.68 2,981.68
CHINA GAS HOLDINGS LIMITED CMN	SDB3265057972	0384.HK BMG2109G1033	01/06/2025 01/04/2035	(18,200) (18,200)	HKD 1.000000	6.370000 6.619902	(120,120.00) (120,482.21)	(115,934.00) (120,482.21)	4,548.21	4.036230 (30.000000)	ACT/365 1	12.34 23.17	100.00 (2,730.00)	0.00 0.00	0.00 0.00	1,841.38 236.77
CHINA HONGQIAO GROUP LIMITED CMN	SDB3260661448	1378.HK KYG211501005	10/09/2024 10/11/2034	(43,500) (43,500)	HKD 1.000000	11.120000 11.760000	(499,380.00) (511,560.00)	(483,720.00) (511,560.00)	27,840.00	4.036230 (30.000000)	ACT/365 1	52.46 256.45	100.00 0.00	0.00 0.00	0.00 0.00	28,096.45 3,612.74
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	3.440000 3.440000	(1,548,040.00) (1,575,520.00)	(1,575,520.00) (1,575,520.00)	0.00	4.036230 (30.000000)	ACT/365 1	161.50 789.58	100.00 0.00	0.00 0.00	0.00 0.00	789.58 101.53
CHINA OILFIELD SERVICES LIMITED CMN CLASS H	SDB3260661432	2883.HK CNE1000002P4	10/09/2024 10/11/2034	(56,000) (56,000)	HKD 1.000000	7.320000 7.040000	(409,360.00) (394,240.00)	(409,920.00) (394,240.00)	(15,680.00)	4.036230 (30.000000)	ACT/365 1	40.23 197.34	100.00 0.00	0.00 0.00	0.00 0.00	(15,482.66) (1,990.81)
CHINA OVERSEAS LAND LTD (ORD) CMN	SDB3265057962	0688.HK HK0688002218	01/06/2025 01/04/2035	(21,000) (21,000)	HKD 1.000000	12.340000 12.262489	(258,300.00) (257,512.28)	(259,140.00) (257,512.28)	(1,627.72)	4.036230 (30.000000)	ACT/365 1	26.35 47.50	100.00 0.00	0.00 0.00	0.00 0.00	(1,580.22) (203.19)
CHINA POWER INTL DEV LTD CMN	SDB3265057987	2380.HK HK2380027329	01/06/2025 01/04/2035	(535,000) (535,000)	HKD 1.000000	2.950000 3.048174	(1,594,300.00) (1,630,773.09)	(1,578,250.00) (1,630,773.09)	52,523.09	4.036230 (30.000000)	ACT/365 1	167.23 305.26	100.00 0.00	0.00 0.00	0.00 0.00	52,828.35 6,792.85
CHINA RAILWAY GROUP LIMITED CMN CLASS H	SDB3264983890	0390.HK CNE10000007Z2	01/03/2025 01/04/2035	(28,000) (28,000)	HKD 1.000000	3.750000 3.960000	(106,400.00) (110,880.00)	(105,000.00) (110,880.00)	5,880.00	4.036230 (30.000000)	ACT/365 1	11.39 55.60	100.00 0.00	0.00 0.00	0.00 0.00	5,935.60 763.22
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN	SDB3260128028	0291.HK HK0291001490	09/24/2024 09/22/2034	(31,000) (31,000)	HKD 1.000000	23.250000 24.664511	(745,550.00) (764,599.85)	(720,750.00) (764,599.85)	43,849.85	4.036230 (30.000000)	ACT/365 1	78.42 161.47	100.00 0.00	0.00 0.00	0.00 0.00	44,011.32 5,659.13
CHINA RESOURCES LAND LIMITED CMN	SDB3262115571	1109.HK KYG2108Y1052	11/06/2024 11/08/2034	(9,500) (9,500)	HKD 1.000000	22.150000 22.416295	(213,275.00) (212,954.81)	(210,425.00) (212,954.81)	2,529.81	4.036230 (30.000000)	ACT/365 1	21.80 48.53	100.00 0.00	0.00 0.00	0.00 0.00	2,578.33 331.53
CHINA RUYI HOLDINGS LTD CMN	SDB3260123560	0136.HK BMG4404N1149	09/24/2024 09/22/2034	(3,572,000) (3,512,000)	HKD 1.000000	2.480000 2.451846	(8,744,880.00) (8,610,840.54)	(8,858,560.00) (8,757,994.68)	(100,565.32)	4.036230 (393.109300)	ACT/365 1	10.37 1.65	100.00 0.00	0.00 0.00	0.00 0.00	(100,563.67) (12,930.83)
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H	SDB3264983874	0956.HK CNE100000TW9	01/03/2025 01/04/2035	0 0	HKD 1.000000	3.600000 0.000000	0.00 0.00	0.00 0.00	0.00	4.036230 (30.000000)	ACT/365 0	0.00 13.25	100.00 0.00	457.40 13.25	0.00 0.00	470.65 60.52
CITIC LTD CMN	SDB3260427206	0267.HK HK0267001375	09/30/2024 09/29/2034	(139,000) (317,000)	HKD 1.000000	8.490000 9.210000	(2,738,880.00) (2,919,570.00)	(1,180,110.00) (1,280,190.00)	100,080.00	4.036230 (30.000000)	ACT/365 1	300.34 1,465.05	100.00 0.00	119,943.58 902.44	0.00 0.00	221,488.63 28,479.77
CK ASSET HOLDINGS LIMITED CMN	SDB3265057939	1113.HK KYG2177B1014	01/06/2025 01/04/2035	0 0	HKD 1.000000	31.400000 0.000000	0.00 0.00	0.00 0.00	0.00	4.036230 (30.000000)	ACT/365 1	0.00 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	63.700000 64.285307	(321,000.00) (321,426.54)	(318,500.00) (321,426.54)	2,926.54	4.036230 (30.000000)	ACT/365 1	32.91 64.59	100.00 0.00	0.00 0.00	0.00 0.00	2,991.13 384.61
CONCH CEMENT CO LTD CMN CLASS H	SDB3264983891	0914.HK CNE1000001W2	01/03/2025 01/04/2035	(4,000) (4,000)	HKD 1.000000	19.180000 19.880000	(76,240.00) (79,520.00)	(76,720.00) (79,520.00)	2,800.00	4.036230 (30.000000)	ACT/365 1	8.17 39.89	100.00 0.00	0.00 0.00	0.00 0.00	2,839.89 365.16
COWELL E HOLDINGS INC CMN	SDB3260661410	1415.HK KYG248141163	10/09/2024 10/11/2034	(24,000) (24,000)	HKD 1.000000	27.700000 28.300000	(669,600.00) (679,200.00)	(664,800.00) (679,200.00)	14,400.00	4.036230 (1,500.000000)	ACT/365 1	(200.07) (1,018.65)	100.00 0.00	0.00 0.00	0.00 0.00	13,381.35 1,720.62
DONGYUE GROUP LTD CMN	SDB3264857819	0189.HK KYG2816P1072	12/31/2024 12/29/2034	(64,000) (64,000)	HKD 1.000000	8.110000 8.092816	(495,360.00) (517,940.26)	(519,040.00) (517,940.26)	(1,099.74)	4.036230 (30.000000)	ACT/365 1	53.20 226.18	100.00 0.00	0.00 0.00	0.00 0.00	(873.57) (112.33)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD	SDB3265127440	1797.HK KYG5313A1013	01/07/2025 01/05/2035	0 (2,000)	HKD 1.000000	16.860000 0.000000	(35,022.23) (35,022.23)	0.00 0.00	0.00	4.036230 (2,350.000000)	ACT/365 1	(18.68) (18.68)	100.00 0.00	2,933.61 (18.68)	0.00 0.00	2,914.93 374.81
EVEREST MEDICINES LIMITED CMN	SDB3263644984	1952.HK KYG3224E1061	12/06/2024 12/06/2034	(16,000) (16,000)	HKD 1.000000	50.250000 48.467619	(773,600.00) (775,481.91)	(804,000.00) (775,481.91)	(28,518.09)	4.036230 (1,056.250000)	ACT/365 1	(138.11) (661.74)	100.00 0.00	0.00 0.00	0.00 0.00	(29,179.83) (3,752.04)

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Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>HKD (Cont.)</b>																
<b>Short (Cont.)</b>																
		6865.HK	12/31/2024	(6,000)	HKD	12.060000	(67,560.00)	(72,360.00)		4.036230	ACT/365	(20.52)	100.00	0.00	0.00	(6,940.06)
FLAT GLASS GROUP CO., LTD. CMN	SDB3264857820	CNE100002375	12/29/2034	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(6,840.00)	(1,500.000000)	1	(100.06)	0.00	0.00	0.00	(892.38)
		1772.HK	12/31/2024	(6,000)	HKD	20.750000	(116,280.00)	(124,500.00)		4.036230	ACT/365	(12.15)	100.00	0.00	0.00	(3,965.68)
GANFENG LITHIUM CO., LTD. CMN	SDB3264857810	CNE1000031W9	12/29/2034	(6,000)	1.000000	20.100000	(120,600.00)	(120,600.00)	(3,900.00)	(800.000000)	1	(65.68)	0.00	0.00	0.00	(509.92)
		2367.HK	10/09/2024	(8,400)	HKD	46.700000	(403,200.00)	(392,280.00)		4.036230	ACT/365	43.04	100.00	0.00	0.00	27,090.16
GIANT BIOGENE HOLDING CO., LTD CMN	SDB3260661409	KYG3887G1091	10/11/2034	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	26,880.00	(30.000000)	1	210.16	0.00	0.00	0.00	3,483.35
		6862.HK	12/16/2024	(20,000)	HKD	14.920000	(306,800.00)	(298,400.00)		4.036230	ACT/365	32.64	100.00	0.00	0.00	19,759.42
HAIDILAO INTERNATIONAL HOLDING LTD CMN	SDB3264178799	KYG4290A1013	12/14/2034	(20,000)	1.000000	15.900000	(318,000.00)	(318,000.00)	19,600.00	(30.000000)	1	159.42	0.00	0.00	0.00	2,540.73
		0011.HK	01/07/2025	0	HKD	93.350000	(774,706.13)	0.00		4.036230	ACT/365	79.30	100.00	10,367.39	0.00	10,446.69
HANG SENG BANK (ORD) CMN	SDB3265127460	HK0011000095	01/05/2035	(8,200)	1.000000	0.000000	(774,706.13)	0.00	0.00	(30.000000)	1	79.30	0.00	148.84	0.00	1,343.27
		1044.HK	12/31/2024	(24,000)	HKD	21.100000	(524,400.00)	(506,400.00)		4.036230	ACT/365	55.27	100.00	0.00	0.00	32,670.04
HENGAN INTL GROUP CO LTD CMN	SDB3264857814	KYG4402L1510	12/29/2034	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	32,400.00	(30.000000)	1	270.04	0.00	0.00	0.00	4,200.83
		0921.HK	10/09/2024	(4,000)	HKD	25.950000	(104,000.00)	(103,800.00)		4.036230	ACT/365	10.00	100.00	0.00	0.00	(5,550.88)
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)	(5,600.00)	(30.000000)	1	49.12	0.00	0.00	0.00	(713.75)
		1347.HK	12/12/2024	(18,000)	HKD	20.750000	(359,640.00)	(373,500.00)		4.036230	ACT/365	23.93	100.00	0.00	0.00	16,310.39
HUA HONG SEMICONDUCTOR LIMITED CMN	SDB3264054707	HK0000218211	12/13/2034	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	16,200.00	(194.444400)	1	110.39	0.00	0.00	0.00	2,097.25
		1071.HK	12/12/2024	(68,000)	HKD	3.690000	(255,000.00)	(250,920.00)		4.036230	ACT/365	5.27	100.00	0.00	0.00	21,097.46
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)	21,080.00	(355.147000)	1	17.46	0.00	0.00	0.00	2,712.78
		0902.HK	12/18/2024	(64,000)	HKD	4.080000	(263,040.00)	(261,120.00)		4.036230	ACT/365	28.13	100.00	0.00	0.00	12,937.37
HUANENG POWER INTL INC CMN CLASS H	SDB3264328840	CNE1000006Z4	12/20/2034	(64,000)	1.000000	4.280000	(273,920.00)	(273,920.00)	12,800.00	(30.000000)	1	137.37	0.00	0.00	0.00	1,663.53
		1398.HK	12/30/2024	0	HKD	4.910000	0.00	0.00		4.036230	ACT/365	0.00	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	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	1	777.57	(57,143.34)	777.57	0.00	9,558.68
		1801.HK	11/29/2024	(34,000)	HKD	35.150000	(1,205,300.00)	(1,195,100.00)		4.036230	ACT/365	127.70	100.00	0.00	0.00	49,923.88
INNOVENT BIOLOGICS INC CMN	SDB3263308443	KYG4818G1010	11/29/2034	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,244,400.00)	49,300.00	(30.000000)	1	623.88	0.00	0.00	0.00	6,419.39
		6618.HK	11/12/2024	(36,150)	HKD	27.750000	(959,782.50)	(1,003,162.50)		4.036230	ACT/365	104.44	100.00	0.00	0.00	13,162.23
JD HEALTH INTERNATIONAL INC. CMN	SDB3262441810	KYG5074A1004	11/10/2034	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	12,652.50	(30.000000)	1	509.73	0.00	0.00	0.00	1,692.45
		3896.HK	12/09/2024	(118,000)	HKD	5.600000	(696,200.00)	(660,800.00)		4.036230	ACT/365	(75.88)	100.00	0.00	0.00	34,129.88
KINGSOFT CLOUD HOLDINGS LTD CMN	SDB3263707272	KYG5264S1012	12/07/2034	(118,000)	1.000000	5.891668	(695,216.81)	(695,216.81)	34,416.81	(800.847400)	1	(286.93)	0.00	0.00	0.00	4,388.54
		9901.HK	12/09/2024	(18,000)	HKD	48.700000	(867,600.00)	(876,600.00)		4.036230	ACT/365	89.53	100.00	0.00	0.00	(2,182.28)
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN	SDB3263707301	KYG6470A1168	12/07/2034	(18,000)	1.000000	48.560784	(874,094.12)	(874,094.12)	(2,505.88)	(30.000000)	1	323.60	0.00	0.00	0.00	(280.61)
		1833.HK	12/06/2024	(100,977)	HKD	6.300000	(625,047.63)	(636,155.10)		4.036230	ACT/365	(223.59)	100.00	0.00	0.00	(186,658.77)
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)	(102,955.10)	(1,650.000000)	1	(768.67)	(82,935.00)	0.00	0.00	(24,001.23)
		1658.HK	01/03/2025	(112,000)	HKD	4.550000	(505,120.00)	(509,600.00)		4.036230	ACT/365	52.57	100.00	0.00	0.00	3,617.01
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)	3,360.00	(30.000000)	1	257.01	0.00	0.00	0.00	465.09
		1385.HK	01/03/2025	0	HKD	14.340000	0.00	0.00		4.036230	ACT/365	0.00	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	0	1.000000	0.000000	0.00	0.00	0.00	(1,075.000000)	1	(22.24)	0.00	(22.24)	0.00	203.02
		2252.HK	12/27/2024	(22,000)	HKD	9.490000	(202,400.00)	(208,780.00)		4.036230	ACT/365	(160.33)	100.00	0.00	0.00	(1,111.35)
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN	SDB3264649827	CNE100004QP1	12/29/2034	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	(397.31)	(3,306.818100)	1	(714.04)	0.00	0.00	0.00	(142.90)
		2313.HK	01/03/2025	(8,000)	HKD	61.550000	(497,600.00)	(492,400.00)		4.036230	ACT/365	50.76	100.00	0.00	0.00	3,848.36
SHENZHOU INTL GROUP LTD CMN	SDB3264983868	KYG8087W1015	01/04/2035	(8,000)	1.000000	62.000000	(496,000.00)	(496,000.00)	3,600.00	(30.000000)	1	248.36	0.00	0.00	0.00	494.84

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>HKD (Cont.)</b>																
<b>Short (Cont.)</b>																
SUNNY OPTICAL TECH GROUP CO LT*D CMN	SDB3264328902	2382.HK KYG8586D1097	12/18/2024 12/20/2034	(5,000) (5,000)	HKD 1.000000	67.250000 68.850000	(337,250.00) (344,250.00)	(336,250.00) (344,250.00)	8,000.00	4.036230 (30.000000)	ACT/365 1	35.30 172.60	100.00 0.00	0.00 0.00	0.00 0.00	8,172.60 1,050.86
TONGCHENG TRAVEL HOLDINGS LIMITED CMN	SDB3260661396	0780.HK KYG8918W1069	10/09/2024 10/11/2034	(16,000) (16,000)	HKD 1.000000	18.240000 18.200000	(281,280.00) (291,200.00)	(291,840.00) (291,200.00)	(640.00)	4.036230 (30.000000)	ACT/365 1	29.89 145.99	100.00 0.00	0.00 0.00	0.00 0.00	(494.01) (63.52)
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN	SDB3264857836	0220.HK KYG9222R1065	12/31/2024 12/29/2034	(66,000) (66,000)	HKD 1.000000	7.290000 7.810000	(504,900.00) (515,460.00)	(481,140.00) (515,460.00)	34,320.00	4.036230 (30.000000)	ACT/365 1	52.85 258.25	100.00 0.00	0.00 0.00	0.00 0.00	34,578.25 4,446.19
VOBILE GROUP LIMITED CMN	SDB3265057981	3738.HK KYG9390R1103	01/06/2025 01/04/2035	(121,000) (109,000)	HKD 1.000000	3.510000 3.546135	(380,410.00) (386,553.70)	(424,710.00) (429,082.38)	4,372.38	4.036230 (1,525.000000)	ACT/365 1	(116.19) (187.20)	100.00 0.00	0.00 0.00	0.00 0.00	4,185.18 538.15
WEIMOB INC CMN	SDB3263645006	2013.HK KYG9T20A1060	12/06/2024 12/06/2034	(359,000) (359,000)	HKD 1.000000	2.970000 3.270000	(1,094,950.00) (1,173,930.00)	(1,066,230.00) (1,173,930.00)	107,700.00	4.036230 (2,232.660100)	ACT/365 1	(539.95) (2,914.66)	100.00 0.00	0.00 0.00	0.00 0.00	104,785.34 13,473.66
WEST CHINA CEMENT LIMITED CMN	SDB3264857825	2233.HK JE00B3MW7P88	12/31/2024 12/29/2034	(88,000) (88,000)	HKD 1.000000	1.560000 1.580000	(139,040.00) (139,040.00)	(137,280.00) (139,040.00)	1,760.00	4.036230 (100.000000)	ACT/365 1	11.57 56.31	100.00 0.00	0.00 0.00	0.00 0.00	1,816.31 233.55
WUXI BIOLOGICS (CAYMAN) INC. CMN	SDB3264054722	2269.HK KYG970081173	12/12/2024 12/13/2034	0 (4,000)	HKD 1.000000	16.180000 0.000000	(68,000.00) (70,240.00)	0.00 0.00	0.00	4.036230 (30.000000)	ACT/365 1	7.21 35.22	100.00 0.00	2,776.30 35.22	0.00 0.00	2,811.52 361.51
XD INC CMN	SDB3260661430	2400.HK KYG9830N1097	10/09/2024 10/11/2034	(22,600) (22,600)	HKD 1.000000	24.000000 25.150000	(544,660.00) (568,390.00)	(542,400.00) (568,390.00)	25,990.00	4.036230 (202.212300)	ACT/365 1	32.68 153.28	100.00 0.00	0.00 0.00	0.00 0.00	26,143.28 3,361.59
XIAOMI CORPORATION CMN CLASS B	SDB3264983865	1810.HK KYG9830T1067	01/03/2025 01/04/2035	(10,000) (10,000)	HKD 1.000000	34.150000 34.500000	(362,500.00) (345,000.00)	(341,500.00) (345,000.00)	3,500.00	4.036230 (30.000000)	ACT/365 1	35.17 172.70	100.00 0.00	0.00 0.00	0.00 0.00	3,672.70 472.25
YANKUANG ENERGY GROUP CO LTD CMN CLASS H	SDB3260128035	1171.HK CNE100004Q8	09/24/2024 09/22/2034	(650,000) (650,000)	HKD 1.000000	8.670000 8.950000	(5,733,000.00) (5,817,500.00)	(5,635,500.00) (5,817,500.00)	182,000.00	4.036230 (309.753800)	ACT/365 1	156.78 704.13	100.00 0.00	0.00 0.00	0.00 0.00	182,704.13 23,492.73
ZAI LAB LIMITED CMN	SDB3264857822	9688.HK KYG9887T1168	12/31/2024 12/29/2034	(6,000) (6,000)	HKD 1.000000	21.000000 20.900000	(115,200.00) (125,400.00)	(126,000.00) (125,400.00)	(600.00)	4.036230 (30.000000)	ACT/365 1	12.92 62.96	100.00 0.00	0.00 0.00	0.00 0.00	(537.04) (69.05)
ZJLD GROUP INC. CMN	SDB3263645047	6979.HK KYG989BA1027	12/06/2024 12/06/2034	(151,800) (151,800)	HKD 1.000000	6.420000 6.790000	(1,018,578.00) (1,030,722.00)	(974,556.00) (1,030,722.00)	56,166.00	4.036230 (1,321.739100)	ACT/365 1	(254.87) (1,306.54)	100.00 0.00	0.00 0.00	0.00 0.00	54,859.46 7,054.02
ZOOMLION HEAVY INDUSTRY SCIENC*E AND TECHNOLOGY CO., LTD CMN CLASS H	SDB3264983864	1157.HK CNE10000X85	01/03/2025 01/04/2035	(10,000) (10,000)	HKD 1.000000	5.480000 5.700000	(55,000.00) (57,000.00)	(54,800.00) (57,000.00)	2,200.00	4.036230 (375.000000)	ACT/365 1	0.65 2.16	100.00 0.00	0.00 0.00	0.00 0.00	2,202.16 283.16
<b>TOTAL Short</b>							<b>(43,831,666.03)</b>	<b>(48,535,755.10)</b>				<b>791.21</b>		<b>268,941.92</b>	<b>0.00</b>	<b>949,191.10</b>
							<b>(44,434,481.72)</b>	<b>(49,355,949.75)</b>	<b>820,194.65</b>			<b>2,862.87</b>	<b>(142,808.34)</b>	<b>1,839.51</b>	<b>0.00</b>	<b>122,050.28</b>
<b>TOTAL HKD</b>							<b>32,224,996.50</b>	<b>27,910,038.90</b>				<b>(8,395.40)</b>		<b>47,429.78</b>	<b>0.00</b>	<b>(1,401,970.95)</b>
							<b>32,987,815.76</b>	<b>29,275,953.56</b>	<b>(1,365,914.66)</b>			<b>(44,773.23)</b>	<b>(38,712.83)</b>	<b>(5,487.32)</b>	<b>0.00</b>	<b>(180,270.28)</b>
<b>JPY</b>																
<b>Long</b>																
AIR WATER CMN	SDB3260760796	4088.T JP3160670000	10/10/2024 10/12/2034	28,800 28,800	JPY 1.000000	1,912.000000 1,916.500000	55,195,200.00 55,195,200.00	55,065,600.00 55,195,200.00	(129,600.00)	0.227000 25.000000	ACT/365 1	(721.32) (721.32)	90.00 0.00	0.00 0.00	0.00 0.00	(130,321.32) (825.98)
AJINOMOTO CO., INC. CMN	SDB3264753534	2802.T JP3119600009	12/27/2024 12/27/2034	2,400 1,000	JPY 1.000000	6,354.000000 6,410.825280	6,452,000.00 6,452,000.00	15,249,600.00 15,385,980.67	(136,380.67)	0.227000 25.000000	ACT/365 1	(84.32) (84.32)	90.00 0.00	0.00 0.00	0.00 0.00	(136,464.99) (864.92)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Long (Cont.)</b>																
		3407.T	11/20/2024	7,800	JPY	1,081.500000	8,521,500.00	8,435,700.00		0.227000	ACT/365	(111.36)	90.00	0.00	0.00	(85,911.36)
ASAH KASEI CMN	SDB3262867376	JP3111200006	11/22/2034	7,800	1.000000	1,092.500000	8,521,500.00	8,521,500.00	(85,800.00)	25.000000	1	(111.36)	0.00	0.00	0.00	(544.51)
		6532.T	09/30/2024	9,800	JPY	5,345.000000	34,048,000.00	52,381,000.00		0.227000	ACT/365	(444.96)	90.00	0.00	0.00	(71,741.16)
BAYCURRENT CMN	SDB3260427170	JP3835250006	09/28/2034	6,400	1.000000	5,352.275123	34,048,000.00	52,452,296.20	(71,296.20)	25.000000	1	(444.96)	0.00	0.00	0.00	(454.70)
CENTRAL JAPAN RAILWAY COMPANY CMN	SDB3263116848	JP3566800003	11/27/2034	47,600	1.000000	9022.T	2,936.500000	141,134,000.00	139,777,400.00	0.227000	ACT/365	(1,844.41)	90.00	0.00	0.00	(1,358,444.41)
		8331.T	12/25/2024	0	JPY	1,217.000000	1,711,500.00	0.00		0.227000	ACT/365	(22.37)	90.00	(361.23)	0.00	(383.60)
CHIBA BANK LTD CMN	SDB3264649690	JP3511800009	12/27/2034	1,400	1.000000	0.000000	1,711,500.00	0.00	0.00	25.000000	1	(22.37)	0.00	(22.37)	0.00	(2.43)
		4519.T	01/09/2025	2,000	JPY	6,853.000000	0.00	13,706,000.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	19,410.43
CHUGAI PHARMACEUTICAL LTD CMN	SDB3265272422	JP3519400000	01/11/2035	0	1.000000	6,843.294785	0.00	13,686,589.57	19,410.43	25.000000	0	0.00	0.00	0.00	0.00	123.02
		7186.T	12/25/2024	0	JPY	871.600000	11,150,080.00	0.00		0.227000	ACT/365	(145.71)	90.00	(32,202.71)	0.00	(32,348.42)
CONCORDIA FINANCIAL GROUP CMN	SDB3264649717	JP3059900008	12/27/2034	12,800	1.000000	0.000000	11,150,080.00	0.00	0.00	25.000000	1	(145.71)	0.00	(229.91)	0.00	(205.03)
		8750.T	12/27/2024	0	JPY	4,309.000000	847,000.00	0.00		0.227000	ACT/365	(11.07)	90.00	2,844.76	0.00	2,833.69
DAI-ICHI LIFE HOLDINGS CMN	SDB3264753524	JP3476480003	12/27/2034	200	1.000000	0.000000	847,000.00	0.00	0.00	25.000000	1	(11.07)	0.00	(11.07)	0.00	17.96
		8601.T	10/02/2024	10,700	JPY	1,057.500000	34,898,400.00	11,315,250.00		0.227000	ACT/365	(456.07)	90.00	68,905.91	0.00	170,099.84
DAIWA SECURITIES CMN	SDB3260588267	JP3502200003	10/04/2034	33,300	1.000000	1,048.000000	34,898,400.00	11,213,600.00	101,650.00	25.000000	1	(456.07)	0.00	(465.73)	0.00	1,078.10
		9983.T	01/09/2025	900	JPY	52,060.000000	0.00	46,854,000.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	(96,051.55)
FAST RETAILING CO LTD CMN	SDB3265272405	JP3802300008	01/11/2035	0	1.000000	52,166.723950	0.00	46,950,051.55	(96,051.55)	25.000000	0	0.00	0.00	0.00	0.00	(608.78)
		7388.T	12/11/2024	1,300	JPY	2,086.000000	2,675,400.00	2,711,800.00		0.227000	ACT/365	(34.96)	90.00	0.00	0.00	36,365.04
FP PARTNER INC. CMN	SDB3263985568	JP3167010002	12/13/2034	1,300	1.000000	2,058.000000	2,675,400.00	2,675,400.00	36,400.00	25.000000	1	(34.96)	0.00	0.00	0.00	230.48
		4901.T	12/24/2024	52,400	JPY	3,319.000000	173,391,600.00	173,915,600.00		0.227000	ACT/365	(2,265.97)	90.00	0.00	0.00	521,734.03
FUJIFILM HOLDINGS CORPORATION CMN	SDB3264583165	JP3814000000	12/22/2034	52,400	1.000000	3,309.000000	173,391,600.00	173,391,600.00	524,000.00	25.000000	1	(2,265.97)	0.00	0.00	0.00	3,306.78
		8354.T	12/19/2024	1,000	JPY	3,941.000000	14,202,000.00	3,941,000.00		0.227000	ACT/365	(185.60)	90.00	(4,566.45)	0.00	(8,752.05)
FUKUOKA FINANCIAL GROUP CMN	SDB3264390134	JP3805010000	12/20/2034	3,600	1.000000	3,945.000000	14,202,000.00	3,945,000.00	(4,000.00)	25.000000	1	(185.60)	0.00	(232.18)	0.00	(55.47)
		3769.T	11/19/2024	1,900	JPY	7,614.000000	11,159,400.00	14,466,600.00		0.227000	ACT/365	(145.84)	90.00	0.00	0.00	(566,997.63)
GMO PAYMENT GATEWAY, INC. CMN	SDB3262800209	JP3385890003	11/17/2034	1,400	1.000000	7,912.343051	11,159,400.00	15,033,451.80	(566,851.80)	25.000000	1	(145.84)	0.00	0.00	0.00	(3,593.66)
		9435.T	10/02/2024	2,000	JPY	33,680.000000	58,616,000.00	67,360,000.00		0.227000	ACT/365	(766.02)	90.00	0.00	0.00	(1,254,101.82)
HIKARI TSUSHIN, INC. CMN	SDB3260588370	JP3783420007	10/04/2034	1,700	1.000000	34,429.832898	58,616,000.00	68,859,665.80	(1,499,665.79)	25.000000	1	(766.02)	246,330.00	0.00	0.00	(7,948.57)
		6501.T	12/16/2024	14,300	JPY	4,038.000000	51,968,400.00	57,743,400.00		0.227000	ACT/365	(679.15)	90.00	0.00	0.00	1,394,536.18
HITACHI CMN	SDB3264178775	JP3788600009	12/14/2034	13,200	1.000000	3,940.432494	51,968,400.00	56,348,184.67	1,395,215.33	25.000000	1	(679.15)	0.00	0.00	0.00	8,838.65
		1605.T	11/28/2024	23,400	JPY	1,984.500000	22,660,750.00	46,437,300.00		0.227000	ACT/365	(296.14)	90.00	0.00	0.00	457,729.07
INPEX CMN	SDB3263242781	JP3294460005	11/29/2034	11,500	1.000000	1,984.110888	22,660,750.00	46,428,194.79	9,105.21	25.000000	1	(296.14)	448,920.00	0.00	0.00	2,901.11
		8697.T	10/02/2024	75,800	JPY	1,806.000000	135,051,000.00	136,894,800.00		0.227000	ACT/365	(1,764.91)	90.00	11,641.71	0.00	2,738,676.80
JAPAN EXCHANGE GROUP CMN	SDB3260588254	JP3183200009	10/04/2034	76,300	1.000000	1,770.000000	135,051,000.00	134,166,000.00	2,728,800.00	25.000000	1	(1,764.91)	0.00	(23.07)	0.00	17,357.90
		7182.T	12/24/2024	0	JPY	1,535.000000	81,001,900.00	0.00		0.227000	ACT/365	(1,058.57)	90.00	1,292,950.49	0.00	1,291,891.91
JAPAN POST BANK CMN	SDB3264583156	JP3946750001	12/22/2034	54,200	1.000000	0.000000	81,001,900.00	0.00	0.00	25.000000	1	(1,058.57)	0.00	(1,728.98)	0.00	8,188.09
		6178.T	12/19/2024	81,700	JPY	1,549.500000	138,616,500.00	126,594,150.00		0.227000	ACT/365	(1,811.51)	90.00	605,491.39	0.00	5,401,454.04
JAPAN POST HOLDINGS CO. LTD. CMN	SDB3264390166	JP3752900005	12/20/2034	93,000	1.000000	1,490.775714	138,616,500.00	121,796,375.84	4,797,774.16	25.000000	1	(1,811.51)	0.00	(512.00)	0.00	34,234.74
		7181.T	12/10/2024	13,800	JPY	2,926.000000	38,663,100.00	40,378,800.00		0.227000	ACT/365	(505.27)	90.00	0.00	0.00	252,799.68
JAPAN POST INSURANCE CO., LTD CMN	SDB3263868399	JP3233250004	12/08/2034	13,300	1.000000	2,907.644569	38,663,100.00	40,125,495.05	253,304.95	25.000000	1	(505.27)	0.00	0.00	0.00	1,602.26

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Long (Cont.)</b>																
		2914.T	10/01/2024	50,600	JPY	4,009.000000	184,824,000.00	202,855,400.00		0.227000	ACT/365	(2,415.37)	90.00	0.00	0.00	546,210.72
JAPAN TOBACCO INC. CMN	SDB3260458799	JP3726800000	09/29/2034	45,300	1.000000	4,076.486046	184,824,000.00	206,270,193.91	(3,414,793.91)	25.000000	1	(2,415.37)	3,963,420.00	0.00	0.00	3,461.92
		2371.T	09/25/2024	58,200	JPY	2,344.500000	136,004,000.00	136,449,900.00		0.227000	ACT/365	(1,777.37)	90.00	0.00	0.00	(4,237,331.64)
KAKAKU.COM, INC. CMN	SDB3260121487	JP3206000006	09/22/2034	56,200	1.000000	2,417.275847	136,004,000.00	140,685,454.27	(4,235,554.27)	25.000000	1	(1,777.37)	0.00	0.00	0.00	(26,856.46)
		9433.T	11/21/2024	29,200	JPY	4,910.000000	65,546,000.00	143,372,000.00		0.227000	ACT/365	(856.59)	90.00	0.00	0.00	(1,463,109.99)
KDDI CORPORATION CMN	SDB3262936513	JP3496400007	11/22/2034	13,000	1.000000	4,960.077171	65,546,000.00	144,834,253.41	(1,462,253.41)	25.000000	1	(856.59)	0.00	0.00	0.00	(9,273.28)
		6861.T	12/11/2024	900	JPY	65,260.000000	58,167,000.00	58,734,000.00		0.227000	ACT/365	(760.16)	90.00	0.00	0.00	566,239.84
KEYENCE CORP. CMN	SDB3263985556	JP3236200006	12/13/2034	900	1.000000	64,630.000000	58,167,000.00	58,167,000.00	567,000.00	25.000000	1	(760.16)	0.00	0.00	0.00	3,588.86
		2801.T	11/12/2024	21,100	JPY	1,674.000000	20,973,750.00	35,321,400.00		0.227000	ACT/365	(274.10)	90.00	0.00	0.00	(1,156,231.77)
KIKKOMAN CORP. CMN	SDB3262441830	JP3240400006	11/10/2034	11,900	1.000000	1,728.784724	20,973,750.00	36,477,357.67	(1,155,957.67)	25.000000	1	(274.10)	0.00	0.00	0.00	(7,328.27)
		1944.T	12/09/2024	8,400	JPY	3,052.000000	22,466,400.00	25,636,800.00		0.227000	ACT/365	(293.60)	90.00	0.00	0.00	136,159.20
KINDEN CORPORATION CMN	SDB3263707279	JP3263000006	12/07/2034	7,400	1.000000	3,035.755618	22,466,400.00	25,500,347.19	136,452.81	25.000000	1	(293.60)	0.00	0.00	0.00	862.99
		2222.T	09/30/2024	15,000	JPY	2,030.000000	32,467,100.00	30,450,000.00		0.227000	ACT/365	(424.30)	90.00	0.00	0.00	(2,223,887.71)
KOTOBUKI SPIRITS CO., LTD. CMN	SDB3260427124	JP3299600001	09/28/2034	14,900	1.000000	2,178.230894	32,467,100.00	32,673,463.41	(2,223,463.41)	25.000000	1	(424.30)	0.00	0.00	0.00	(14,095.13)
		6920.T	12/27/2024	0	JPY	15,870.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	0.00	31,050.00
LASERTEC CORP CMN	SDB3264753542	JP3979200007	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	31,050.00	0.00	0.00	196.80
		4689.T	12/27/2024	0	JPY	425.300000	2,264,760.00	0.00		0.227000	ACT/365	(29.60)	90.00	(20,365.89)	0.00	(20,395.49)
LY CMN	SDB3264753522	JP3933800009	12/27/2034	5,400	1.000000	0.000000	2,264,760.00	0.00	0.00	25.000000	1	(29.60)	0.00	(29.60)	0.00	(129.27)
		9552.T	11/07/2024	9,500	JPY	2,024.000000	19,147,800.00	19,228,000.00		0.227000	ACT/365	(250.23)	90.00	0.00	0.00	(122,063.36)
M&A RESEARCH INSTITUTE HOLDING CMN	SDB3262178991	JP3167370000	11/08/2034	9,400	1.000000	2,036.822435	19,147,800.00	19,349,813.13	(121,813.13)	25.000000	1	(250.23)	0.00	0.00	0.00	(773.64)
		7167.T	12/25/2024	11,400	JPY	631.800000	8,671,050.00	7,202,520.00		0.227000	ACT/365	(113.32)	90.00	(17,916.51)	0.00	(137,729.83)
MEBUKI FINANCIAL GROUP CMN	SDB3264649743	JP3117700009	12/27/2034	13,500	1.000000	642.300000	8,671,050.00	7,322,220.00	(119,700.00)	25.000000	1	(113.32)	0.00	(28.51)	0.00	(872.94)
		6508.T	11/19/2024	2,900	JPY	4,260.000000	12,687,500.00	12,354,000.00		0.227000	ACT/365	(165.81)	90.00	0.00	0.00	(333,665.81)
MEIDENSHA CORP. CMN	SDB3262800249	JP3919800007	11/17/2034	2,900	1.000000	4,375.000000	12,687,500.00	12,687,500.00	(333,500.00)	25.000000	1	(165.81)	0.00	0.00	0.00	(2,114.79)
		9744.T	09/25/2024	38,500	JPY	2,982.500000	113,856,000.00	114,826,250.00		0.227000	ACT/365	(1,487.93)	90.00	0.00	0.00	670,392.68
MEITEC CORP. CMN	SDB3260121428	JP3919200000	09/22/2034	38,400	1.000000	2,965.048556	113,856,000.00	114,154,369.39	671,880.61	25.000000	1	(1,487.93)	0.00	0.00	0.00	4,248.99
		9962.T	09/25/2024	11,100	JPY	2,463.000000	26,268,500.00	27,339,300.00		0.227000	ACT/365	(343.29)	90.00	0.00	0.00	90,843.04
MISUMI GROUP INC. CMN	SDB3260121413	JP3885400006	09/22/2034	10,700	1.000000	2,454.785015	26,268,500.00	27,248,113.67	91,186.33	25.000000	1	(343.29)	0.00	0.00	0.00	575.77
		8593.T	11/20/2024	140,000	JPY	1,033.000000	154,216,000.00	144,620,000.00		0.227000	ACT/365	(2,015.37)	90.00	(53,388.41)	0.00	(1,315,403.78)
MITSUBISHI HC CAPITAL CMN	SDB3262867379	JP3499800005	11/22/2034	148,000	1.000000	1,042.000000	154,216,000.00	145,880,000.00	(1,260,000.00)	25.000000	1	(2,015.37)	0.00	(204.33)	0.00	(8,337.11)
		7011.T	12/27/2024	12,000	JPY	2,243.000000	18,895,500.00	26,916,000.00		0.227000	ACT/365	(246.94)	90.00	12,641.38	0.00	99,170.99
MITSUBISHI HEAVY IND CMN	SDB3264753544	JP3900000005	12/27/2034	8,500	1.000000	2,235.768621	18,895,500.00	26,829,223.45	86,776.55	25.000000	1	(246.94)	0.00	(23.30)	0.00	628.55
		8306.T	12/25/2024	0	JPY	1,918.500000	111,867,600.00	0.00		0.227000	ACT/365	(1,461.94)	90.00	332,006.55	0.00	330,544.61
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3264649704	JP3902900004	12/27/2034	60,600	1.000000	0.000000	111,867,600.00	0.00	0.00	25.000000	1	(1,461.94)	0.00	(1,461.94)	0.00	2,095.01
		5333.T	10/01/2024	29,900	JPY	1,985.000000	62,000,400.00	59,351,500.00		0.227000	ACT/365	(810.25)	90.00	(19,216.52)	0.00	(857,226.77)
NGK INSULATORS CMN	SDB3260458762	JP3695200000	09/29/2034	30,800	1.000000	2,013.000000	62,000,400.00	60,188,700.00	(837,200.00)	25.000000	1	(810.25)	0.00	(23.68)	0.00	(5,433.15)
		2871.T	09/30/2024	20,700	JPY	4,020.000000	84,986,400.00	83,214,000.00		0.227000	ACT/365	(1,110.64)	90.00	0.00	0.00	(2,981,189.14)
NICHIREI CORP CMN	SDB3260427155	JP3665200006	09/28/2034	20,400	1.000000	4,163.965145	84,986,400.00	86,194,078.49	(2,980,078.49)	25.000000	1	(1,110.64)	0.00	0.00	0.00	(18,894.95)
		4612.T	12/17/2024	25,300	JPY	1,010.000000	19,446,500.00	25,553,000.00		0.227000	ACT/365	(254.14)	90.00	0.00	0.00	(83,055.45)
NIPPON PAINT CO., LTD. CMN	SDB3264255559	JP3749400002	12/15/2034	19,000	1.000000	1,018.765269	19,446,500.00	25,774,761.31	(221,761.31)	25.000000	1	(254.14)	138,960.00	0.00	0.00	(526.41)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Long (Cont.)</b>																
		4091.T	09/30/2024	19,000	JPY	4,511.000000	84,056,000.00	85,709,000.00		0.227000	ACT/365	(1,098.49)	90.00	0.00	0.00	1,651,901.51
NIPPON SANZO HOLDINGS CORP CMN	SDB3260427143	JP3711600001	09/28/2034	19,000	1.000000	4,424.000000	84,056,000.00	84,056,000.00	1,653,000.00	25.000000	1	(1,098.49)	0.00	0.00	0.00	10,469.85
		4516.T	12/18/2024	600	JPY	4,052.000000	2,393,400.00	2,431,200.00		0.227000	ACT/365	(31.28)	90.00	0.00	0.00	37,768.72
NIPPON SHINYAKU CMN	SDB3264328887	JP3717600005	12/20/2034	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	37,800.00	25.000000	1	(31.28)	0.00	0.00	0.00	239.38
		4114.T	10/10/2024	45,900	JPY	1,937.000000	87,898,500.00	88,908,300.00		0.227000	ACT/365	(1,148.70)	90.00	0.00	0.00	1,008,651.30
NIPPON SHOKUBAI LTD CMN	SDB3260760812	JP3715200006	10/12/2034	45,900	1.000000	1,915.000000	87,898,500.00	87,898,500.00	1,009,800.00	25.000000	1	(1,148.70)	0.00	0.00	0.00	6,392.89
		4021.T	12/03/2024	1,400	JPY	4,892.000000	6,928,600.00	6,848,800.00		0.227000	ACT/365	(90.55)	90.00	0.00	0.00	(79,890.55)
NISSAN CHEMICAL IND CMN	SDB3263426668	JP3670800006	12/01/2034	1,400	1.000000	4,949.000000	6,928,600.00	6,928,600.00	(79,800.00)	25.000000	1	(90.55)	0.00	0.00	0.00	(506.35)
		2897.T	12/20/2024	1,100	JPY	3,752.000000	3,440,700.00	4,127,200.00		0.227000	ACT/365	(44.96)	90.00	0.00	0.00	(71,794.25)
NISSIN FOODS HOLDINGS CMN	SDB3264453043	JP3675600005	12/20/2034	900	1.000000	3,817.226621	3,440,700.00	4,198,949.28	(71,749.28)	25.000000	1	(44.96)	0.00	0.00	0.00	(455.04)
		6988.T	01/08/2025	3,100	JPY	2,716.000000	0.00	8,419,600.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	61,956.79
NITTO DENKO CMN	SDB3265201704	JP3684000007	01/11/2035	0	1.000000	2,696.013940	0.00	8,357,643.21	61,956.79	25.000000	0	0.00	0.00	0.00	0.00	392.69
		4403.T	10/25/2024	31,100	JPY	2,184.500000	66,841,800.00	67,937,950.00		0.227000	ACT/365	(873.52)	90.00	0.00	0.00	(652,737.14)
NOF CORPORATION CMN	SDB3261588071	JP3753400005	10/25/2034	30,300	1.000000	2,205.460245	66,841,800.00	68,589,813.61	(651,863.61)	25.000000	1	(873.52)	0.00	0.00	0.00	(4,137.09)
		2327.T	12/11/2024	0	JPY	3,974.000000	1,628,800.00	0.00		0.227000	ACT/365	(21.29)	90.00	(20,504.55)	0.00	(20,525.83)
NS SOLUTIONS CMN	SDB3263985554	JP3379900008	12/13/2034	400	1.000000	0.000000	1,628,800.00	0.00	0.00	25.000000	1	(21.29)	0.00	(21.29)	0.00	(130.09)
		1802.T	12/11/2024	0	JPY	2,101.000000	2,930,200.00	0.00		0.227000	ACT/365	(38.29)	90.00	12,908.69	0.00	12,870.39
OBAYASHI CORP CMN	SDB3263985558	JP3190000004	12/13/2034	1,400	1.000000	0.000000	2,930,200.00	0.00	0.00	25.000000	1	(38.29)	0.00	(76.93)	0.00	81.57
		4733.T	09/25/2024	22,500	JPY	6,782.000000	150,511,200.00	152,595,000.00		0.227000	ACT/365	(1,966.95)	90.00	0.00	0.00	(3,359,720.63)
OBIC BUSINESS CONSULTANTS CMN	SDB3260121423	JP3173500004	09/22/2034	21,700	1.000000	6,931.233497	150,511,200.00	155,952,753.68	(3,357,753.68)	25.000000	1	(1,966.95)	0.00	0.00	0.00	(21,294.11)
		4684.T	09/25/2024	55,300	JPY	4,642.000000	257,176,400.00	256,702,600.00		0.227000	ACT/365	(3,360.91)	90.00	0.00	0.00	(2,794,411.52)
OBIC CO., LTD CMN	SDB3260121432	JP3173400007	09/22/2034	54,800	1.000000	4,692.471078	257,176,400.00	259,493,650.61	(2,791,050.61)	25.000000	1	(3,360.91)	0.00	0.00	0.00	(17,711.15)
		4528.T	12/18/2024	3,300	JPY	1,661.500000	19,614,000.00	5,482,950.00		0.227000	ACT/365	(256.33)	90.00	217,411.50	0.00	306,255.17
ONO PHARMACEUTICAL CMN	SDB3264328857	JP3197600004	12/20/2034	12,000	1.000000	1,634.500000	19,614,000.00	5,393,850.00	89,100.00	25.000000	1	(256.33)	0.00	(334.73)	0.00	1,941.06
		4716.T	10/02/2024	4,300	JPY	14,755.000000	66,682,000.00	63,446,500.00		0.227000	ACT/365	(871.43)	90.00	18,900.26	0.00	(1,701,971.18)
ORACLE CORPORATION JAPAN CMN	SDB3260588249	JP3689500001	10/04/2034	4,400	1.000000	15,155.000000	66,682,000.00	65,166,500.00	(1,720,000.00)	25.000000	1	(871.43)	0.00	(19.81)	0.00	(10,787.19)
		4578.T	01/09/2025	500	JPY	8,511.000000	0.00	4,255,500.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	(5,876.97)
OTSUKA HOLDINGS CO., LTD. CMN	SDB3265272427	JP3188220002	01/11/2035	0	1.000000	8,522.753943	0.00	4,261,376.97	(5,876.97)	25.000000	0	0.00	0.00	0.00	0.00	(37.25)
		6098.T	01/09/2025	1,400	JPY	11,255.000000	0.00	15,757,000.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	(35,526.45)
RECRUIT HOLDINGS CMN	SDB3265272415	JP3970300004	01/11/2035	0	1.000000	11,280.376034	0.00	15,792,526.45	(35,526.45)	25.000000	0	0.00	0.00	0.00	0.00	(225.17)
		8308.T	12/10/2024	22,400	JPY	1,157.000000	106,095,150.00	25,916,800.00		0.227000	ACT/365	(1,386.50)	90.00	330,048.42	0.00	608,661.91
RESONA HOLDINGS CMN	SDB3263868377	JP3500610005	12/08/2034	92,700	1.000000	1,144.500000	106,095,150.00	25,636,800.00	280,000.00	25.000000	1	(1,386.50)	0.00	(1,507.55)	0.00	3,857.74
		4443.T	10/24/2024	3,600	JPY	2,128.000000	6,426,000.00	7,660,800.00		0.227000	ACT/365	(83.98)	90.00	0.00	0.00	(483,695.67)
SANSAN CMN	SDB3261510782	JP3332540008	10/25/2034	2,800	1.000000	2,262.336580	6,426,000.00	8,144,411.69	(483,611.69)	25.000000	1	(83.98)	0.00	0.00	0.00	(3,065.69)
		7735.T	12/18/2024	0	JPY	10,110.000000	6,643,000.00	0.00		0.227000	ACT/365	(86.81)	90.00	62,664.10	0.00	62,577.29
SCREEN HOLDINGS CMN	SDB3264328856	JP3494600004	12/20/2034	700	1.000000	0.000000	6,643,000.00	0.00	0.00	25.000000	1	(86.81)	0.00	(86.81)	0.00	396.62
		9719.T	09/30/2024	11,300	JPY	3,254.000000	38,639,600.00	36,770,200.00		0.227000	ACT/365	(504.96)	90.00	(10,564.27)	0.00	(881,169.23)
SCSK CORPORATION CMN	SDB3260427112	JP3400400002	09/28/2034	11,600	1.000000	3,331.000000	38,639,600.00	37,640,300.00	(870,100.00)	25.000000	1	(504.96)	0.00	(13.06)	0.00	(5,584.90)
		9024.T	12/27/2024	1,600	JPY	3,357.000000	3,849,600.00	5,371,200.00		0.227000	ACT/365	(50.31)	90.00	8,978.56	0.00	215,721.95
SEIBU HOLDINGS INC CMN	SDB3264753530	JP3417200007	12/27/2034	1,200	1.000000	3,227.753942	3,849,600.00	5,164,406.31	206,793.69	25.000000	1	(50.31)	0.00	(8.43)	0.00	1,367.26

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Long (Cont.)</b>																
		8410.T	12/04/2024	257,600	JPY	306.900000	75,836,610.00	79,057,440.00		0.227000	ACT/365	(991.07)	90.00	0.00	0.00	(1,191,517.79)
SEVEN BANK CMN	SDB3263530540	JP3105220002	12/06/2034	243,300	1.000000	311.521610	75,836,610.00	80,247,966.72	(1,190,526.72)	25.000000	1	(991.07)	0.00	0.00	0.00	(7,551.91)
		8227.T	10/10/2024	3,300	JPY	8,748.000000	29,086,200.00	28,868,400.00		0.227000	ACT/365	(380.11)	90.00	0.00	0.00	(218,180.11)
SHIMAMURA CO LTD CMN	SDB3260760813	JP3358200008	10/12/2034	3,300	1.000000	8,814.000000	29,086,200.00	29,086,200.00	(217,800.00)	25.000000	1	(380.11)	0.00	0.00	0.00	(1,382.84)
		5831.T	12/25/2024	2,900	JPY	1,312.500000	16,570,050.00	3,806,250.00		0.227000	ACT/365	(216.55)	90.00	321,094.15	0.00	402,077.60
SHIZUOKA FINANCIAL GROUP CMN	SDB3264649736	JP3351500008	12/27/2034	12,900	1.000000	1,284.500000	16,570,050.00	3,725,050.00	81,200.00	25.000000	1	(216.55)	0.00	(337.51)	0.00	2,548.39
		8630.T	12/24/2024	16,200	JPY	4,145.000000	67,139,700.00	67,149,000.00		0.227000	ACT/365	(877.41)	90.00	2,073.09	0.00	422,395.68
SOMPO HOLDINGS, INC. CMN	SDB3264583134	JP3165000005	12/22/2034	16,300	1.000000	4,119.000000	67,139,700.00	66,727,800.00	421,200.00	25.000000	1	(877.41)	0.00	(10.77)	0.00	477.17
		4203.T	10/10/2024	2,400	JPY	3,876.000000	9,685,000.00	9,302,400.00		0.227000	ACT/365	(126.57)	90.00	1,974.69	0.00	6,648.12
SUMITOMO BAKELITE CO., LTD. CMN	SDB3260760775	JP3409400003	10/12/2034	2,500	1.000000	3,874.000000	9,685,000.00	9,297,600.00	4,800.00	25.000000	1	(126.57)	0.00	(5.06)	0.00	42.14
		1911.T	12/24/2024	0	JPY	5,206.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	0.00	0.00	64,800.00
SUMITOMO FORESTRY CO LTD CMN	SDB3264583157	JP3409800004	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	0.00	64,800.00	0.00	0.00	410.71
		8309.T	12/30/2024	0	JPY	3,743.000000	5,538,000.00	0.00		0.227000	ACT/365	(72.37)	90.00	36,737.62	0.00	36,665.25
SUMITOMO MITSUI TRUST GROUP CMN	SDB3264792327	JP3892100003	12/28/2034	1,500	1.000000	0.000000	5,538,000.00	0.00	0.00	25.000000	1	(72.37)	0.00	(72.37)	0.00	232.39
		5805.T	09/25/2024	4,900	JPY	7,460.000000	37,240,000.00	36,554,000.00		0.227000	ACT/365	(486.67)	90.00	0.00	0.00	(686,486.67)
SWCC SHOWA HOLDINGS CO., LTD. CMN	SDB3260121422	JP3368400002	09/22/2034	4,900	1.000000	7,600.000000	37,240,000.00	37,240,000.00	(686,000.00)	25.000000	1	(486.67)	0.00	0.00	0.00	(4,350.99)
		6028.T	10/11/2024	12,400	JPY	2,904.500000	32,889,300.00	36,015,800.00		0.227000	ACT/365	(429.81)	90.00	0.00	0.00	(365,126.21)
TECHNOPRO HOLDINGS, INC. CMN	SDB3260862001	JP3545240008	10/12/2034	11,100	1.000000	2,958.080354	32,889,300.00	36,680,196.39	(664,396.39)	25.000000	1	(429.81)	299,700.00	0.00	0.00	(2,314.19)
		3635.T	09/25/2024	29,000	JPY	1,829.500000	52,724,600.00	53,055,500.00		0.227000	ACT/365	(689.03)	90.00	0.00	0.00	(768,660.45)
TECMO KOEI HOLDINGS CO., LTD. CMN	SDB3260121448	JP3283460008	09/22/2034	28,400	1.000000	1,855.981773	52,724,600.00	53,823,471.42	(767,971.42)	25.000000	1	(689.03)	0.00	0.00	0.00	(4,871.82)
		3626.T	12/27/2024	6,000	JPY	3,645.000000	22,422,000.00	21,870,000.00		0.227000	ACT/365	(293.02)	90.00	0.00	0.00	(552,293.02)
TIS INC. CMN	SDB3264753520	JP3104890003	12/27/2034	6,000	1.000000	3,737.000000	22,422,000.00	22,422,000.00	(552,000.00)	25.000000	1	(293.02)	0.00	0.00	0.00	(3,500.47)
		9001.T	09/25/2024	31,000	JPY	2,632.500000	72,831,800.00	81,607,500.00		0.227000	ACT/365	(951.80)	90.00	0.00	0.00	1,998,157.75
TOBU RAILWAY CMN	SDB3260121489	JP3597800006	09/22/2034	28,400	1.000000	2,568.012595	72,831,800.00	79,608,390.45	1,999,109.55	25.000000	1	(951.80)	0.00	0.00	0.00	12,664.44
		8766.T	12/12/2024	700	JPY	5,713.000000	13,174,400.00	3,999,100.00		0.227000	ACT/365	(172.17)	90.00	(70,591.16)	0.00	(81,263.33)
TOKIO MARINE HOLDINGS CMN	SDB3264054743	JP3910660004	12/13/2034	2,300	1.000000	5,728.000000	13,174,400.00	4,009,600.00	(10,500.00)	25.000000	1	(172.17)	0.00	(209.20)	0.00	(515.05)
		3402.T	01/08/2025	20,700	JPY	1,011.000000	0.00	20,927,700.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	168,450.74
TORAY INDUSTRIES CMN	SDB3265201697	JP3621000003	01/11/2035	0	1.000000	1,002.862283	0.00	20,759,249.26	168,450.74	25.000000	0	0.00	0.00	0.00	0.00	1,067.65
		2875.T	01/09/2025	100	JPY	10,600.000000	0.00	1,060,000.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	4,431.39
TOYO SUISAN KAISHA, LTD. CMN	SDB3265272420	JP3613000003	01/11/2035	0	1.000000	10,555.686075	0.00	1,055,668.61	4,431.39	25.000000	0	0.00	0.00	0.00	0.00	28.09
		4704.T	01/09/2025	300	JPY	8,235.000000	0.00	2,470,500.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	1,939.55
TREND MICRO INC. CMN	SDB3265272424	JP3637300009	01/11/2035	0	1.000000	8,228.534820	0.00	2,468,560.45	1,939.55	25.000000	0	0.00	0.00	0.00	0.00	12.29
		4732.T	09/25/2024	83,800	JPY	1,350.000000	113,189,400.00	113,130,000.00		0.227000	ACT/365	(1,479.21)	90.00	0.00	0.00	(2,227,320.02)
USS CO LTD CMN	SDB3260121491	JP3944130008	09/22/2034	82,200	1.000000	1,376.561346	113,189,400.00	115,355,840.81	(2,225,840.81)	25.000000	1	(1,479.21)	0.00	0.00	0.00	(14,116.89)
		4194.T	10/01/2024	1,100	JPY	7,769.000000	5,611,900.00	8,545,900.00		0.227000	ACT/365	(73.34)	90.00	0.00	0.00	(215,578.04)
VISIONAL INC CMN	SDB3260458716	JP3800270005	09/29/2034	700	1.000000	7,964.913368	5,611,900.00	8,761,404.70	(215,504.70)	25.000000	1	(73.34)	0.00	0.00	0.00	(1,366.35)
		2267.T	09/25/2024	24,400	JPY	2,915.500000	68,103,600.00	71,138,200.00		0.227000	ACT/365	(890.01)	90.00	0.00	0.00	(1,677,296.21)
YAKULT HONSHA CO., LTD. CMN	SDB3260121541	JP3931600005	09/22/2034	22,800	1.000000	2,984.205172	68,103,600.00	72,814,606.20	(1,676,406.20)	25.000000	1	(890.01)	0.00	0.00	0.00	(10,630.80)
		2212.T	10/01/2024	6,700	JPY	2,991.000000	19,721,450.00	20,039,700.00		0.227000	ACT/365	(257.73)	90.00	0.00	0.00	550,552.27
YAMAZAKI BAKING CO LTD CMN	SDB3260458792	JP3935600001	09/29/2034	6,700	1.000000	2,943.500000	19,721,450.00	19,721,450.00	318,250.00	25.000000	1	(257.73)	232,560.00	0.00	0.00	3,489.43

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Long (Cont.)</b>																
ZENKOKU HOSHO CO LTD CMN	SDB3265272416	7164.T JP3429250008	01/09/2025 01/11/2035	2,000 0	JPY 1.000000	5,549.000000 5,543.510305	0.00 0.00	11,098,000.00 11,087,020.61	10,979.39	0.226996 25.000000	ACT/365 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	10,979.39 69.59
ZOZO CMN	SDB3260121495	3092.T JP3399310006	09/25/2024 09/22/2034	24,100 19,400	JPY 1.000000	4,897.000000 4,889.381079	95,001,800.00 95,001,800.00	118,017,700.00 117,834,084.00	183,616.00	0.227000 25.000000	ACT/365 1	(1,241.53) (1,241.53)	90.00 0.00	0.00 0.00	0.00 0.00	182,374.47 1,155.90
<b>TOTAL Long</b>							<b>3,825,240,750.00</b>	<b>3,792,705,760.00</b>				<b>(49,990.13)</b>		<b>3,089,595.56</b>	<b>0.00</b>	<b>(14,169,871.27)</b>
							<b>3,825,240,750.00</b>	<b>3,815,340,976.69</b>	<b>(22,635,216.69)</b>			<b>(49,990.13)</b>	<b>5,425,740.00</b>	<b>(7,700.19)</b>	<b>0.00</b>	<b>(89,809.49)</b>
<b>Short</b>																
ADVANTEST CORP CMN	SDB3265272450	6857.T JP3122400009	01/09/2025 01/11/2035	(600) 0	JPY 1.000000	9,741.000000 9,791.863488	0.00 0.00	(5,844,600.00) (5,875,118.09)	30,518.09	0.226996 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	30,518.09 193.43
AGC INC. CMN	SDB3264328829	5201.T JP3112000009	12/18/2024 12/20/2034	0 0	JPY 1.000000	4,622.000000 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 (38,640.00)	0.00 0.00	0.00 0.00	(38,640.00) (244.90)
APPIER GROUP CMN	SDB3264390161	4180.T JP3160960005	12/19/2024 12/20/2034	(2,200) (2,200)	JPY 1.000000	1,457.000000 1,460.000000	(3,212,000.00) (3,212,000.00)	(3,205,400.00) (3,212,000.00)	6,600.00	0.227000 (25.000000)	ACT/365 1	(2.02) (2.02)	92.00 (4,048.00)	0.00 0.00	0.00 0.00	2,549.98 16.16
ASAHI GROUP HOLDINGS LTD CMN	SDB3264583190	2502.T JP3116000005	12/24/2024 12/22/2034	0 (8,600)	JPY 1.000000	1,597.500000 0.000000	(14,250,200.00) (14,250,200.00)	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 1	(8.98) (8.98)	92.00 (540,500.00)	411,250.53 (8.98)	0.00 0.00	(129,258.45) (819.25)
ASICS CORP CMN	SDB3264453044	7936.T JP3118000003	12/20/2024 12/20/2034	(10,200) (13,600)	JPY 1.000000	3,078.000000 3,110.000000	(42,296,000.00) (42,296,000.00)	(31,395,600.00) (31,722,000.00)	326,400.00	0.227000 (25.000000)	ACT/365 1	(26.65) (26.65)	92.00 (85,560.00)	87,218.40 (8.92)	0.00 0.00	328,031.75 2,079.08
BANDAI NAMCO HOLDINGS CMN	SDB3264178790	7832.T JP3778630008	12/16/2024 12/14/2034	(4,500) (14,100)	JPY 1.000000	3,658.000000 3,779.000000	(3,283,900.00) (53,283,900.00)	(16,461,000.00) (17,005,500.00)	544,500.00	0.227000 (25.000000)	ACT/365 1	(33.58) (33.58)	92.00 0.00	642,383.81 (29.83)	0.00 0.00	1,186,850.24 7,522.33
CAPCOM CO., LTD. CMN	SDB3261285267	9697.T JP3218900003	10/21/2024 10/19/2034	(20,400) (20,400)	JPY 1.000000	3,398.000000 3,474.000000	(70,869,600.00) (70,869,600.00)	(69,319,200.00) (70,869,600.00)	1,550,400.00	0.227000 (25.000000)	ACT/365 1	(44.66) (44.66)	92.00 0.00	0.00 0.00	0.00 0.00	1,550,355.34 9,826.24
CERES CMN	SDB3264255529	3696.T JP3423570005	12/17/2024 12/15/2034	(3,000) (3,000)	JPY 1.000000	2,937.000000 3,105.000000	(9,315,000.00) (9,315,000.00)	(8,811,000.00) (9,315,000.00)	504,000.00	0.227000 (253.333300)	ACT/365 1	(588.59) (588.59)	92.00 (165,600.00)	0.00 0.00	0.00 0.00	337,811.41 2,141.07
CHUBU ELECTRIC POWER COMPANY CMN	SDB3264753532	9502.T JP3526600006	12/27/2024 12/27/2034	(5,200) (6,500)	JPY 1.000000	1,643.000000 1,655.500000	(10,760,750.00) (10,760,750.00)	(8,543,600.00) (8,608,600.00)	65,000.00	0.227000 (25.000000)	ACT/365 1	(6.78) (6.78)	92.00 0.00	7,710.62 (1.66)	0.00 0.00	72,703.84 460.80
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN	SDB3260427169	9504.T JP3522200009	09/30/2024 09/28/2034	(29,900) (29,900)	JPY 1.000000	891.300000 911.900000	(27,265,810.00) (27,265,810.00)	(26,649,870.00) (27,265,810.00)	615,940.00	0.227000 (25.000000)	ACT/365 1	(17.18) (17.18)	92.00 0.00	0.00 0.00	0.00 0.00	615,922.82 3,903.76
COSMO ENERGY HOLDINGS CO., LTD. CMN	SDB3260458785	5021.T JP3298000005	10/01/2024 09/29/2034	(7,500) (7,500)	JPY 1.000000	6,968.000000 6,929.000000	(51,967,500.00) (51,967,500.00)	(52,260,000.00) (51,967,500.00)	(292,500.00)	0.227000 (25.000000)	ACT/365 1	(32.75) (32.75)	92.09 0.00	0.00 0.00	0.00 0.00	(292,532.75) (1,854.09)
CUORIPS INC. CMN	SDB3260855562	4894.T JP3266030000	10/11/2024 10/12/2034	(900) (900)	JPY 1.000000	4,870.000000 4,610.000000	(4,149,000.00) (4,149,000.00)	(4,383,000.00) (4,149,000.00)	(234,000.00)	0.227000 (1,986.111100)	ACT/365 1	(2,231.83) (2,231.83)	92.00 0.00	0.00 0.00	0.00 0.00	(236,231.83) (1,497.25)
CYBER AGENT LTD CMN	SDB3264390139	4751.T JP3311400000	12/19/2024 12/20/2034	(11,800) (13,300)	JPY 1.000000	1,070.500000 1,096.000000	(14,576,800.00) (14,576,800.00)	(12,631,900.00) (12,932,800.00)	300,900.00	0.227000 (25.000000)	ACT/365 1	(9.19) (9.19)	92.00 0.00	42,245.89 (1.04)	0.00 0.00	343,136.71 2,174.82
DAIHEN CORP. CMN	SDB3264520294	6622.T JP3497800007	12/23/2024 12/21/2034	(1,900) (1,900)	JPY 1.000000	8,050.000000 8,090.000000	(15,371,000.00) (15,371,000.00)	(15,295,000.00) (15,371,000.00)	76,000.00	0.227000 (25.000000)	ACT/365 1	(9.69) (9.69)	92.00 0.00	0.00 0.00	0.00 0.00	75,990.31 481.63
DAIKIN INDUSTRIES CMN	SDB3264857830	6367.T JP3481800005	01/06/2025 12/29/2034	(6,100) (3,600)	JPY 1.000000	19,125.000000 18,806.112839	(67,176,000.00) (67,176,000.00)	(116,662,500.00) (114,717,288.32)	(1,945,211.68)	0.227000 (25.000000)	ACT/365 1	(42.33) (42.33)	92.00 0.00	(17,622.43) (1.18)	0.00 0.00	(1,962,876.44) (12,440.83)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		2432.T	09/30/2024	(8,100)	JPY	2,869.500000	(25,080,000.00)	(23,242,950.00)		0.227000	ACT/365	(15.80)	92.00	0.00	0.00	2,146,014.11
DENA CMN	SDB3260427159	JP3548610009	09/28/2034	(8,000)	1.000000	3,134.441965	(25,080,000.00)	(25,388,979.91)	2,146,029.92	(25.000000)	1	(15.80)	0.00	0.00	0.00	13,601.56
		4061.T	01/07/2025	(600)	JPY	2,250.000000	(1,113,777.60)	(1,350,000.00)		0.227000	ACT/365	(0.69)	100.00	0.00	0.00	(10,015.27)
DENKA COMPANY LIMITED CMN	SDB3264921697	JP3549600009	01/09/2035	(500)	1.000000	2,233.309040	(1,115,750.00)	(1,339,985.42)	(10,014.58)	(25.000000)	1	(0.69)	0.00	0.00	0.00	(63.48)
		4324.T	01/09/2025	(600)	JPY	3,698.000000	0.00	(2,218,800.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	6,755.33
DENTSU GROUP CMN	SDB3265272439	JP3551520004	01/11/2035	0	1.000000	3,709.258882	0.00	(2,225,555.33)	6,755.33	(25.000000)	0	0.00	0.00	0.00	0.00	42.82
		6141.T	12/19/2024	(5,300)	JPY	2,498.000000	(13,477,900.00)	(13,239,400.00)		0.227000	ACT/365	(8.49)	92.00	0.00	0.00	(5,308.49)
DMG MORI CO., LTD. CMN	SDB3264390163	JP3924800000	12/20/2034	(5,300)	1.000000	2,543.000000	(13,477,900.00)	(13,477,900.00)	238,500.00	(25.000000)	1	(8.49)	(243,800.00)	0.00	0.00	(33.65)
		6361.T	01/09/2025	(600)	JPY	2,685.000000	0.00	(1,611,000.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	5,794.90
EBARA CORPORATION CMN	SDB3265272432	JP3166000004	01/11/2035	0	1.000000	2,694.658169	0.00	(1,616,794.90)	5,794.90	(25.000000)	0	0.00	0.00	0.00	0.00	36.73
		4523.T	10/07/2024	(8,900)	JPY	4,414.000000	(32,034,600.00)	(39,284,600.00)		0.227000	ACT/365	(20.19)	92.00	0.00	0.00	(643,049.67)
EISAI CO., LTD. CMN	SDB3260628337	JP3160400002	10/05/2034	(7,400)	1.000000	4,341.749497	(32,034,600.00)	(38,641,570.52)	(643,029.48)	(25.000000)	1	(20.19)	0.00	0.00	0.00	(4,075.69)
		5020.T	12/25/2024	0	JPY	832.600000	(56,188,400.00)	0.00		0.227000	ACT/365	(35.41)	92.00	(695,177.19)	0.00	(695,212.60)
ENEOS HOLDINGS CMN	SDB3264649703	JP3386450005	12/27/2034	(68,000)	1.000000	0.000000	(56,188,400.00)	0.00	0.00	(25.000000)	1	(35.41)	0.00	(35.41)	0.00	(4,406.30)
		6954.T	12/13/2024	(2,900)	JPY	4,235.000000	(35,487,500.00)	(12,281,500.00)		0.227000	ACT/365	(22.36)	92.00	8,680.96	0.00	(165,341.40)
FANUC CORP. CMN	SDB3264120642	JP3802400006	12/13/2034	(8,500)	1.000000	4,175.000000	(35,487,500.00)	(12,107,500.00)	(174,000.00)	(25.000000)	1	(22.36)	0.00	(26.09)	0.00	(1,047.94)
		6890.T	10/07/2024	(8,700)	JPY	2,624.000000	(20,672,000.00)	(22,828,800.00)		0.227000	ACT/365	(13.03)	92.00	0.00	0.00	(361,629.72)
FERROTEC CORPORATION CMN	SDB3260628339	JP3802720007	10/05/2034	(8,000)	1.000000	2,582.434863	(20,672,000.00)	(22,467,183.31)	(361,616.69)	(25.000000)	1	(13.03)	0.00	0.00	0.00	(2,292.03)
		7148.T	09/25/2024	(14,500)	JPY	2,848.000000	(41,688,000.00)	(41,296,000.00)		0.227000	ACT/365	(26.27)	92.00	0.00	0.00	679,155.06
FINANCIAL PARTNERS GROUP CMN	SDB3260121392	JP3166990006	09/22/2034	(14,400)	1.000000	2,894.840092	(41,688,000.00)	(41,975,181.33)	679,181.33	(25.000000)	1	(26.27)	0.00	0.00	0.00	4,304.53
		4478.T	09/25/2024	(10,000)	JPY	3,065.000000	(30,350,000.00)	(30,650,000.00)		0.227000	ACT/365	(1,532.47)	92.00	0.00	0.00	(301,532.47)
FREEE CMN	SDB3260121411	JP3826520003	09/22/2034	(10,000)	1.000000	3,035.000000	(30,350,000.00)	(30,350,000.00)	(300,000.00)	(207.000000)	1	(1,532.47)	0.00	0.00	0.00	(1,911.13)
		6702.T	01/09/2025	(1,000)	JPY	2,889.000000	0.00	(2,889,000.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	(12,486.99)
FUJITSU CMN	SDB3265272429	JP3818000006	01/11/2035	0	1.000000	2,876.513014	0.00	(2,876,513.01)	(12,486.99)	(25.000000)	0	0.00	0.00	0.00	0.00	(79.14)
		9166.T	12/17/2024	(1,100)	JPY	2,685.000000	(2,821,500.00)	(2,953,500.00)		0.227000	ACT/365	(476.13)	92.00	0.00	0.00	(132,476.13)
GENDA INC. CMN	SDB3264255522	JP3386890002	12/15/2034	(1,100)	1.000000	2,565.000000	(2,821,500.00)	(2,821,500.00)	(132,000.00)	(638.636300)	1	(476.13)	0.00	0.00	0.00	(839.64)
		6674.T	12/24/2024	(1,900)	JPY	2,611.500000	(5,036,900.00)	(4,961,850.00)		0.227000	ACT/365	(3.17)	92.00	0.00	0.00	75,046.83
GS YUASA CMN	SDB3264583136	JP3385820000	12/22/2034	(1,900)	1.000000	2,651.000000	(5,036,900.00)	(5,036,900.00)	75,050.00	(25.000000)	1	(3.17)	0.00	0.00	0.00	475.65
		6324.T	12/03/2024	(13,400)	JPY	3,870.000000	(50,509,500.00)	(51,858,000.00)		0.227000	ACT/365	(31.83)	92.00	(578,907.22)	0.00	(7,613,939.05)
HARMONIC DRIVE SYSTEMS INC. CMN	SDB3263426674	JP3765150002	12/01/2034	(15,100)	1.000000	3,345.000000	(50,509,500.00)	(44,823,000.00)	(7,035,000.00)	(25.000000)	1	(31.83)	0.00	(4.82)	0.00	(48,257.60)
		7205.T	09/25/2024	(76,400)	JPY	555.000000	(43,582,000.00)	(42,402,000.00)		0.227000	ACT/365	(27.46)	92.00	7,388.41	0.00	847,760.94
HINO MOTORS LTD CMN	SDB3260121444	JP3792600003	09/22/2034	(77,000)	1.000000	566.000000	(43,582,000.00)	(43,242,400.00)	840,400.00	(25.000000)	1	(27.46)	0.00	(0.32)	0.00	5,373.16
		9603.T	10/01/2024	(15,500)	JPY	1,423.000000	(18,194,400.00)	(22,056,500.00)		0.227000	ACT/365	(649.40)	92.00	0.00	0.00	286,980.85
HIS CMN	SDB3260458781	JP3160740001	09/29/2034	(12,600)	1.000000	1,441.556790	(18,194,400.00)	(22,344,130.25)	287,630.25	(152.976100)	1	(649.40)	0.00	0.00	0.00	1,818.90
		6305.T	11/21/2024	(3,000)	JPY	3,493.000000	(10,551,000.00)	(10,479,000.00)		0.227000	ACT/365	(6.65)	92.00	0.00	0.00	71,993.35
HITACHI CONSTRUCTION MACHINE CMN	SDB3262936493	JP3787000003	11/22/2034	(3,000)	1.000000	3,517.000000	(10,551,000.00)	(10,551,000.00)	72,000.00	(25.000000)	1	(6.65)	0.00	0.00	0.00	456.30
		9509.T	12/05/2024	(14,000)	JPY	813.600000	(11,676,000.00)	(11,390,400.00)		0.227000	ACT/365	(7.36)	92.00	0.00	0.00	285,592.64
HOKKAIDO ELEC PWR CO INC CMN	SDB3263589442	JP3850200001	12/06/2034	(14,000)	1.000000	834.000000	(11,676,000.00)	(11,676,000.00)	285,600.00	(25.000000)	1	(7.36)	0.00	0.00	0.00	1,810.10
		7267.T	12/30/2024	(4,800)	JPY	1,604.000000	(5,986,500.00)	(7,699,200.00)		0.227000	ACT/365	(3.77)	100.00	0.00	0.00	(274,147.28)
HONDA MOTOR CMN	SDB3264792316	JP3854600008	12/28/2034	(3,900)	1.000000	1,546.886768	(5,986,500.00)	(7,425,056.49)	(274,143.51)	(25.000000)	1	(3.77)	0.00	0.00	0.00	(1,737.56)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		6856.T	12/13/2024	0	JPY	9,322.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	0.00	(15,180.00)
HORIBA LTD CMN	SDB3264120659	JP3853000002	12/13/2024	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(15,180.00)	0.00	0.00	(96.21)
		5019.T	10/01/2024	(95,600)	JPY	1,036.500000	(114,940,500.00)	(99,089,400.00)		0.227000	ACT/365	(72.43)	92.00	(112,593.79)	0.00	(208,266.22)
IDEMITSU KOSAN CO.,LTD. CMN	SDB3260458784	JP3142500002	09/29/2024	(111,000)	1.000000	1,035.500000	(114,940,500.00)	(98,993,800.00)	(95,600.00)	(25.000000)	1	(72.43)	0.00	(10.19)	0.00	(1,320.00)
		7013.T	01/07/2025	0	JPY	8,610.000000	(2,776,219.53)	0.00		0.227000	ACT/365	(1.64)	100.00	97,824.81	0.00	97,823.16
IHI CORPORATION CMN	SDB3264921672	JP3134800006	01/09/2025	(300)	1.000000	0.000000	(2,793,300.00)	0.00	0.00	(25.000000)	1	(1.64)	0.00	(1.64)	0.00	620.01
		9338.T	12/25/2024	(1,300)	JPY	4,135.000000	(5,421,000.00)	(5,375,500.00)		0.227000	ACT/365	(931.67)	92.00	0.00	0.00	44,568.33
INFORICH CMN	SDB3264649719	JP3153830009	12/27/2024	(1,300)	1.000000	4,170.000000	(5,421,000.00)	(5,375,500.00)	45,500.00	(650.000000)	1	(931.67)	0.00	0.00	0.00	282.48
		5076.T	11/18/2024	(11,900)	JPY	1,199.500000	(16,483,500.00)	(14,274,050.00)		0.227000	ACT/365	(10.39)	92.00	28,574.88	0.00	284,414.49
INFRONEER HOLDINGS INC. CMN	SDB3262741463	JP3153850007	11/16/2024	(13,500)	1.000000	1,221.000000	(16,483,500.00)	(14,529,900.00)	255,850.00	(25.000000)	1	(10.39)	0.00	(2.03)	0.00	1,802.64
INSTITUTE FOR Q-SHU PIONEERS O CMN	SDB3262936528	JP3244850008	11/22/2024	(4,300)	1.000000	1,114.702956	(4,764,400.00)	(5,907,925.67)	(197,674.33)	(2,337.209300)	1	(3,021.16)	0.00	0.00	0.00	(200,695.50)
		3099.T	12/18/2024	(5,400)	JPY	2,687.000000	(30,552,750.00)	(14,509,800.00)		0.227000	ACT/365	(19.25)	92.00	268,397.71	0.00	622,078.46
ISETAN MITSUKOSHI HOLDINGS CMN	SDB3264328897	JP3894900004	12/20/2024	(11,100)	1.000000	2,752.500000	(30,552,750.00)	(14,863,500.00)	353,700.00	(25.000000)	1	(19.25)	0.00	(13.54)	0.00	3,942.77
		2593.T	11/15/2024	(21,000)	JPY	3,426.000000	(73,611,200.00)	(71,946,000.00)		0.227000	ACT/365	(46.39)	92.00	0.00	0.00	2,362,208.30
ITO EN, LTD.	SDB3262681149	JP3143000002	11/15/2024	(20,800)	1.000000	3,538.488318	(73,611,200.00)	(74,308,254.69)	2,362,254.69	(25.000000)	1	(46.39)	0.00	0.00	0.00	14,971.82
		8088.T	12/12/2024	(4,800)	JPY	1,767.000000	(8,815,100.00)	(8,481,600.00)		0.227000	ACT/365	(5.55)	92.00	(261.71)	0.00	153,332.74
IWATANI INTERNATIONAL CMN	SDB3264054732	JP3151600008	12/13/2024	(4,900)	1.000000	1,799.000000	(8,815,100.00)	(8,635,200.00)	153,600.00	(25.000000)	1	(5.55)	0.00	(0.11)	0.00	971.83
		9706.T	09/30/2024	(10,500)	JPY	4,880.000000	(52,500,000.00)	(51,240,000.00)		0.227000	ACT/365	(33.08)	92.00	0.00	0.00	1,259,966.92
JAPAN AIRPORT TERMINAL CMN	SDB3260427113	JP3699400002	09/28/2024	(10,500)	1.000000	5,000.000000	(52,500,000.00)	(52,500,000.00)	1,260,000.00	(25.000000)	1	(33.08)	0.00	0.00	0.00	7,985.75
		5411.T	11/01/2024	(93,200)	JPY	1,765.500000	(166,027,350.00)	(164,544,600.00)		0.227000	ACT/365	(104.62)	92.00	(11.57)	0.00	1,304,683.81
JFE HOLDINGS CMN	SDB3261928013	JP3386030005	11/01/2024	(93,300)	1.000000	1,779.500000	(166,027,350.00)	(165,849,400.00)	1,304,800.00	(25.000000)	1	(104.62)	0.00	(0.11)	0.00	8,269.16
		1963.T	10/10/2024	(50,800)	JPY	1,330.000000	(66,038,100.00)	(67,564,000.00)		0.227000	ACT/365	(41.61)	92.00	0.00	0.00	(728,593.44)
JGC HOLDINGS CMN	SDB3260760801	JP3667600005	10/12/2024	(50,200)	1.000000	1,315.658429	(66,038,100.00)	(66,835,448.17)	(728,551.83)	(25.000000)	1	(41.61)	0.00	0.00	0.00	(4,617.87)
		8282.T	12/16/2024	(37,900)	JPY	1,409.000000	(52,236,800.00)	(53,401,100.00)		0.227000	ACT/365	(32.92)	92.00	0.00	0.00	(36,256.25)
K'S HOLDINGS CMN	SDB3264178810	JP3277150003	12/14/2024	(37,100)	1.000000	1,408.044239	(52,236,800.00)	(53,364,876.67)	(36,223.33)	(25.000000)	1	(32.92)	0.00	0.00	0.00	(229.79)
		9468.T	01/09/2025	(300)	JPY	3,230.000000	0.00	(969,000.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	(4,462.70)
KADOKAWA CORPORATION CMN	SDB3265272428	JP3214350005	01/11/2025	0	1.000000	3,215.124337	0.00	(964,537.30)	(4,462.70)	(25.000000)	0	0.00	0.00	0.00	0.00	(28.28)
		1812.T	10/29/2024	(83,700)	JPY	2,848.500000	(244,596,900.00)	(238,419,450.00)		0.227000	ACT/365	(154.13)	92.00	15,676.32	0.00	2,735,772.19
KAJIMA CMN	SDB3261724255	JP3210200006	10/27/2024	(84,900)	1.000000	2,881.000000	(244,596,900.00)	(241,139,700.00)	2,720,250.00	(25.000000)	1	(154.13)	0.00	(2.68)	0.00	17,339.49
		9503.T	01/07/2025	(2,100)	JPY	1,724.000000	(1,758,235.71)	(3,620,400.00)		0.227000	ACT/365	(1.14)	92.00	0.00	0.00	33,625.32
KANSAI ELECTRIC POWER COMPANY CMN	SDB3264921669	JP3228600007	01/09/2025	(1,000)	1.000000	1,740.012599	(1,753,500.00)	(3,654,026.46)	33,626.46	(25.000000)	1	(1.14)	0.00	0.00	0.00	213.12
		4452.T	11/15/2024	(9,100)	JPY	6,206.000000	(57,492,000.00)	(56,474,600.00)		0.227000	ACT/365	(36.23)	92.00	0.00	0.00	936,131.15
KAO CORP LTD CMN	SDB3262681154	JP3205800000	11/15/2024	(9,000)	1.000000	6,386.479052	(57,492,000.00)	(58,116,959.38)	1,642,359.38	(25.000000)	1	(36.23)	(706,192.00)	0.00	0.00	5,933.25
		3498.T	09/25/2024	(5,100)	JPY	14,290.000000	(68,544,000.00)	(72,879,000.00)		0.227000	ACT/365	(16,677.49)	92.00	0.00	0.00	(4,351,677.49)
KASUMIGASEKI CAPITAL CMN	SDB3260121466	JP3211050004	09/22/2024	(5,100)	1.000000	13,440.000000	(68,544,000.00)	(68,544,000.00)	(4,335,000.00)	(910.784300)	1	(16,677.49)	0.00	0.00	0.00	(27,581.19)
		9041.T	12/17/2024	(1,600)	JPY	3,321.000000	(5,296,000.00)	(5,313,600.00)		0.227000	ACT/365	(3.34)	92.00	0.00	0.00	(17,603.34)
KINTETSU CORP CMN	SDB3264255554	JP3260800002	12/15/2024	(1,600)	1.000000	3,310.000000	(5,296,000.00)	(5,296,000.00)	(17,600.00)	(25.000000)	1	(3.34)	0.00	0.00	0.00	(111.57)
		2503.T	09/25/2024	(59,700)	JPY	2,009.000000	(136,258,500.00)	(119,937,300.00)		0.227000	ACT/365	(85.86)	92.00	268,175.62	0.00	565,532.31
KIRIN HOLDINGS COMPANY, LTD CMN	SDB3260121458	JP3258000003	09/22/2024	(66,500)	1.000000	2,047.244063	(136,258,500.00)	(122,220,470.55)	2,283,170.55	(25.000000)	1	(85.86)	(1,985,728.00)	(12.52)	0.00	3,584.38

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Business Date: Jan 7, 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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		4967.T	10/15/2024	(4,700)	JPY	5,998.000000	(29,281,000.00)	(28,190,600.00)		0.227000	ACT/365	(18.45)	92.00	0.00	0.00	835,265.55
KOBAYASHI PHARMACEUTICAL CO CMN	SDB3260961895	JP3301100008	10/12/2034	(4,700)	1.000000	6,230.000000	(29,281,000.00)	(29,281,000.00)	1,090,400.00	(25.000000)	1	(18.45)	(255,116.00)	0.00	0.00	5,293.96
		3038.T	12/23/2024	0	JPY	3,416.000000	(12,728,000.00)	0.00		0.227000	ACT/365	(8.02)	92.00	9,173.33	0.00	9,165.31
KOBE BUSSAN CMN	SDB3264520305	JP3291200008	12/21/2034	(3,700)	1.000000	0.000000	(12,728,000.00)	0.00	0.00	(25.000000)	1	(8.02)	0.00	(8.02)	0.00	58.09
		5406.T	12/18/2024	(17,600)	JPY	1,580.000000	(28,106,200.00)	(27,808,000.00)		0.227000	ACT/365	(17.71)	92.00	(520.56)	0.00	(18,138.27)
KOBE STEEL CMN	SDB3264328879	JP3289800009	12/20/2034	(17,800)	1.000000	1,579.000000	(28,106,200.00)	(27,790,400.00)	(17,600.00)	(25.000000)	1	(17.71)	0.00	(0.20)	0.00	(114.96)
		4922.T	01/07/2025	(200)	JPY	6,914.000000	(710,053.84)	(1,382,800.00)		0.227000	ACT/365	(0.40)	100.00	0.00	0.00	45,253.44
KOSE CORPORATION. CMN	SDB3264921654	JP3283650004	01/09/2035	(100)	1.000000	7,140.269185	(717,900.00)	(1,428,053.84)	45,253.84	(25.000000)	1	(0.40)	0.00	0.00	0.00	286.82
		3549.T	12/27/2024	(1,200)	JPY	3,214.000000	(3,907,200.00)	(3,856,800.00)		0.227000	ACT/365	(2.46)	92.00	0.00	0.00	50,397.54
KUSURI NO AOKI HOLDINGS ORD CMN	SDB3264753536	JP3266190002	12/27/2034	(1,200)	1.000000	3,256.000000	(3,907,200.00)	(3,907,200.00)	50,400.00	(25.000000)	1	(2.46)	0.00	0.00	0.00	319.42
		3549.T	11/11/2024	0	JPY	3,214.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	0.00	(12,880.00)
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	0.00	(12,880.00)	0.00	0.00	(81.63)
		9616.T	09/25/2024	(47,200)	JPY	2,906.000000	(133,539,600.00)	(137,163,200.00)		0.227000	ACT/365	(84.15)	92.00	0.00	0.00	1,056,611.61
KYORITSU MAINTENANCE CMN	SDB3260121407	JP3253900009	09/22/2034	(45,600)	1.000000	2,928.387622	(133,539,600.00)	(138,219,895.76)	1,056,695.76	(25.000000)	1	(84.15)	0.00	0.00	0.00	6,696.87
		8918.T	12/23/2024	(619,200)	JPY	8.000000	(4,222,400.00)	(4,953,600.00)		0.227000	ACT/365	(31.58)	92.00	0.00	0.00	(617,738.96)
LAND CMN	SDB3264520313	JP3968800007	12/21/2034	(603,200)	1.000000	7.002411	(4,222,400.00)	(4,335,892.62)	(617,707.38)	(50.000000)	1	(31.58)	0.00	0.00	0.00	(3,915.27)
		2585.T	09/25/2024	(4,600)	JPY	2,253.000000	(10,687,800.00)	(10,363,800.00)		0.227000	ACT/365	(6.73)	92.00	(4,215.05)	0.00	92,378.21
LIFEDRINK COMPANY CMN	SDB3260121387	JP3966680005	09/22/2034	(4,700)	1.000000	2,274.000000	(10,687,800.00)	(10,460,400.00)	96,600.00	(25.000000)	1	(6.73)	0.00	(0.28)	0.00	585.50
		8002.T	12/27/2024	(8,500)	JPY	2,361.500000	(20,336,250.00)	(20,072,750.00)		0.227000	ACT/365	(12.81)	92.00	0.00	0.00	263,487.19
MARUBENI CORPORATION CMN	SDB3264753543	JP3877600001	12/27/2034	(8,500)	1.000000	2,392.500000	(20,336,250.00)	(20,336,250.00)	263,500.00	(25.000000)	1	(12.81)	0.00	0.00	0.00	1,670.00
		3088.T	11/06/2024	(55,300)	JPY	2,300.000000	(144,293,000.00)	(127,190,000.00)		0.227000	ACT/365	(90.92)	92.00	222,620.82	0.00	499,029.89
MATSUKIYOCOCOKARA CMN	SDB3262055918	JP3869010003	11/06/2034	(62,600)	1.000000	2,305.000000	(144,293,000.00)	(127,466,500.00)	276,500.00	(25.000000)	1	(90.92)	0.00	(13.13)	0.00	3,162.88
		4480.T	11/20/2024	(700)	JPY	3,750.000000	(2,684,500.00)	(2,625,000.00)		0.227000	ACT/365	(1.69)	92.00	0.00	0.00	59,498.31
MEDLEY CMN	SDB3262867360	JP3921310003	11/22/2034	(700)	1.000000	3,835.000000	(2,684,500.00)	(2,684,500.00)	59,500.00	(25.000000)	1	(1.69)	0.00	0.00	0.00	377.10
		4385.T	11/07/2024	(23,500)	JPY	1,720.500000	(36,218,600.00)	(40,431,750.00)		0.227000	ACT/365	(22.82)	92.00	0.00	0.00	1,530,753.80
MERCARI CMN	SDB3262179001	JP3921290007	11/08/2034	(20,200)	1.000000	1,785.639431	(36,218,600.00)	(41,962,526.62)	1,530,776.62	(25.000000)	1	(22.82)	0.00	0.00	0.00	9,702.01
		7211.T	10/15/2024	(17,300)	JPY	509.400000	(9,853,100.00)	(8,812,620.00)		0.227000	ACT/365	(6.21)	92.00	22,519.92	0.00	423,873.71
MITSUBISHI MOTORS CMN	SDB3260962543	JP3899800001	10/12/2034	(18,500)	1.000000	532.600000	(9,853,100.00)	(9,213,980.00)	401,360.00	(25.000000)	1	(6.21)	0.00	(0.62)	0.00	2,686.54
		7003.T	12/19/2024	0	JPY	1,689.000000	(3,868,200.00)	0.00		0.227000	ACT/365	(2.44)	92.00	165,559.34	0.00	165,556.91
mitsui E&S CMN	SDB3264390165	JP3891600003	12/20/2034	(2,100)	1.000000	0.000000	(3,868,200.00)	0.00	0.00	(25.000000)	1	(2.44)	0.00	(2.69)	0.00	1,049.31
		9104.T	01/09/2025	(6,200)	JPY	5,543.000000	0.00	(34,366,600.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	(11,133.25)
mitsui O.S.K. LINES LTD CMN	SDB3265272400	JP3362700001	01/11/2035	0	1.000000	5,541.204314	0.00	(34,355,466.75)	(11,133.25)	(25.000000)	0	0.00	0.00	0.00	0.00	(70.56)
		6269.T	09/25/2024	(7,800)	JPY	3,520.000000	(26,091,000.00)	(27,456,000.00)		0.227000	ACT/365	(16.44)	92.00	0.00	0.00	(1,580,296.44)
MODEC CMN	SDB3260121485	JP3888250002	09/22/2034	(7,800)	1.000000	3,345.000000	(26,091,000.00)	(26,091,000.00)	(1,365,000.00)	(25.000000)	1	(16.44)	(215,280.00)	0.00	0.00	(10,016.01)
		3994.T	09/25/2024	(5,500)	JPY	4,944.000000	(26,570,500.00)	(27,192,000.00)		0.227000	ACT/365	(16.74)	92.00	0.00	0.00	(621,516.74)
MONEY FORWARD, INC. CMN	SDB3260121421	JP3869960009	09/22/2034	(5,500)	1.000000	4,831.000000	(26,570,500.00)	(26,570,500.00)	(621,500.00)	(25.000000)	1	(16.74)	0.00	0.00	0.00	(3,939.21)
		6981.T	01/08/2025	(3,300)	JPY	2,618.500000	0.00	(8,641,050.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	(304,041.94)
MURATA MFG. CO., LTD. CMN	SDB3265201666	JP3914400001	01/11/2035	0	1.000000	2,526.366078	0.00	(8,337,008.06)	(304,041.94)	(25.000000)	0	0.00	0.00	0.00	0.00	(1,927.04)
		6268.T	12/19/2024	(2,700)	JPY	2,855.500000	(9,266,400.00)	(7,709,850.00)		0.227000	ACT/365	(5.84)	92.00	(3,059.70)	0.00	(252,755.54)
NABTESCO CMN	SDB3264390158	JP3651210001	12/20/2034	(3,300)	1.000000	2,808.000000	(9,266,400.00)	(7,581,600.00)	(128,250.00)	(25.000000)	1	(5.84)	(121,440.00)	(1.52)	0.00	(1,601.98)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		7014.T	12/19/2024	(9,500)	JPY	1,998.000000	(15,198,900.00)	(18,981,000.00)		0.227000	ACT/365	(682.05)	92.00	0.00	0.00	(2,203,084.74)
NAMURA SHIPBUILDING CO., LTD. CMN	SDB3264390143	JP3651400008	12/20/2034	(8,700)	1.000000	1,766.168138	(15,198,900.00)	(16,778,597.31)	(2,202,402.69)	(186.494200)	1	(682.05)	0.00	0.00	0.00	(13,963.28)
		6701.T	12/20/2024	(1,200)	JPY	13,605.000000	(35,672,000.00)	(16,326,000.00)		0.227000	ACT/365	(22.48)	92.00	198,764.48	0.00	336,742.00
NEC CORPORATION CMN	SDB3264453060	JP3733000008	12/20/2034	(2,600)	1.000000	13,720.000000	(35,672,000.00)	(16,464,000.00)	138,000.00	(25.000000)	1	(22.48)	0.00	(19.07)	0.00	2,134.29
		3659.T	12/09/2024	(8,300)	JPY	2,227.500000	(24,002,650.00)	(18,488,250.00)		0.227000	ACT/365	(15.12)	92.00	227,136.73	0.00	1,299,601.60
NEXON CO.LTD. CMN	SDB3263707256	JP3758190007	12/07/2034	(10,100)	1.000000	2,376.500000	(24,002,650.00)	(19,724,950.00)	1,236,700.00	(25.000000)	1	(15.12)	(164,220.00)	(4.38)	0.00	8,236.95
		3186.T	10/29/2024	0	JPY	1,473.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	0.00	(677,028.00)
NEXTAGE CO. LTD. CMN	SDB3261724258	JP3758210003	10/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(100.000000)	0	0.00	(677,028.00)	0.00	0.00	(4,291.04)
		6849.T	10/10/2024	(24,100)	JPY	2,095.500000	(51,959,600.00)	(50,501,550.00)		0.227000	ACT/365	(32.74)	92.00	0.00	0.00	1,458,017.26
NIHON KOHDEN CORP. CMN	SDB3260760809	JP3706800004	10/12/2034	(24,100)	1.000000	2,156.000000	(51,959,600.00)	(51,959,600.00)	1,458,050.00	(25.000000)	1	(32.74)	0.00	0.00	0.00	9,241.00
		5214.T	09/25/2024	(22,800)	JPY	3,478.000000	(76,858,800.00)	(79,298,400.00)		0.227000	ACT/365	(48.43)	92.05	0.00	0.00	(3,839,800.42)
NIPPON ELEC GLASS CO LTD	SDB3260121508	JP3733400000	09/22/2034	(22,800)	1.000000	3,371.000000	(76,858,800.00)	(76,858,800.00)	(2,439,600.00)	(25.000000)	1	(48.43)	(1,400,151.99)	0.00	0.00	(24,336.88)
		5401.T	12/30/2024	(4,300)	JPY	3,110.000000	(25,456,000.00)	(13,373,000.00)		0.227000	ACT/365	(16.04)	92.00	172,846.01	0.00	482,429.97
NIPPON STEEL CMN	SDB3264792330	JP3381000003	12/28/2034	(8,000)	1.000000	3,182.000000	(25,456,000.00)	(13,682,600.00)	309,600.00	(25.000000)	1	(16.04)	0.00	(10.73)	0.00	3,057.67
		7201.T	12/23/2024	(33,300)	JPY	479.600000	(29,664,000.00)	(15,970,680.00)		0.227000	ACT/365	(18.69)	92.00	323,861.90	0.00	337,163.20
NISSAN MOTOR CMN	SDB3264520293	JP3672400003	12/21/2034	(61,800)	1.000000	480.000000	(29,664,000.00)	(15,984,000.00)	13,320.00	(25.000000)	1	(18.69)	0.00	(8.67)	0.00	2,136.96
		6254.T	09/25/2024	(46,200)	JPY	2,890.000000	(141,433,200.00)	(133,518,000.00)		0.227000	ACT/365	(4,103.29)	92.00	(7,159,518.41)	0.00	(33,913,421.71)
NOMURA MICRO SCIENCE CMN	SDB3260121385	JP3762950008	09/22/2034	(61,200)	1.000000	2,311.000000	(141,433,200.00)	(106,768,200.00)	(26,749,800.00)	(128.594700)	1	(4,103.29)	0.00	(1,823.46)	0.00	(214,945.28)
		3861.T	10/01/2024	(54,700)	JPY	604.900000	(36,548,050.00)	(33,088,030.00)		0.227000	ACT/365	(23.03)	92.00	(2,847.92)	0.00	(46,630.95)
OJI HOLDINGS CMN	SDB3260458794	JP3174410005	09/29/2034	(60,500)	1.000000	604.100000	(36,548,050.00)	(33,044,270.00)	(43,760.00)	(25.000000)	1	(23.03)	0.00	(2.21)	0.00	(295.55)
		7733.T	12/16/2024	(9,400)	JPY	2,344.000000	(51,676,900.00)	(22,033,600.00)		0.227000	ACT/365	(32.56)	92.00	411,616.26	0.00	660,683.69
OLYMPUS CMN	SDB3264178805	JP3201200007	12/14/2034	(21,800)	1.000000	2,370.500000	(51,676,900.00)	(22,282,700.00)	249,100.00	(25.000000)	1	(32.56)	0.00	(30.89)	0.00	4,187.45
		6645.T	12/11/2024	(20,300)	JPY	5,133.000000	(160,590,000.00)	(104,199,900.00)		0.227000	ACT/365	(101.19)	92.00	1,866,146.45	0.00	6,332,045.25
OMRON CORPORATION CMN	SDB3263985551	JP3197800000	12/13/2034	(30,000)	1.000000	5,353.000000	(160,590,000.00)	(108,665,900.00)	4,466,000.00	(25.000000)	1	(101.19)	0.00	(44.34)	0.00	40,132.88
		6368.T	09/25/2024	(7,000)	JPY	8,630.000000	(56,580,000.00)	(60,410,000.00)		0.227000	ACT/365	(35.65)	92.00	0.00	0.00	(2,970,091.55)
ORGANO CORPORATION CMN	SDB3260121470	JP3201600008	09/22/2034	(6,900)	1.000000	8,205.706300	(56,580,000.00)	(57,439,944.10)	(2,970,055.90)	(25.000000)	1	(35.65)	0.00	0.00	0.00	(18,824.62)
		4661.T	12/23/2024	(25,900)	JPY	3,483.000000	(65,360,200.00)	(90,209,700.00)		0.227000	ACT/365	(41.19)	92.00	0.00	0.00	(1,323,170.50)
ORIENTAL LAND CO CMN	SDB3264520326	JP3198900007	12/21/2034	(19,100)	1.000000	3,431.913926	(65,360,200.00)	(88,886,570.69)	(1,323,129.31)	(25.000000)	1	(41.19)	0.00	0.00	0.00	(8,386.33)
		9532.T	12/17/2024	(18,600)	JPY	3,417.000000	(64,356,000.00)	(63,556,200.00)		0.227000	ACT/365	(40.55)	92.00	0.00	0.00	799,759.45
OSAKA GAS CO., LTD. CMN	SDB3264255517	JP3180400008	12/15/2034	(18,600)	1.000000	3,460.000000	(64,356,000.00)	(64,356,000.00)	799,800.00	(25.000000)	1	(40.55)	0.00	0.00	0.00	5,068.92
		4165.T	01/08/2025	(3,600)	JPY	965.000000	0.00	(3,474,000.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	82,568.81
PLAID INC. (JAPAN) CMN	SDB3265201672	JP3833270006	01/11/2035	0	1.000000	987.935780	0.00	(3,556,568.81)	82,568.81	(25.000000)	0	0.00	0.00	0.00	0.00	523.33
		4927.T	12/24/2024	(1,200)	JPY	1,413.000000	(1,000,300.00)	(1,695,600.00)		0.227000	ACT/365	(0.63)	92.00	0.00	0.00	(7,660.63)
POLA ORBIS HOLDINGS CMN	SDB3264583138	JP3855900001	12/22/2034	(700)	1.000000	1,423.253336	(1,000,300.00)	(1,707,904.00)	12,304.00	(25.000000)	1	(0.63)	(19,964.00)	0.00	0.00	(48.55)
		5838.T	11/19/2024	(1,800)	JPY	4,450.000000	(8,398,000.00)	(8,010,000.00)		0.227000	ACT/365	(5.29)	92.00	2,871.46	0.00	(51,133.83)
RAKUTEN BANK CMN	SDB3262800195	JP3967220009	11/17/2034	(1,900)	1.000000	4,420.000000	(8,398,000.00)	(7,956,000.00)	(54,000.00)	(25.000000)	1	(5.29)	0.00	(0.50)	0.00	(324.09)
		4755.T	01/09/2025	(1,500)	JPY	870.200000	0.00	(1,305,300.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	945.09
RAKUTEN GROUP CMN	SDB3265272399	JP3967200001	01/11/2035	0	1.000000	870.830059	0.00	(1,306,245.09)	945.09	(25.000000)	0	0.00	0.00	0.00	0.00	5.99
		4681.T	09/25/2024	(23,700)	JPY	3,121.000000	(71,637,600.00)	(73,967,700.00)		0.227000	ACT/365	(45.14)	92.05	0.00	0.00	464,273.21
RESORTTRUST INC CMN	SDB3260121526	JP3974450003	09/22/2034	(22,800)	1.000000	3,140.591492	(71,637,600.00)	(74,432,018.35)	464,318.35	(25.000000)	1	(45.14)	0.00	0.00	0.00	2,942.59

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Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		5947.T	10/01/2024	(17,200)	JPY	3,237.000000	(60,291,500.00)	(55,676,400.00)		0.227000	ACT/365	(37.99)	92.04	40,027.23	0.00	418,389.24
RINNAI CORP. CMN	SDB3260458771	JP3977400005	09/29/2034	(18,500)	1.000000	3,259.000000	(60,291,500.00)	(56,054,800.00)	378,400.00	(25.000000)	1	(37.99)	0.00	(4.69)	0.00	2,651.78
		6963.T	01/08/2025	(4,900)	JPY	1,564.500000	0.00	(7,666,050.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	(160,087.92)
ROHM CO LTD ORD CMN	SDB3265201700	JP3982800009	01/11/2035	0	1.000000	1,531.828996	0.00	(7,505,962.00)	(160,087.92)	(25.000000)	0	0.00	0.00	0.00	0.00	(1,014.65)
		6323.T	01/08/2025	(1,400)	JPY	1,610.500000	0.00	(2,254,700.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	(51,993.18)
RORZE CMN	SDB3265201688	JP3982200002	01/11/2035	0	1.000000	1,573.362011	0.00	(2,202,706.81)	(51,993.18)	(25.000000)	0	0.00	0.00	0.00	0.00	(329.54)
		4680.T	12/19/2024	0	JPY	1,251.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	0.00	(3,312.00)
ROUND ONE CORP CMN	SDB3264390175	JP3966800009	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	0.00	(3,312.00)	0.00	0.00	(20.99)
		3778.T	01/09/2025	(200)	JPY	4,710.000000	0.00	(942,000.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	(16,560.16)
SAKURA INTERNET INC. CMN	SDB3265272403	JP3317300006	01/11/2035	0	1.000000	4,627.199212	0.00	(925,439.84)	(16,560.16)	(1,200.000000)	0	0.00	0.00	0.00	0.00	(104.96)
		6417.T	10/15/2024	(7,900)	JPY	2,145.500000	(12,768,000.00)	(16,949,450.00)		0.227000	ACT/365	(8.05)	92.00	0.00	0.00	(11,022.64)
SANKYO CO., LTD.	SDB3260961779	JP3326410002	10/12/2034	(6,000)	1.000000	2,131.447520	(12,768,000.00)	(16,838,435.40)	(111,014.60)	(25.000000)	1	(8.05)	0.00	0.00	0.00	(703.67)
		8136.T	10/10/2024	(8,200)	JPY	5,521.000000	(60,386,000.00)	(45,272,200.00)		0.227000	ACT/365	(38.05)	92.00	(19,873.50)	0.00	135,888.45
SANRIO CO LTD	SDB3260760905	JP3343200006	10/12/2034	(10,900)	1.000000	5,540.000000	(60,386,000.00)	(45,428,000.00)	155,800.00	(25.000000)	1	(38.05)	0.00	(11.65)	0.00	861.27
		2501.T	11/18/2024	(1,600)	JPY	7,799.000000	(14,972,400.00)	(12,478,400.00)		0.227000	ACT/365	(9.43)	92.00	95,598.09	0.00	839,876.65
SAPORO HOLDINGS CMN	SDB3262741487	JP3320800000	11/16/2034	(1,800)	1.000000	8,318.000000	(14,972,400.00)	(13,308,800.00)	830,400.00	(25.000000)	1	(9.43)	(86,112.00)	(1.51)	0.00	5,323.19
		4887.T	09/25/2024	(43,200)	JPY	2,174.000000	(93,138,300.00)	(93,916,800.00)		0.227000	ACT/365	(58.69)	92.46	1,836.14	0.00	(991,822.55)
SAWAI GROUP HOLDINGS CO.,LTD. CMN	SDB3260121384	JP3323040000	09/22/2034	(43,300)	1.000000	2,151.000000	(93,138,300.00)	(92,923,200.00)	(993,600.00)	(25.000000)	1	(58.69)	0.00	(0.27)	0.00	(6,286.23)
		7163.T	10/03/2024	(5,700)	JPY	3,780.000000	(22,740,000.00)	(21,546,000.00)		0.227000	ACT/365	(14.33)	92.00	(3,074.10)	0.00	53,911.57
SBI SUMISHIN NET BANK CMN	SDB3260599733	JP3400650002	10/04/2034	(6,000)	1.000000	3,790.000000	(22,740,000.00)	(21,603,000.00)	57,000.00	(25.000000)	1	(14.33)	0.00	(0.96)	0.00	341.69
		6460.T	12/19/2024	(14,100)	JPY	3,065.000000	(42,141,200.00)	(43,216,500.00)		0.227000	ACT/365	(26.55)	92.00	0.00	0.00	153,893.54
SEGA SAMMY HOLDINGS, INC. CMN	SDB3264390140	JP3419050004	12/20/2034	(13,700)	1.000000	3,075.916319	(42,141,200.00)	(43,370,420.10)	153,920.10	(25.000000)	1	(26.55)	0.00	0.00	0.00	975.39
		4204.T	01/07/2025	0	JPY	2,660.500000	(9,553,378.99)	0.00		0.227000	ACT/365	(6.34)	100.00	54,435.92	0.00	54,429.58
SEKISUI CHEMICAL CO., LTD. CMN	SDB3264921635	JP3419400001	01/09/2035	(3,500)	1.000000	0.000000	(9,502,500.00)	0.00	0.00	(25.000000)	1	(6.34)	0.00	(8.09)	0.00	344.98
		1928.T	12/09/2024	(18,600)	JPY	3,752.000000	(74,505,400.00)	(69,787,200.00)		0.227000	ACT/365	(46.95)	92.00	10,530.29	0.00	568,483.34
SEKISUI HOUSE, LTD. CMN	SDB3263707268	JP3420600003	12/07/2034	(19,700)	1.000000	3,782.000000	(74,505,400.00)	(70,345,200.00)	558,000.00	(25.000000)	1	(46.95)	0.00	(3.07)	0.00	3,603.08
		7309.T	12/25/2024	(200)	JPY	20,755.000000	(4,278,000.00)	(4,151,000.00)		0.227000	ACT/365	(2.70)	92.00	0.00	0.00	112,783.30
SHIMANO CORPORATION CMN	SDB3264649705	JP3358000002	12/27/2034	(200)	1.000000	21,390.000000	(4,278,000.00)	(4,278,000.00)	127,000.00	(25.000000)	1	(2.70)	(14,214.00)	0.00	0.00	714.83
		6967.T	11/28/2024	(5,500)	JPY	5,870.000000	(10,839,500.00)	(32,285,000.00)		0.227000	ACT/365	(6.83)	92.00	0.00	0.00	(810,148.22)
SHINKO ELEC IND CO LTD CMN	SDB3263242782	JP3375800004	11/29/2034	(1,900)	1.000000	5,722.701566	(10,839,500.00)	(31,474,858.61)	(810,141.39)	(25.000000)	1	(6.83)	0.00	0.00	0.00	(5,134.77)
		4911.T	11/15/2024	(37,300)	JPY	2,731.000000	(102,821,850.00)	(101,866,300.00)		0.227000	ACT/365	(64.79)	92.00	0.00	0.00	1,343,564.23
SHISEIDO CO., LTD. CMN	SDB3262681161	JP3351600006	11/15/2034	(36,900)	1.000000	2,785.890859	(102,821,850.00)	(103,913,729.02)	2,047,429.02	(25.000000)	1	(64.79)	(703,800.00)	0.00	0.00	8,515.59
		9984.T	01/09/2025	(400)	JPY	9,345.000000	0.00	(3,738,000.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	43,054.22
SOFTBANK GROUP CORP. CMN	SDB3265272411	JP3436100006	01/11/2035	0	1.000000	9,452.635539	0.00	(3,781,054.22)	43,054.22	(25.000000)	0	0.00	0.00	0.00	0.00	272.88
		2768.T	11/29/2024	(2,600)	JPY	3,215.000000	(8,429,200.00)	(8,359,000.00)		0.227000	ACT/365	(5.31)	92.00	0.00	0.00	70,194.69
SOJITZ CORPORATION CMN	SDB3263308393	JP3663900003	11/29/2034	(2,600)	1.000000	3,242.000000	(8,429,200.00)	(8,429,200.00)	70,200.00	(25.000000)	1	(5.31)	0.00	0.00	0.00	444.90
		9684.T	09/25/2024	(5,700)	JPY	6,215.000000	(35,037,900.00)	(35,425,500.00)		0.227000	ACT/365	(22.08)	92.00	0.00	0.00	(387,622.08)
SQUARE ENIX HOLDINGS CO., LTD. CMN	SDB3260121471	JP3164630000	09/22/2034	(5,700)	1.000000	6,147.000000	(35,037,900.00)	(35,037,900.00)	(387,600.00)	(25.000000)	1	(22.08)	0.00	0.00	0.00	(2,456.77)
		7270.T	12/23/2024	0	JPY	2,784.000000	(4,231,500.00)	0.00		0.227000	ACT/365	(2.67)	92.00	47,278.04	0.00	47,275.38
SUBARU CORPORATION CMN	SDB3264520284	JP3814800003	12/21/2034	(1,500)	1.000000	0.000000	(4,231,500.00)	0.00	0.00	(25.000000)	1	(2.67)	0.00	(4.62)	0.00	299.63

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Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		3436.T	01/08/2025	(13,300)	JPY	1,200.500000	0.00	(15,966,650.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	(602,848.71)
SUMCO CMN	SDB3265201668	JP3322930003	01/11/2035	0	1.000000	1,155.173029	0.00	(15,363,801.29)	(602,848.71)	(25.000000)	0	0.00	0.00	0.00	0.00	(3,820.89)
		8053.T	12/03/2024	(2,900)	JPY	3,426.000000	(12,340,800.00)	(9,935,400.00)		0.227000	ACT/365	(7.78)	92.00	(2,756.14)	0.00	3,036.08
SUMITOMO CORPORATION CMN	SDB3263426690	JP3404600003	12/01/2034	(3,600)	1.000000	3,428.000000	(12,340,800.00)	(9,941,200.00)	5,800.00	(25.000000)	1	(7.78)	0.00	(1.51)	0.00	19.24
		4506.T	09/26/2024	(49,400)	JPY	556.000000	(26,798,800.00)	(27,466,400.00)		0.227000	ACT/365	(16.89)	92.00	0.00	0.00	335,717.89
SUMITOMO DAINIPPON PHARMA CMN	SDB3260264477	JP3495000006	09/27/2034	(47,600)	1.000000	562.796251	(26,798,800.00)	(27,802,134.78)	335,734.78	(25.000000)	1	(16.89)	0.00	0.00	0.00	2,127.80
		5713.T	12/13/2024	(3,800)	JPY	3,625.000000	(13,729,400.00)	(13,775,000.00)		0.227000	ACT/365	(8.65)	92.00	0.00	0.00	(45,608.65)
SUMITOMO METAL MNG CMN	SDB3264120677	JP3402600005	12/13/2034	(3,800)	1.000000	3,613.000000	(13,729,400.00)	(13,729,400.00)	(45,600.00)	(25.000000)	1	(8.65)	0.00	0.00	0.00	(289.07)
		9229.T	12/25/2024	(4,300)	JPY	701.000000	(1,917,000.00)	(3,014,300.00)		0.227000	ACT/365	(250.68)	92.00	0.00	0.00	23,076.47
SUNWELS CMN	SDB3264649714	JP3324410004	12/27/2034	(2,700)	1.000000	706.424920	(1,917,000.00)	(3,037,627.15)	23,327.15	(500.000000)	1	(250.68)	0.00	0.00	0.00	146.26
		5233.T	09/25/2024	(27,900)	JPY	3,490.000000	(100,077,300.00)	(97,371,000.00)		0.227000	ACT/365	(63.06)	92.10	0.00	0.00	2,706,236.94
TAIHEIYO CEMENT CORPORATION CMN	SDB3260121509	JP3449020001	09/22/2034	(27,900)	1.000000	3,587.000000	(100,077,300.00)	(100,077,300.00)	2,706,300.00	(25.000000)	1	(63.06)	0.00	0.00	0.00	17,152.29
		6976.T	10/10/2024	(17,100)	JPY	2,339.500000	(37,665,400.00)	(40,005,450.00)		0.227000	ACT/365	(23.73)	92.00	0.00	0.00	(1,218,496.64)
TAIYO YUDEN CMN	SDB3260760787	JP3452000007	10/12/2034	(16,600)	1.000000	2,268.244274	(37,665,400.00)	(38,786,977.09)	(1,218,472.91)	(25.000000)	1	(23.73)	0.00	0.00	0.00	(7,722.90)
		8233.T	12/19/2024	(5,200)	JPY	1,238.500000	(8,216,000.00)	(6,440,200.00)		0.227000	ACT/365	(5.18)	92.00	23,594.73	0.00	156,189.55
TAKASHIMAYA CO LTD CMN	SDB3264390204	JP3456000003	12/20/2034	(6,500)	1.000000	1,264.000000	(8,216,000.00)	(6,572,800.00)	132,600.00	(25.000000)	1	(5.18)	0.00	(1.42)	0.00	989.94
		6266.T	01/08/2025	(1,100)	JPY	2,232.000000	0.00	(2,455,200.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	(8,659.04)
TAZMO CO., LTD. CMN	SDB3265201695	JP3468000009	01/11/2035	0	1.000000	2,224.128149	0.00	(2,446,540.96)	(8,659.04)	(550.000000)	0	0.00	0.00	0.00	0.00	(54.88)
		6762.T	01/07/2025	0	JPY	2,046.500000	(3,535,120.20)	0.00		0.227000	ACT/365	(2.30)	92.00	90,476.88	0.00	90,474.58
TDK CORP CMN	SDB3264921644	JP3538800008	01/09/2035	(1,700)	1.000000	0.000000	(3,523,250.00)	0.00	0.00	(25.000000)	1	(2.30)	0.00	(2.30)	0.00	573.43
		3401.T	12/19/2024	(9,400)	JPY	1,318.500000	(7,225,200.00)	(12,393,900.00)		0.227000	ACT/365	(4.55)	92.00	0.00	0.00	134,000.75
TEIJIN LTD CMN	SDB3264390198	JP3544000007	12/20/2034	(5,400)	1.000000	1,332.755883	(7,225,200.00)	(12,527,905.30)	134,005.30	(25.000000)	1	(4.55)	0.00	0.00	0.00	849.30
		4543.T	12/19/2024	0	JPY	3,003.000000	(29,089,000.00)	0.00		0.227000	ACT/365	(18.33)	92.00	468,989.82	0.00	468,971.49
TERUMO CORP CMN	SDB3264390208	JP3546800008	12/20/2034	(9,500)	1.000000	0.000000	(29,089,000.00)	0.00	0.00	(25.000000)	1	(18.33)	0.00	(28.87)	0.00	2,972.37
		6481.T	11/19/2024	(700)	JPY	3,714.000000	(9,200,000.00)	(2,599,800.00)		0.227000	ACT/365	(5.80)	92.00	(24,532.13)	0.00	(79,249.92)
THK CMN	SDB3262800225	JP3539250005	11/17/2034	(2,500)	1.000000	3,680.000000	(9,200,000.00)	(2,576,000.00)	(23,800.00)	(25.000000)	1	(5.80)	(30,912.00)	(5.57)	0.00	(502.29)
		9533.T	12/23/2024	(600)	JPY	4,178.000000	(2,550,600.00)	(2,506,800.00)		0.227000	ACT/365	(1.61)	92.00	0.00	0.00	43,798.39
TOHO GAS CO., LTD. CMN	SDB3264520301	JP3600200004	12/21/2034	(600)	1.000000	4,251.000000	(2,550,600.00)	(2,550,600.00)	43,800.00	(25.000000)	1	(1.61)	0.00	0.00	0.00	277.60
		9506.T	12/05/2024	(16,600)	JPY	1,153.000000	(16,485,400.00)	(19,139,800.00)		0.227000	ACT/365	(10.39)	92.00	0.00	0.00	498,184.68
TOHOKU ELECTRIC POWER CO INC CMN	SDB3263589455	JP3605400005	12/06/2034	(13,900)	1.000000	1,183.011751	(16,485,400.00)	(19,637,995.07)	498,195.07	(25.000000)	1	(10.39)	0.00	0.00	0.00	3,157.52
		8035.T	01/09/2025	(100)	JPY	27,100.000000	0.00	(2,710,000.00)		0.226996	ACT/365	0.00	100.00	0.00	0.00	(176,164.71)
TOKYO ELECTRON LTD CMN	SDB3265272421	JP3571400005	01/11/2035	0	1.000000	25,338.352900	0.00	(2,533,835.29)	(176,164.71)	(25.000000)	0	0.00	0.00	0.00	0.00	(1,116.54)
		7721.T	12/25/2024	(1,000)	JPY	3,160.000000	(3,240,000.00)	(3,160,000.00)		0.227000	ACT/365	(15.36)	92.00	0.00	0.00	79,984.64
TOKYO KEIKI INC. CMN	SDB3264649713	JP3624000000	12/27/2034	(1,000)	1.000000	3,240.000000	(3,240,000.00)	(3,240,000.00)	80,000.00	(40.000000)	1	(15.36)	0.00	0.00	0.00	506.95
		7732.T	12/23/2024	(4,800)	JPY	2,753.000000	(13,624,800.00)	(13,214,400.00)		0.227000	ACT/365	(8.59)	92.00	0.00	0.00	410,391.41
TOPCON CMN	SDB3264520285	JP3630400004	12/21/2034	(4,800)	1.000000	2,838.500000	(13,624,800.00)	(13,624,800.00)	410,400.00	(25.000000)	1	(8.59)	0.00	0.00	0.00	2,601.09
		7911.T	12/30/2024	(2,600)	JPY	4,189.000000	(8,838,900.00)	(10,891,400.00)		0.227000	ACT/365	(5.57)	92.00	0.00	0.00	35,358.71
TOPPAN PRINTING CO LTD CMN	SDB3264792318	JP3629000005	12/28/2034	(2,100)	1.000000	4,202.601646	(8,838,900.00)	(10,926,764.28)	35,364.28	(25.000000)	1	(5.57)	0.00	0.00	0.00	224.11
		6315.T	01/08/2025	(4,300)	JPY	1,739.000000	0.00	(7,477,700.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	(121,978.15)
TOWA CORP CMN	SDB3265201673	JP3555700008	01/11/2035	0	1.000000	1,710.632988	0.00	(7,355,721.85)	(121,978.15)	(25.000000)	0	0.00	0.00	0.00	0.00	(773.10)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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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)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN	SDB3261928008	5901.T JP3613400005	11/01/2024 11/01/2034	(25,900) (27,900)	JPY 1.000000	2,366.000000 2,406.500000	(67,141,350.00) (67,141,350.00)	(61,279,400.00) (62,328,350.00)	1,048,950.00	0.227000 (25.000000)	ACT/365 1	(42.31) (42.31)	92.00 0.00	7,737.68 (3.03)	0.00 0.00	1,056,645.37 6,697.08
TOYOTA INDUSTRIES CMN	SDB3264520286	6201.T JP3634600005	12/23/2024 12/21/2034	(16,500) (18,500)	JPY 1.000000	12,760.000000 12,865.000000	(238,002,500.00) (238,002,500.00)	(210,540,000.00) (212,272,500.00)	1,732,500.00	0.227000 (25.000000)	ACT/365 1	(149.97) (149.97)	92.00 0.00	259,844.55 (23.16)	0.00 0.00	1,992,194.57 12,626.65
TSUBURAYA FIELDS HOLDINGS CMN	SDB3260961441	2767.T JP3802680003	10/15/2024 10/12/2034	(16,500) (12,600)	JPY 1.000000	1,897.000000 1,835.565609	(23,095,800.00) (23,095,800.00)	(31,300,500.00) (30,286,832.55)	2,228.30	0.227000 (710.119000)	ACT/365 1	(4,349.72) (4,349.72)	92.00 0.00	0.00 0.00	0.00 0.00	(1,018,017.17) (6,452.25)
UBE INDUSTRIES LTD CMN	SDB3264921645	4208.T JP3158800007	01/07/2025 01/09/2035	(1,900) (800)	JPY 1.000000	2,404.000000 2,405.172787	(1,931,574.44) (1,928,400.00)	(4,567,600.00) (4,569,828.30)	2,228.30	0.227000 (25.000000)	ACT/365 1	(1.24) (1.24)	100.00 0.00	0.00 0.00	0.00 0.00	2,227.06 14.12
ULVAC, INC. CMN	SDB3260264441	6728.T JP3126190002	09/26/2024 09/27/2034	(1,100) (700)	JPY 1.000000	6,315.000000 6,165.127033	(4,316,200.00) (4,316,200.00)	(6,946,500.00) (6,781,639.74)	(164,860.26)	0.227000 (25.000000)	ACT/365 1	(2.72) (2.72)	92.00 0.00	0.00 0.00	0.00 0.00	(164,862.98) (1,044.91)
UNICHARM CMN	SDB3264328847	8113.T JP3951600000	12/18/2024 12/20/2034	(19,500) (21,700)	JPY 1.000000	1,268.000000 1,302.500000	(28,264,250.00) (28,264,250.00)	(24,726,000.00) (25,398,750.00)	672,750.00	0.227000 (25.000000)	ACT/365 1	(17.81) (17.81)	92.00 (202,400.00)	86,369.37 (3.10)	0.00 0.00	556,701.56 3,528.41
WELCIA HOLDINGS CMN	SDB3264520287	3141.T JP3274280001	12/23/2024 12/21/2034	(600) (600)	JPY 1.000000	2,043.500000 2,053.500000	(1,232,100.00) (1,232,100.00)	(1,226,100.00) (1,232,100.00)	6,000.00	0.227000 (25.000000)	ACT/365 1	(0.78) (0.78)	92.00 0.00	0.00 0.00	0.00 0.00	5,999.22 38.02
WEST HOLDINGS CORPORATION CMN	SDB3264857809	1407.T JP3154750008	01/06/2025 12/29/2034	0 (7,000)	JPY 1.000000	1,794.000000 0.000000	(12,691,000.00) (12,691,000.00)	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 1	(8.00) (8.00)	92.00 0.00	(149,934.61) (8.00)	0.00 0.00	(149,942.61) (950.35)
YAMAHA CORPORATION CMN	SDB3262867375	7951.T JP3942600002	11/20/2024 11/22/2034	(51,600) (51,300)	JPY 1.000000	1,104.000000 1,129.300943	(57,943,350.00) (57,943,350.00)	(56,966,400.00) (58,271,928.64)	1,305,528.64	0.227000 (25.000000)	ACT/365 1	(36.51) (36.51)	92.00 0.00	0.00 0.00	0.00 0.00	1,305,492.13 8,274.29
YASKAWA ELECTRIC CORPORATION CMN	SDB3264520310	6506.T JP3932000007	12/23/2024 12/21/2034	(8,300) (4,500)	JPY 1.000000	4,268.000000 4,047.265787	(18,301,500.00) (18,301,500.00)	(35,424,400.00) (33,592,306.03)	(1,832,093.97)	0.227000 (25.000000)	ACT/365 1	(11.53) (11.53)	92.00 0.00	0.00 0.00	0.00 0.00	(1,832,105.50) (11,611.99)
<b>TOTAL Short</b>							<b>(4,619,399,570.31)</b>	<b>(4,375,954,300.00)</b>				<b>(38,242.93)</b>		<b>(2,079,542.64)</b>	<b>0.00</b>	<b>(24,457,411.37)</b>
							<b>(4,619,355,810.00)</b>	<b>(4,361,306,752.19)</b>	<b>(14,647,547.81)</b>			<b>(38,242.93)</b>	<b>(7,692,077.99)</b>	<b>(2,243.59)</b>	<b>0.00</b>	<b>(155,012.53)</b>
<b>TOTAL JPY</b>																
							<b>(794,158,820.32)</b>	<b>(583,248,540.00)</b>				<b>(88,233.06)</b>		<b>1,010,052.92</b>	<b>0.00</b>	<b>(38,627,282.64)</b>
							<b>(794,115,060.00)</b>	<b>(545,965,775.49)</b>	<b>(37,282,764.51)</b>			<b>(88,233.06)</b>	<b>(2,266,337.99)</b>	<b>(9,943.78)</b>	<b>0.00</b>	<b>(244,822.01)</b>
<b>NZD</b>																
<b>Short</b>																
INFRATIL LIMITED CMN	SDB3260121440	IFT.NZ NZIFTE0003S3	09/24/2024 09/22/2034	(151,029) (145,885)	NZD 1.000000	12.050000 12.577347	(1,803,868.02) (1,837,094.72)	(1,819,899.45) (1,899,544.15)	79,644.70	4.250000 (35.000000)	ACT/365 1	196.61 385.91	100.00 0.00	0.00 0.00	0.00 0.00	80,030.61 45,138.07
<b>SGD</b>																
<b>Long</b>																
KEPPEL LTD CMN	SDB3264178792	KPLM.SI SG1U68934629	12/16/2024 12/15/2034	70,200 70,200	SGD 1.000000	6.940000 6.840000	482,976.00 480,168.00	487,188.00 480,168.00	7,020.00	2.835200 20.000000	ACT/365 1	(39.94) (196.60)	100.00 0.00	0.00 0.00	0.00 0.00	6,823.40 5,001.21
OCBC LTD CMN	SDB3263644981	OCBC.SI SG1S04926220	12/06/2024 12/06/2034	37,100 52,400	SGD 1.000000	16.850000 16.690000	868,268.00 874,556.00	625,135.00 619,199.00	5,936.00	2.835200 20.000000	ACT/365 1	(72.69) (357.98)	100.00 0.00	1,561.91 (115.72)	0.00 0.00	7,139.93 5,233.21
SINGAPORE EXCHANGE LTD CMN	SDB3260961545	SGXL.SI SG1J26887955	10/14/2024 10/12/2034	110,100 110,100	SGD 1.000000	12.630000 12.740000	1,372,947.00 1,402,674.00	1,390,563.00 1,402,674.00	(12,111.00)	2.835200 20.000000	ACT/365 1	(116.48) (573.92)	100.00 0.00	0.00 0.00	0.00 0.00	(12,684.92) (9,297.41)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 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)
<b>066831553 (Cont.)</b>																
<b>SGD (Cont.)</b>																
<b>Long (Cont.)</b>																
SINGAPORE TELECOMMUNICATIONS CMN	SDB3263985603	STEL.SI SG1T75931496	12/11/2024 12/14/2034	52,800 52,800	SGD 1.000000	3.070000 3.080000	163,152.00 162,624.00	162,096.00 162,624.00	(528.00)	2.835200 20.000000	ACT/365 1	(13.53) (66.58)	100.00 0.00	0.00 0.00	0.00 0.00	(594.58) (435.80)
UNITED OVERSEAS BANK LTD CMN	SDB3264520280	UOBH.SI SG1M31001969	12/23/2024 12/21/2034	2,700 14,500	SGD 1.000000	37.050000 36.330000	530,410.00 526,785.00	100,035.00 98,091.00	1,944.00	2.835200 20.000000	ACT/365 1	(43.83) (215.69)	100.00 0.00	5,741.54 (190.77)	0.00	7,469.85 5,475.03
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	112,840.00 112,840.00	111,600.00 111,600.00	0.00	2.835200 20.000000	ACT/365 1	(9.38) (46.19)	100.00 0.00	0.41 (0.51)	0.00	(45.78) (33.55)
<b>TOTAL Long</b>							<b>3,530,593.00</b>	<b>2,876,617.00</b>				<b>(295.85)</b>		<b>7,303.86</b>	<b>0.00</b>	<b>8,107.90</b>
							<b>3,559,647.00</b>	<b>2,874,356.00</b>	<b>2,261.00</b>			<b>(1,456.96)</b>	<b>0.00</b>	<b>(307.00)</b>	<b>0.00</b>	<b>5,942.69</b>
<b>Short</b>																
GENTING SINGAPORE LTD CMN	SDB3265201698	GENS.SI SGXE21576413	01/08/2025 01/10/2035	(76,400) 0	SGD 1.000000	0.770000 0.769386	0.00 0.00	(58,828.00) (58,781.09)	(46.91)	2.860170 (20.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00	(46.91) (34.38)
SATS LTD CMN	SDB3260121418	SATS.SI SG1152882764	09/24/2024 09/22/2034	(156,900) (156,800)	SGD 1.000000	3.660000 3.640031	(577,024.00) (570,752.00)	(574,254.00) (571,120.82)	(3,133.18)	2.835200 (20.000000)	ACT/365 1	41.17 202.34	100.00 0.00	0.00 0.00	0.00	(2,930.83) (2,148.15)
SEATRIUM LIMITED CMN	SDB3262990909	SEAT.SI SGXE34184239	11/22/2024 11/22/2034	(245,500) (165,200)	SGD 1.000000	2.250000 2.122466	(361,788.00) (343,551.74)	(552,375.00) (521,065.42)	(31,309.58)	2.835200 (121.413400)	ACT/365 1	14.65 45.68	100.00 0.00	0.00 0.00	0.00	(31,263.90) (22,914.87)
<b>TOTAL Short</b>							<b>(938,812.00)</b>	<b>(1,185,457.00)</b>				<b>55.82</b>		<b>0.00</b>	<b>0.00</b>	<b>(34,241.64)</b>
							<b>(914,303.74)</b>	<b>(1,150,967.33)</b>	<b>(34,489.67)</b>			<b>248.03</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(25,097.40)</b>
<b>TOTAL SGD</b>																
							<b>2,591,781.00</b>	<b>1,691,160.00</b>				<b>(240.02)</b>		<b>7,303.86</b>	<b>0.00</b>	<b>(26,133.74)</b>
							<b>2,645,343.26</b>	<b>1,723,388.67</b>	<b>(32,228.67)</b>			<b>(1,208.93)</b>	<b>0.00</b>	<b>(307.00)</b>	<b>0.00</b>	<b>(19,154.72)</b>
<b>USD</b>																
<b>Long</b>																
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127416	002555.ZK CNE1000010N2	01/08/2025 01/08/2035	9,300 0	CNY 7.334650	2.020546 2.026159	0.00 0.00	18,791.08 18,843.27	(52.19)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00	(52.19) (52.19)
ABB INDIA LIMITED CMN	SDB3264650034	ABB.NS INE117A01022	12/24/2024 12/27/2034	0 349	INR 85.683000	78.267567 28,125.68	26,919.63 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	(3.94) (49.38)	78.16 0.00	(2,490.49)	0.00	(2,539.88) (2,539.88)
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123451	000738.ZK CNE000000RM5	09/25/2024 09/25/2034	286,600 285,300	CNY 7.334650	2.748597 3.035782	814,780.85 866,493.47	787,748.02 870,055.02	(82,307.00)	4.330000 50.000000	ACT/360 1	(115.54) (231.79)	90.00 0.00	0.00 0.00	0.00	(82,538.79) (82,538.79)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264649729	601111.SH CNE000001NNO	12/30/2024 01/02/2035	75,000 75,000	CNY 7.334650	1.038904 1.080203	79,117.27 81,015.23	77,917.83 71,015.23	(3,097.40)	4.330000 50.000000	ACT/360 1	(10.84) (21.71)	90.00 0.00	0.00 0.00	0.00	(3,119.11) (3,119.11)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921652	600271.SH CNE000001FB1	01/03/2025 01/05/2035	29,400 24,200	CNY 7.334650	1.157519 1.220803	28,967.57 29,842.58	34,031.07 35,891.62	(1,860.55)	4.330000 50.000000	ACT/360 1	(3.99) (5.73)	90.00 0.00	0.00 0.00	0.00	(1,866.28) (1,866.28)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123387	300685.ZK CNE1000034D3	09/25/2024 09/25/2034	14,700 14,700	CNY 7.334650	3.010369 3.113606	44,632.80 45,770.01	44,252.42 45,770.01	(1,517.59)	4.330000 50.000000	ACT/360 1	(6.13) (12.27)	90.00 0.00	0.00 0.00	0.00	(1,529.86) (1,529.86)

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## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427172	002226.ZK CNE100000B57	10/08/2024 10/10/2034	125,700 125,700	CNY 7.334650	0.738958 0.740166	91,549.32 93,038.82	92,887.05 93,038.82	(151.77)	4.330000 50.000000	ACT/360 1	(12.46) (24.89)	90.00 0.00	0.00 0.00	0.00 0.00	(176.65) (176.65)
ANHUI ZHONGDING SEALING PARTS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263185970	000887.ZK CNE000000XP6	11/29/2024 11/30/2034	3,800 3,800	CNY 7.334650	1.693332 1.791689	6,542.55 6,808.42	6,434.66 6,808.42	(373.76)	4.330000 50.000000	ACT/360 1	(0.91) (1.82)	90.00 0.00	0.00 0.00	0.00 0.00	(375.58) (375.58)
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427129	300866.ZK CNE1000047B9	10/08/2024 10/10/2034	12,119 12,119	CNY 7.334650	13.747077 13.333880	154,703.24 161,593.29	166,600.83 161,593.29	5,007.54	4.330000 50.000000	ACT/360 1	(21.58) (43.27)	90.00 0.00	0.00 0.00	0.00 0.00	4,964.27 4,964.27
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND	SDB3264716694	600629.SH CNE000000784	12/31/2024 01/02/2035	11,000 10,800	CNY 7.334650	1.104347 1.254775	12,352.13 13,598.26	12,147.82 13,802.52	(1,654.71)	4.330000 50.000000	ACT/360 1	(1.81) (3.70)	90.00 0.00	(32.30) (0.07)	0.00 0.00	(1,690.71) (1,690.71)
ASIA OPTICAL CO., INC. CMN	SDB3260123327	3019.TW TW0003019006	09/24/2024 09/22/2034	16,000 16,000	TWD 32.703000	5.198300 5.746951	81,335.36 91,951.22	83,172.80 91,951.22	(8,778.42)	4.330000 30.000000	ACT/360 1	(11.74) (59.00)	90.00 0.00	0.00 0.00	0.00 0.00	(8,837.42) (8,837.42)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3260123452	002938.ZK CNE100003GF5	09/25/2024 09/25/2034	12,200 12,200	CNY 7.334650	5.108628 4.981769	59,347.52 60,777.58	62,325.26 60,777.58	1,547.68	4.330000 50.000000	ACT/360 1	(8.13) (16.29)	90.00 0.00	0.00 0.00	0.00 0.00	1,531.39 1,531.39
BANK OF BARODA CMN	SDB3265276897	BOB.NS INE028A01039	01/08/2025 01/09/2035	93,217 0	INR 85.683000	2.713024 2.712201	0.00 0.00	252,899.92 252,823.24	76.68	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	76.68 76.68
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127470	603569.SH CNE100002GG5	01/08/2025 01/08/2035	0 0	CNY 7.334650	0.974825 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	0.00 0.00	189.15 0.00	0.00 0.00	189.15 189.15
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 7.334650	11.857417 13.103090	468,938.34 503,158.66	455,324.79 503,158.66	(47,833.86)	4.330000 50.000000	ACT/360 1	(67.03) (134.54)	90.00 0.00	0.00 0.00	0.00 0.00	(47,968.40) (47,968.40)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644968	688200.SH CNE100003RC9	12/09/2024 12/07/2034	0 800	CNY 7.334650	14.205177 0.000000	11,150.21 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(1.53) (3.06)	90.00 0.00	76.17 (6.12)	0.00 0.00	73.11 73.11
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127480	300291.ZK CNE100001BX3	01/08/2025 01/08/2035	0 0	CNY 7.334650	0.650338 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	(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 10,591	CNY 7.334650	35.617241 37.575558	385,911.39 413,152.70	786,820.48 830,081.64	(43,261.16)	4.330000 50.000000	ACT/360 1	(55.05) (108.53)	90.00 0.00	0.00 0.00	0.00 0.00	(43,369.69) (43,369.69)
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 7.334650	4.240148 4.139184	273,322.28 257,043.33	212,431.40 207,373.12	5,058.29	4.330000 50.000000	ACT/360 1	(34.71) (69.20)	90.00 0.00	2,694.97 (16.73)	0.00 0.00	7,684.06 7,684.06
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 7.334650	2.234599 2.316086	360,199.45 363,625.50	350,832.01 363,625.50	(12,793.49)	4.330000 50.000000	ACT/360 1	(48.74) (97.53)	90.00 0.00	0.00 0.00	0.00 0.00	(12,891.02) (12,891.02)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123353	300383.ZK CNE100001S16	09/25/2024 09/25/2034	212,400 212,400	CNY 7.334650	1.805130 1.992434	391,524.78 423,192.98	383,409.71 423,192.98	(39,783.28)	4.330000 50.000000	ACT/360 1	(56.34) (113.17)	90.00 0.00	(30.34) (0.05)	0.00 0.00	(39,926.79) (39,926.79)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127456	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.334650	3.363487 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	(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 7.334650	0.661245 0.696464	16,301.17 16,227.61	15,407.01 16,227.61	(820.60)	4.330000 50.000000	ACT/360 1	(2.18) (4.36)	90.00 0.00	0.00 0.00	0.00 0.00	(824.96) (824.96)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867391	000970.ZK CNE000001261	11/21/2024 11/24/2034	16,300 14,400	CNY 7.334650	1.411110 1.410146	19,912.95 20,381.28	23,001.10 22,985.39	15.71	4.330000 50.000000	ACT/360 1	(2.73) (5.06)	90.00 0.00	0.00 0.00	0.00 0.00	10.65 10.65

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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
		BAJE.NS	01/02/2025	0	INR	3.349556	0.00	0.00		4.330000	ACT/360	0.00	78.16	(47.73)	0.00	(66.41)
BHARAT ELECTRONICS LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264984559	INE263A01024	01/02/2035	0	85.683000	0.000000	0.00	0.00	0.00	75.000000	0	(18.68)	0.00	(18.68)	0.00	(66.41)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961961	600597.SH	10/16/2024	7,700	CNY	1.126161	8,869.75	8,671.44		4.330000	ACT/360	(1.20)	90.00	0.00	0.00	(310.98)
BROADDEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127457	CNE000001C99	01/08/2025	0	7.334650	1.166236	8,980.02	8,980.02	(308.57)	50.000000	1	(2.41)	0.00	0.00	0.00	(310.98)
BROADDEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127457	300548.ZK	01/08/2025	0	CNY	6.600179	0.00	0.00		4.330000	ACT/360	0.00	90.00	(70.01)	0.00	(70.01)
BROADDEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127457	CNE100002D38	01/08/2035	0	7.334650	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(70.01)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123558	600258.SH	09/25/2024	171,600	CNY	1.863756	344,454.40	319,820.58		4.330000	ACT/360	(46.13)	90.00	0.00	0.00	(24,048.08)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123558	CNE0000012Q3	09/25/2034	171,600	7.334650	2.003359	343,776.40	343,776.40	(23,955.83)	50.000000	1	(92.26)	0.00	0.00	0.00	(24,048.08)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427167	300146.ZK	10/08/2024	44,900	CNY	1.573354	72,887.92	70,643.59		4.330000	ACT/360	(9.90)	90.00	0.00	0.00	(3,262.23)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427167	CNE100000Y84	10/10/2034	44,900	7.334650	1.645568	73,886.00	73,886.00	(3,242.41)	50.000000	1	(19.81)	0.00	0.00	0.00	(3,262.23)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857831	002594.ZK	01/02/2025	16,500	CNY	37.361019	40,748.81	616,456.82		4.330000	ACT/360	(5.67)	90.00	(254.89)	0.00	4,774.32
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857831	CNE100001526	01/02/2035	1,100	7.334650	37.055530	42,460.57	611,416.24	5,040.58	50.000000	1	(11.37)	0.00	(4.13)	0.00	4,774.32
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097682	600906.SH	10/17/2024	16,600	CNY	0.909382	15,447.13	15,095.74		4.330000	ACT/360	(2.14)	90.00	0.00	0.00	(902.44)
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097682	CNE100005295	10/19/2034	16,600	7.334650	0.963541	15,994.79	15,994.79	(899.04)	50.000000	1	(3.40)	0.00	0.00	0.00	(902.44)
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322896	002367.ZK	11/12/2024	431,800	CNY	0.883478	333,579.72	381,485.69		4.330000	ACT/360	(45.92)	90.00	0.00	0.00	(19,865.60)
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322896	CNE100000M39	11/10/2034	366,000	7.334650	0.929275	343,271.20	401,260.81	(19,775.12)	50.000000	1	(90.48)	0.00	0.00	0.00	(19,865.60)
CATHAY FINANCIAL HOLDING CO ORD CMN	SDB3260121555	2882.TW	09/24/2024	319,000	TWD	2.112956	656,394.50	674,032.96		4.330000	ACT/360	(85.37)	90.00	0.00	0.00	9,346.78
CATHAY FINANCIAL HOLDING CO ORD CMN	SDB3260121555	TW0002882008	09/22/2034	319,000	32.703000	2.082317	664,259.12	664,259.12	9,773.84	30.000000	1	(427.06)	0.00	0.00	0.00	9,346.78
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260123095	601016.SH	09/25/2024	290,000	CNY	0.414471	84,270.09	120,196.60		4.330000	ACT/360	(11.67)	90.00	0.00	0.00	(3,576.55)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260123095	CNE100001T15	09/25/2034	202,200	7.334650	0.426730	87,324.48	123,751.72	(3,555.12)	50.000000	1	(21.44)	0.00	0.00	0.00	(3,576.55)
CENTRAL CHINA SECURITIES CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962829	601375.SH	10/16/2024	387,600	CNY	0.552174	217,150.19	214,022.48		4.330000	ACT/360	(30.52)	90.00	0.00	0.00	(14,695.86)
CENTRAL CHINA SECURITIES CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962829	CNE100002FF9	10/13/2034	387,600	7.334650	0.589931	228,657.17	228,657.17	(14,634.69)	50.000000	1	(61.17)	0.00	0.00	0.00	(14,695.86)
CGN POWER CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097675	003816.ZK	10/17/2024	319,200	CNY	0.512635	23,586.94	163,633.17		4.330000	ACT/360	(3.26)	90.00	0.00	0.00	(3,819.01)
CGN POWER CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097675	CNE100003N43	10/19/2034	43,700	7.334650	0.524585	24,361.30	167,447.57	(3,814.41)	50.000000	1	(4.60)	0.00	0.00	0.00	(3,819.01)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760884	002557.ZK	10/15/2024	32,600	CNY	3.903390	129,429.86	127,250.52		4.330000	ACT/360	(17.14)	90.00	0.00	0.00	(2,728.95)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760884	CNE1000010Q5	10/12/2034	32,000	7.334650	3.986153	127,595.04	129,948.59	(2,698.07)	50.000000	1	(30.88)	0.00	0.00	0.00	(2,728.95)
CHANGBAI MOUNTAIN TOURISM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921673	603099.SH	01/03/2025	10,400	CNY	5.002284	39,587.06	52,023.75		4.330000	ACT/360	(5.19)	90.00	0.00	0.00	(4,982.45)
CHANGBAI MOUNTAIN TOURISM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921673	CNE100001T56	01/05/2035	6,700	7.334650	5.480370	38,538.25	56,995.84	(4,972.09)	50.000000	1	(10.36)	0.00	0.00	0.00	(4,982.45)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097717	000783.ZK	10/17/2024	8,300	CNY	0.867117	7,337.96	7,197.07		4.330000	ACT/360	(1.03)	90.00	0.00	0.00	(535.20)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097717	CNE000000SH3	10/19/2034	8,300	7.334650	0.931350	7,730.20	7,730.20	(533.13)	50.000000	1	(2.07)	0.00	0.00	0.00	(535.20)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123072	300342.ZK	09/25/2024	39,500	CNY	2.085989	77,428.33	82,396.57		4.330000	ACT/360	(10.67)	90.00	0.00	0.00	(4,543.08)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123072	CNE100001JY4	09/25/2034	36,000	7.334650	2.200465	79,777.95	86,918.36	(4,521.79)	50.000000	1	(21.29)	0.00	0.00	0.00	(4,543.08)
CHENGDU GAS GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800199	603053.SH	11/20/2024	213,400	CNY	1.288405	258,708.88	274,945.63		4.330000	ACT/360	(35.94)	90.00	0.00	0.00	(16,201.27)
CHENGDU GAS GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800199	CNE100003Y73	11/20/2034	196,400	7.334650	1.363989	268,970.75	291,075.22	(16,129.59)	50.000000	1	(71.69)	0.00	0.00	0.00	(16,201.27)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983875	002697.ZK	01/06/2025	0	CNY	0.749865	14,477.50	0.00		4.330000	ACT/360	(1.78)	90.00	19.81	0.00	16.26
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983875	CNE100001P27	01/05/2035	16,300	7.334650	0.000000	13,155.39	0.00	0.00	50.000000	1	(3.55)	0.00	(3.69)	0.00	16.26
CHINA AIRLINES CMN	SDB3260661479	2610.TW	10/09/2024	292,000	TWD	0.795034	231,739.08	232,149.96		4.330000	ACT/360	(29.40)	90.00	0.00	0.00	3,655.52
CHINA AIRLINES CMN	SDB3260661479	TW0002610003	10/12/2034	292,000	32.703000	0.782012	228,347.50	228,347.50	3,802.45	30.000000	1	(146.93)	0.00	0.00	0.00	3,655.52
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649726	002928.ZK	12/30/2024	0	CNY	0.980279	0.00	0.00		4.330000	ACT/360	0.00	90.00	(58.30)	0.00	(59.01)
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649726	CNE1000033L8	01/02/2035	0	7.334650	0.000000	0.00	0.00	0.00	50.000000	1	(0.71)	0.00	(0.71)	0.00	(59.01)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB32611097712	002939.ZK CNE100003GDO	10/17/2024 10/19/2034	8,300 8,300	CNY 7.334650	1.053902 1.119806	8,903.09 9,294.39	8,747.38 9,294.39	(547.01)	4.330000 50.000000	ACT/360 1	(1.24) (2.49)	90.00 0.00	0.00 0.00	0.00 0.00	(549.49) (549.49)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261168678	601995.SH CNE1000048JU	10/18/2024 10/19/2034	82,500 82,500	CNY 7.334650	4.301500 4.577574	366,040.37 377,649.85	354,873.78 377,649.85	(22,776.07)	4.330000 50.000000	ACT/360 1	(50.51) (90.38)	90.00 0.00	0.00 0.00	0.00 0.00	(22,866.45) (22,866.45)
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 7.334650	5.310410 5.538501	99,573.81 104,761.35	218,257.86 227,632.40	(9,374.54)	4.330000 50.000000	ACT/360 1	(13.98) (28.04)	90.00 0.00	0.00 0.00	0.00 0.00	(9,402.58) (9,402.58)
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261230659	600999.SH CNE100000HK9	10/21/2024 10/19/2034	294,700 286,000	CNY 7.334650	2.436381 2.607252	711,653.80 746,972.47	718,001.40 768,357.24	(50,355.84)	4.330000 50.000000	ACT/360 1	(99.73) (194.20)	90.00 0.00	0.00 0.00	0.00 0.00	(50,550.04) (50,550.04)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260489030	601601.SH CNE1000008M8	10/09/2024 10/11/2034	98,600 98,600	CNY 7.334650	4.317861 4.654021	435,048.54 458,886.47	425,741.11 458,886.47	(33,145.37)	4.330000 50.000000	ACT/360 1	(61.24) (122.93)	90.00 0.00	(47.56) (0.12)	0.00 0.00	(33,315.86) (33,315.86)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122838	688009.SH CNE100003MP2	09/25/2024 09/25/2034	724,562 616,662	CNY 7.334650	0.783950 0.846999	507,266.78 526,652.31	568,020.49 613,703.36	(45,682.87)	4.330000 50.000000	ACT/360 1	(70.39) (135.26)	90.00 0.00	0.00 0.00	0.00 0.00	(45,818.13) (45,818.13)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123281	600029.SH CNE000001FG0	09/25/2024 09/25/2034	711,700 652,000	CNY 7.334650	0.845303 0.883608	564,845.20 576,951.46	601,601.99 628,863.47	(27,261.48)	4.330000 50.000000	ACT/360 1	(77.24) (144.93)	90.00 0.00	0.00 0.00	0.00 0.00	(27,406.42) (27,406.42)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962422	600007.SH CNE000000YH1	10/16/2024 10/13/2034	240,400 227,600	CNY 7.334650	3.205334 3.336528	752,317.01 760,311.70	770,562.19 802,101.42	(31,539.23)	4.330000 50.000000	ACT/360 1	(101.90) (200.31)	90.00 0.00	0.00 0.00	0.00 0.00	(31,739.54) (31,739.54)
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867364	601179.SH CNE100000KW8	11/21/2024 11/24/2034	48,200 48,200	CNY 7.334650	0.968008 1.036503	47,157.72 49,959.44	46,657.99 49,959.44	(3,301.46)	4.330000 50.000000	ACT/360 1	(6.66) (13.37)	90.00 0.00	0.00 0.00	0.00 0.00	(3,314.83) (3,314.83)
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 7.334650	3.912934 4.035397	910,523.71 920,877.60	506,333.64 522,180.37	(15,846.74)	4.330000 50.000000	ACT/360 1	(123.41) (246.98)	90.00 0.00	(6,424.08) (106.93)	0.00 0.00	(22,517.80) (22,517.80)
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 7.334650	3.134437 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	(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 7.334650	2.943562 2.942904	17,672.53 18,246.00	18,250.09 18,246.00	4.08	4.330000 50.000000	ACT/360 1	(2.44) (4.89)	90.00 0.00	0.00 0.00	0.00 0.00	(0.81) (0.81)
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123128	600452.SH CNE000001GT1	09/25/2024 09/25/2034	592,433 519,600	CNY 7.334650	1.319763 1.432491	710,005.86 750,808.91	781,871.18 848,654.96	(66,783.78)	4.330000 50.000000	ACT/360 1	(100.17) (197.92)	90.00 0.00	0.00 0.00	0.00 0.00	(66,981.70) (66,981.70)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588397	002507.ZK CNE100000WX1	10/10/2024 10/12/2034	264,000 213,800	CNY 7.334650	1.856939 1.921651	408,420.64 413,013.41	490,231.98 507,315.99	(17,084.01)	4.330000 50.000000	ACT/360 1	(55.35) (100.11)	90.00 0.00	0.00 0.00	0.00 0.00	(17,184.12) (17,184.12)
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 7.334650	0.797584 0.826198	20,743.76 21,150.67	20,418.15 21,150.67	(732.52)	4.330000 50.000000	ACT/360 1	(2.83) (5.67)	90.00 0.00	0.00 0.00	0.00 0.00	(738.19) (738.19)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272434	300122.ZK CNE100000V20	01/10/2025 01/11/2035	0 0	CNY 7.334650	3.454834 0.000000	0.00 0.00	0.00 0.00	0.00	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(203.26) 0.00	0.00 0.00	(203.26) (203.26)
CHROMA ATE INC. CMN	SDB3260121549	2360.TW TW0002360005	09/24/2024 09/22/2034	8,000 8,000	TWD 32.703000	11.849066 12.469512	85,827.01 99,756.10	94,792.53 99,756.10	(4,963.57)	4.330000 30.000000	ACT/360 1	(12.71) (64.00)	90.00 0.00	0.00 0.00	0.00 0.00	(5,027.57) (5,027.57)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123124	301039.ZK CNE100004M35	09/25/2024 09/25/2034	321,900 322,000	CNY 7.334650	1.212055 1.235883	389,836.38 397,954.33	390,160.54 397,830.74	(7,670.20)	4.330000 50.000000	ACT/360 1	(53.28) (106.67)	90.00 0.00	(2.53) (0.07)	0.00 0.00	(7,779.40) (7,779.40)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201692	000099.ZK CNE0000013Q1	01/09/2025 01/11/2035	2,700 0	CNY 7.334650	3.079902 3.057895	0.00 0.00	8,315.73 8,256.32	59.42	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	59.42 59.42
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262867394	600030.SH CNE000001DB6	11/21/2024 11/24/2034	215,100 74,300	CNY 7.334650	3.702972 3.804744	278,691.65 295,974.27	796,509.17 818,400.54	(21,891.36)	4.330000 50.000000	ACT/360 1	(39.47) (79.18)	90.00 0.00	0.00 0.00	0.00 0.00	(21,970.54) (21,970.54)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123268	000617.ZK CNE000000MS3	09/25/2024 09/25/2034	481,900 405,000	CNY 7.334650	0.910746 0.932162	368,571.87 379,898.69	438,888.29 449,209.08	(10,320.79)	4.330000 50.000000	ACT/360 1	(50.81) (90.10)	90.00 0.00	0.00 0.00	0.00 0.00	(10,410.89) (10,410.89)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN	SDB3265276896	COMU.NS INE59601012	01/08/2025 01/09/2035	389 0	INR 85.683000	56.940116 57.191693	0.00 0.00	22,149.71 22,247.57	(97.86)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(97.86) (97.86)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857805	300750.ZK CNE100003662	01/02/2025 01/02/2035	0 22	CNY 7.334650	34.009803 0.000000	777.94 799.16	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.11) (36.28)	90.00 0.00	(4,783.37) (36.28)	0.00 0.00	(4,819.65) (4,819.65)
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260588261	601766.SH CNE100000CP9	10/10/2024 10/12/2034	1,706,600 1,448,500	CNY 7.334650	1.042995 1.132204	1,575,521.86 1,657,644.57	1,779,974.50 1,932,219.08	(152,244.57)	4.330000 50.000000	ACT/360 1	(221.26) (443.66)	90.00 0.00	0.00 0.00	0.00 0.00	(152,688.23) (152,688.23)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057950	601066.SH CNE1000031T5	01/07/2024 01/05/2035	65,100 2,800	CNY 7.334650	1.332034 3.349292	88,688.85 9,561.52	86,715.39 15,406.74	(166.75)	4.330000 50.000000	ACT/360 1	(1.28) (1.28)	90.00 0.00	0.00 0.00	0.00 0.00	(168.03) (168.03)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262115482	603212.SH CNE100004074	11/07/2024 11/09/2034	65,100 65,100	CNY 7.334650	1.332034 1.390198	88,688.85 90,501.89	86,715.39 90,501.89	(3,786.50)	4.330000 50.000000	ACT/360 1	(12.12) (24.26)	90.00 0.00	0.00 0.00	0.00 0.00	(3,810.76) (3,810.76)
DAXIN MATERIALS CORPORATION CMN	SDB3260661412	5234.TW TW0005234009	10/09/2024 10/12/2034	5,000 5,000	TWD 32.703000	6.329695 5.792683	30,045.52 28,963.42	31,648.47 28,963.42	2,685.06	4.330000 30.000000	ACT/360 1	(3.73) (18.64)	90.00 0.00	0.00 0.00	0.00 0.00	2,666.42 2,666.42
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3265128020	DELTA_n.BK TH0528010R18	01/07/2025 01/05/2035	71,300 14,400	THB 34.520000	4.403244 4.257711	59,179.87 59,179.87	313,951.33 303,574.78	10,376.55	4.330000 40.000000	ACT/360 1	(7.78) (7.78)	90.00 0.00	0.00 0.00	0.00 0.00	10,368.78 10,368.78
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127477	002902.ZK CNE1000032X5	01/08/2025 01/08/2035	0 0	CNY 7.334650	2.834491 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	338.79 0.00	0.00 0.00	338.79 338.79
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 7.334650	3.199880 3.346905	40,839.27 42,535.13	44,798.32 46,856.67	(2,058.35)	4.330000 50.000000	ACT/360 1	(5.68) (11.39)	90.00 0.00	0.00 0.00	0.00 0.00	(2,069.74) (2,069.74)
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127417	688110.SH CNE1000055X6	01/08/2025 01/08/2035	3,000 0	CNY 7.334650	3.304861 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	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 7.334650	2.481373 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 0.00	90.00 0.00	(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	140,300 35,500	CNY 7.334650	3.137164 3.199046	116,372.76 125,173.78	440,144.11 448,826.10	(8,681.99)	4.330000 50.000000	ACT/360 1	(16.67) (38.05)	90.00 0.00	(1,561.02) (4.59)	0.00 0.00	(10,281.06) (10,281.06)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487804	002017.ZK CNE000001K32	10/09/2024 10/11/2034	319,000 256,200	CNY 7.334650	1.351121 1.396925	351,133.89 362,000.32	431,007.61 445,618.93	(14,611.32)	4.330000 50.000000	ACT/360 1	(48.42) (89.50)	90.00 0.00	0.00 0.00	0.00 0.00	(14,700.81) (14,700.81)
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057897	002351.ZK CNE100000L71	01/07/2025 01/05/2035	0 2,600	CNY 7.334650	2.118711 0.000000	5,829.35 5,829.35	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.78) (0.78)	90.00 0.00	(400.66) (2.34)	0.00 0.00	(401.44) (401.44)
EVA AIRWAYS CORPORATION CMN	SDB3260123685	2618.TW TW0002618006	09/24/2024 09/22/2034	457,000 457,000	TWD 32.703000	1.434119 1.352134	651,866.63 617,925.24	655,392.47 617,925.24	37,467.23	4.330000 30.000000	ACT/360 1	(79.75) (397.87)	90.00 0.00	0.00 0.00	0.00 0.00	37,069.37 37,069.37
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583139	601788.SH CNE100000FD8	12/27/2024 12/27/2034	117,200 117,200	CNY 7.334650	2.339580 2.448514	277,215.50 286,965.79	274,198.77 286,965.79	(12,767.02)	4.330000 50.000000	ACT/360 1	(38.37) (61.63)	90.00 0.00	0.00 0.00	0.00 0.00	(12,828.65) (12,828.65)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122847	605305.SH CNE1000052C7	09/25/2024 09/25/2034	40,200 40,400	CNY 7.334650	3.896573 3.868792	149,659.30 156,299.20	156,642.24 155,525.44		4.330000 50.000000	ACT/360 1	(20.88) (41.85)	90.00 0.00	4.72 (0.41)	0.00 0.00	1,079.67 1,079.67
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427153	601038.SH CNE100001JN7	10/08/2024 10/10/2034	73,900 58,400	CNY 7.334650	1.931926 1.999907	113,556.11 117,595.07	142,769.32 147,793.14	1,116.80 (5,023.82)	4.330000 50.000000	ACT/360 1	(15.72) (28.53)	90.00 0.00	0.00 0.00	0.00 0.00	(5,052.35) (5,052.35)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3259782151	002027.ZK CNE000001KK2	09/23/2024 09/18/2034	800,300 1,011,200	CNY 7.334650	0.912109 0.960028	950,644.29 970,780.31	729,960.80 768,310.41		4.330000 50.000000	ACT/360 1	(129.97) (280.28)	90.00 0.00	(6,871.82) (74.34)	0.00 0.00	(45,501.71) (45,501.71)
FOCUS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122883	002315.ZK CNE100000HT0	09/25/2024 09/25/2034	50,900 50,900	CNY 7.334650	5.355402 5.691890	290,658.44 289,717.20	272,589.97 289,717.20	(17,127.23)	4.330000 50.000000	ACT/360 1	(38.88) (77.75)	90.00 0.00	0.00 0.00	0.00 0.00	(17,204.99) (17,204.99)
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489974	300203.ZK CNE100001229	10/09/2024 10/11/2034	23,000 23,000	CNY 7.334650	1.934653 2.079834	46,545.28 47,836.18	44,497.01 47,836.18	(3,339.17)	4.330000 50.000000	ACT/360 1	(6.40) (12.82)	90.00 0.00	0.00 0.00	0.00 0.00	(3,351.99) (3,351.99)
FORMOSA CHEMICALS & FIBRE CORP CMN	SDB3264255515	1326.TW TW0001326007	12/17/2024 12/15/2034	12,000 15,000	TWD 32.703000	0.819497 0.832317	12,200.31 12,484.76	9,833.96 9,987.80	(153.84)	4.330000 30.000000	ACT/360 1	(1.60) (8.02)	90.00 0.00	(8.32) (1.93)	0.00 0.00	(170.19) (170.19)
FOXCNN INDUSTRIAL INTERNET CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188372	601138.SH CNE1000031P3	09/26/2024 10/10/2034	0 40,600	CNY 7.334650	2.897207 0.000000	114,894.43 118,179.86	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(15.81) (25.19)	90.00 0.00	(2,639.45) (57.21)	0.00 0.00	(2,664.63) (2,664.63)
FUBON FINANCIAL HOLDING CO LTD CMN	SDB3260661459	2881.TW TW0002881000	10/09/2024 10/12/2034	82,000 82,000	TWD 32.703000	2.810140 2.753049	226,713.19 225,750.02	230,431.46 225,750.02	4,681.44	4.330000 30.000000	ACT/360 1	(29.04) (145.18)	90.00 0.00	0.00 0.00	0.00 0.00	4,536.26 4,536.26
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122729	600033.SH CNE000001717	09/25/2024 09/25/2034	1,493,000 1,499,500	CNY 7.334650	0.539903 0.529873	786,811.64 794,541.41	806,075.27 791,099.72	14,975.55	4.330000 50.000000	ACT/360 1	(106.49) (211.00)	90.00 0.00	75.22 (2.02)	0.00 0.00	14,839.77 14,839.77
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 7.334650	8.177623 8.521447	28,910.60 29,825.06	28,621.68 29,825.06	(1,203.39)	4.330000 50.000000	ACT/360 1	(3.99) (7.99)	90.00 0.00	0.00 0.00	0.00 0.00	(1,211.38) (1,211.38)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540428	002991.ZK CNE1000040N9	11/14/2024 11/16/2034	1,300 1,300	CNY 7.334650	11.929676 12.771246	16,177.50 16,602.62	15,508.58 16,602.62	(1,094.04)	4.330000 50.000000	ACT/360 1	(2.22) (4.45)	90.00 0.00	0.00 0.00	0.00 0.00	(1,098.49) (1,098.49)
GENIUS ELECTRONIC OPTICAL CO ORD CMN	SDB3260121534	3406.TW TW0003406005	09/24/2024 09/22/2034	5,000 5,000	TWD 32.703000	15.013913 15.457317	73,899.85 77,286.58	75,069.57 77,286.58	(2,217.02)	4.330000 30.000000	ACT/360 1	(9.91) (49.65)	90.00 0.00	0.00 0.00	0.00 0.00	(2,266.67) (2,266.67)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3264921671	600759.SH CNE000000MV7	01/03/2025 01/05/2035	191,800 164,400	CNY 7.334650	0.310853 0.311498	51,443.39 51,190.57	59,621.66 59,745.28	(123.62)	4.330000 50.000000	ACT/360 1	(6.87) (11.72)	90.00 0.00	0.00 0.00	0.00 0.00	(135.34) (135.34)
GEPIK ENERGY DEVELOPMENT CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122957	000791.ZK CNE000000T42	09/25/2024 09/25/2034	702,100 641,200	CNY 7.334650	0.792131 0.820244	511,680.81 527,742.69	556,154.83 575,893.40	(19,738.58)	4.330000 50.000000	ACT/360 1	(70.58) (138.83)	90.00 0.00	0.00 0.00	0.00 0.00	(19,877.40) (19,877.40)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097777	000776.ZK CNE0000008L2	10/17/2024 10/19/2034	72,100 72,100	CNY 7.334650	2.125527 2.210572	152,116.15 159,382.22	153,250.53 159,382.22	(6,131.69)	4.330000 50.000000	ACT/360 1	(21.28) (41.72)	90.00 0.00	0.00 0.00	0.00 0.00	(6,173.40) (6,173.40)
GLOBAL UNICHIP CORPORATION CMN	SDB3260661464	3443.TW TW0003443008	10/09/2024 10/12/2034	1,000 1,000	TWD 32.703000	40.974834 41.463415	38,543.25 41,463.42	40,974.83 41,463.42	(488.58)	4.330000 30.000000	ACT/360 1	(5.31) (26.62)	90.00 0.00	0.00 0.00	0.00 0.00	(515.20) (515.20)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123054	002410.ZK CNE100000PH8	09/25/2024 09/25/2034	184,600 181,500	CNY 7.334650	1.502458 1.604140	278,267.27 291,482.65	277,353.66 296,124.18	(18,770.52)	4.330000 50.000000	ACT/360 1	(38.92) (78.03)	90.00 0.00	0.00 0.00	0.00 0.00	(18,848.55) (18,848.55)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123138	603195.SH CNE100003RL0	09/25/2024 09/25/2034	158,809 152,009	CNY 7.334650	9.434670 9.580236	1,432,175.75 1,457,591.21	1,498,310.46 1,521,427.63	(23,117.17)	4.330000 50.000000	ACT/360 1	(195.21) (384.01)	90.00 0.00	0.00 0.00	0.00 0.00	(23,501.18) (23,501.18)
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 7.334650	1.490187 1.592309	138,260.25 143,467.04	134,265.85 143,467.04	(9,201.19)	4.330000 50.000000	ACT/360 1	(19.18) (38.42)	90.00 0.00	0.00 0.00	0.00 0.00	(9,239.62) (9,239.62)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
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 7.334650	1.420654 1.532222	6,272.81 6,435.33	5,966.75 6,435.33	(468.59)	4.330000 50.000000	ACT/360 1	(0.86) (1.72)	90.00 0.00	0.00 0.00	0.00 0.00	(470.31) (470.31)
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 7.334650	3.497099 3.616153	37,253.71 38,331.22	37,069.25 38,331.22	(1,261.97)	4.330000 50.000000	ACT/360 1	(5.13) (10.27)	90.00 0.00	0.00 0.00	0.00 0.00	(1,272.24) (1,272.24)
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 7.334650	2.583627 2.494981	7,612.48 7,484.94	7,750.88 7,484.94	265.94	4.330000 50.000000	ACT/360 1	(1.01) (2.01)	90.00 0.00	0.00 0.00	0.00 0.00	263.93 263.93
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123394	300770.ZK CNE100003KB6	09/25/2024 09/25/2034	156,900 140,900	CNY 7.334650	5.187705 5.490109	751,838.88 777,210.23	813,950.90 861,398.16	(47,447.26)	4.330000 50.000000	ACT/360 1	(103.92) (199.88)	90.00 0.00	0.00 0.00	0.00 0.00	(47,647.14) (47,647.14)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272431	300607.ZK CNE100002PX1	01/10/2025 01/11/2035	0 0	CNY 7.334650	4.226514 0.000000	0.00 0.00	0.00 0.00	0.00	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(459.04) 0.00	0.00	(459.04) (459.04)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123109	601333.SH CNE000001Q44	09/25/2024 09/25/2034	822,078 800,478	CNY 7.334650	0.447192 0.467770	363,144.85 374,739.12	367,627.06 384,543.32	(16,916.26)	4.330000 50.000000	ACT/360 1	(50.12) (98.80)	90.00 0.00	0.00 0.00	0.00 0.00	(17,015.06) (17,015.06)
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 7.334650	2.182790 2.239611	69,867.65 72,339.44	70,504.11 72,339.44	(1,835.32)	4.330000 50.000000	ACT/360 1	(9.67) (19.38)	90.00 0.00	0.00 0.00	0.00 0.00	(1,854.70) (1,854.70)
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441818	600894.SH CNE000000JS9	11/13/2024 11/13/2034	18,900 18,700	CNY 7.334650	1.775136 1.991497	35,671.37 37,284.06	33,550.07 37,639.29	(4,089.23)	4.330000 50.000000	ACT/360 1	(4.98) (12.60)	90.00 0.00	(573.00) (2.62)	0.00	(4,674.83) (4,674.83)
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 7.334650	1.556993 1.627815	6,280.19 6,511.26	6,227.97 6,511.26	(283.29)	4.330000 50.000000	ACT/360 1	(0.87) (1.74)	90.00 0.00	0.00 0.00	0.00	(285.03) (285.03)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122894	002039.ZK CNE000001LK0	09/25/2024 09/25/2034	116,600 115,300	CNY 7.334650	1.978281 2.082655	234,278.88 240,238.32	230,667.58 242,837.57	(12,169.98)	4.330000 50.000000	ACT/360 1	(32.15) (63.88)	90.00 0.00	0.00 0.00	0.00	(12,233.87) (12,233.87)
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487332	600268.SH CNE0000010S3	10/09/2024 10/11/2034	247,220 236,520	CNY 7.334650	0.894385 0.916064	211,044.43 217,028.89	221,109.83 226,469.24	(5,359.41)	4.330000 50.000000	ACT/360 1	(29.03) (57.93)	90.00 0.00	0.00 0.00	0.00	(5,417.34) (5,417.34)
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 7.334650	2.411840 2.517184	253,015.94 265,384.38	324,633.62 338,812.93	(14,179.30)	4.330000 50.000000	ACT/360 1	(35.43) (71.04)	90.00 0.00	0.00 0.00	0.00	(14,250.34) (14,250.34)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097704	000728.ZK CNE000000QZ9	10/17/2024 10/19/2034	18,800 18,800	CNY 7.334650	1.063445 1.141655	20,422.91 21,463.11	19,992.77 21,963.11	(1,470.34)	4.330000 50.000000	ACT/360 1	(2.87) (5.74)	90.00 0.00	0.00 0.00	0.00	(1,476.08) (1,476.08)
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 7.334650	3.255779 3.414041	272,170.00 284,048.21	270,880.82 284,048.21	(13,167.39)	4.330000 50.000000	ACT/360 1	(37.94) (76.05)	90.00 0.00	0.00 0.00	0.00	(13,243.45) (13,243.45)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123366	603258.SH CNE100002GB6	09/25/2024 09/25/2034	117,500 114,600	CNY 7.334650	2.691335 2.712840	304,420.35 311,202.00	316,231.86 318,758.73	(2,526.87)	4.330000 50.000000	ACT/360 1	(41.66) (82.15)	90.00 0.00	0.00 0.00	0.00	(2,609.02) (2,609.02)
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 7.334650	3.082628 3.166865	17,921.90 18,684.50	18,187.51 18,684.50	(497.00)	4.330000 50.000000	ACT/360 1	(2.50) (5.00)	90.00 0.00	0.00 0.00	0.00	(502.00) (502.00)
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 7.334650	2.275501 2.289893	185,123.21 192,829.70	192,052.25 193,266.97	(1,214.72)	4.330000 50.000000	ACT/360 1	(25.76) (51.64)	90.00 0.00	0.00 0.00	0.00	(1,266.36) (1,266.36)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962047	300347.ZK CNE100001KV8	10/16/2024 10/13/2034	55,500 56,400	CNY 7.334650	7.070549 7.482610	423,948.87 421,997.95	392,415.45 415,284.85	(22,869.40)	4.330000 50.000000	ACT/360 1	(56.65) (104.58)	90.00 0.00	(387.04) (3.60)	0.00	(23,361.02) (23,361.02)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
		HDBK.NS	01/07/2025	40,771	INR	19.996965	451,663.30	815,296.28		4.330000	ACT/360	(63.73)	78.16	0.00	0.00	(2,262.80)
HDFC BANK LIMITED CMN	SDB3265202615	INE040A01034	01/09/2035	22,489	85.683000	20.050903	451,663.30	817,495.35	(2,199.07)	75.000000	1	(63.73)	0.00	0.00	0.00	(2,262.80)
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 7.334650	1.203875 1.228036	0.00	6,982.47 7,122.61	(140.13)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00	(140.13)
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427138	600598.SH CNE0000019Z9	10/08/2024 10/10/2034	44,300 44,300	CNY 7.334650	1.897841 2.014284	86,260.38	84,074.36 89,232.78	(5,158.42)	4.330000 50.000000	ACT/360 1	(11.93) (23.90)	90.00 0.00	0.00 0.00	0.00	(5,182.32)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260492462	000895.ZK CNE000000XM3	10/09/2024 10/11/2034	264,600 252,600	CNY 7.334650	3.512097 3.547890	891,214.73	929,300.78 938,771.79	(9,471.00)	4.330000 50.000000	ACT/360 1	(120.18) (225.77)	90.00 0.00	0.00 0.00	0.00	(9,696.78)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961903	603508.SH CNE100002540	10/16/2024 10/13/2034	53,800 45,700	CNY 7.334650	2.999461 3.205702	140,817.15	161,371.03 172,466.75	(11,095.72)	4.330000 50.000000	ACT/360 1	(19.78) (38.73)	90.00 0.00	0.00 0.00	0.00	(11,134.45)
HG TECHNOLOGIES CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122956	300847.ZK CNE1000040Y6	09/25/2024 09/25/2034	105,300 95,700	CNY 7.334650	2.218238 2.326233	216,161.13	233,580.47 244,952.32	(11,371.84)	4.330000 50.000000	ACT/360 1	(29.92) (57.90)	90.00 0.00	0.00 0.00	0.00	(11,429.74)
HINDUSTAN AERONAUTICS LIMITED CMN	SDB3264583769	HIAE.NS INE066F01020	12/23/2024 12/21/2034	9,762 15,597	INR 85.683000	48.590735 48.878528	745,377.37	474,342.76 761,891.63	(2,809.43)	4.330000 75.000000	ACT/360 1	(107.17) (670.19)	78.16 0.00	(2,565.04)	0.00	(6,044.66)
HINDUSTAN ZINC LIMITED CMN	SDB32645858081	HZNC.NS INE267A01025	12/30/2024 12/28/2034	12,168 12,168	INR 85.683000	5.234994 5.220514	63,342.96	63,699.41 63,523.21	176.19	4.330000 75.000000	ACT/360 1	(8.96) (48.68)	78.16 0.00	0.00 0.00	0.00	127.51
HITGEN INC. CMN CLASS A SERIES NORTHBOUND	SDB3261439312	688222.SH CNE1000040G3	10/24/2024 10/26/2034	79,732 72,432	CNY 7.334650	1.652431 1.675202	122,827.36	131,751.60 121,862.49	(1,815.64)	4.330000 50.000000	ACT/360 1	(16.36) (32.71)	90.00 0.00	0.00 0.00	0.00	(1,848.35)
HITHEK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120684	300033.ZK CNE100000JG3	12/16/2024 12/14/2034	3,100 3,100	CNY 7.334650	35.584520 39.261475	113,333.79	110,312.01 121,710.57	(11,398.56)	4.330000 50.000000	ACT/360 1	(16.21) (32.54)	90.00 0.00	0.00 0.00	0.00	(11,431.10)
HON HAI PRECISION INDUSTRY CMN	SDB3264054724	2317.TW TW0002317005	12/12/2024 12/13/2034	0 0	TWD 32.703000	5.809865 0.000000	0.00	0.00 0.00	0.00	4.330000 30.000000	ACT/360 1	0.00 (23.08)	90.00 0.00	(726.34)	0.00	(749.42)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN	SDB3264858077	HUDC.NS INE031A01017	12/30/2024 12/28/2034	20,845 24,976	INR 85.683000	2.795887 2.741155	69,624.00	58,280.27 57,139.38	1,140.89	4.330000 75.000000	ACT/360 1	(9.69) (68.69)	78.16 0.00	476.75 (20.11)	0.00	1,548.95
HUABAO FLAVOURS & FRAGRANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115524	300741.ZK CNE100003605	11/07/2024 11/09/2034	27,200 24,000	CNY 7.334650	2.211421 2.359709	55,718.23	60,150.65 64,184.08	(4,033.42)	4.330000 50.000000	ACT/360 1	(7.63) (14.19)	90.00 0.00	0.00 0.00	0.00	(4,047.61)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123439	000963.ZK CNE0000011S1	09/25/2024 09/25/2034	244,000 189,300	CNY 7.334650	4.315134 4.655542	858,520.36	1,052,892.78 1,135,952.15	(83,059.37)	4.330000 50.000000	ACT/360 1	(118.75) (209.15)	90.00 0.00	0.00 0.00	0.00	(83,268.52)
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 7.334650	10.329055 10.740574	125,396.92	121,882.84 126,738.77	(4,855.93)	4.330000 50.000000	ACT/360 1	(16.99) (33.99)	90.00 0.00	0.00 0.00	0.00	(4,889.92)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123474	600025.SH CNE100002T71	09/25/2024 09/25/2034	429,400 429,300	CNY 7.334650	1.244777 1.298367	542,619.32	534,507.03 557,518.82	(23,011.79)	4.330000 50.000000	ACT/360 1	(74.58) (147.69)	90.00 0.00	0.00 0.00	0.00	(23,159.48)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097775	601688.SH CNE100000LQ8	10/17/2024 10/19/2034	170,000 170,000	CNY 7.334650	2.283681 2.399212	390,489.49	388,225.75 407,866.07	(19,640.32)	4.330000 50.000000	ACT/360 1	(54.48) (106.92)	90.00 0.00	0.00 0.00	0.00	(19,747.24)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097719	002926.ZK CNE1000033J2	10/17/2024 10/19/2034	20,000 20,000	CNY 7.334650	1.064809 1.134827	21,699.18	21,296.18 22,696.54	(1,400.36)	4.330000 50.000000	ACT/360 1	(3.03) (6.08)	90.00 0.00	0.00 0.00	0.00	(1,406.44)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260760878	600566.SH CNE0000018X6	10/15/2024 10/12/2034	84,500 52,600	CNY 7.334650	3.780685 3.898750	202,256.57	319,467.87 329,444.38	(9,976.51)	4.330000 50.000000	ACT/360 1	(27.77) (43.17)	90.00 0.00	0.00 0.00	0.00	(10,019.68)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
		ICBK.NS	01/07/2025	9,603	INR	14.930033	141,806.96	143,373.10		4.330000	ACT/360	(20.01)	78.16	0.00	0.00	1,546.13
ICICI BANK LIMITED CMN	SDB3265202616	INE090A01021	01/09/2035	9,603	85.683000	14.766944	141,806.96	141,806.96	1,566.14	75.000000	1	(20.01)	0.00	0.00	0.00	1,546.13
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961780	300896.ZK	10/16/2024	35,120	CNY	23.650754	759,589.67	830,614.47		4.330000	ACT/360	(104.72)	90.00	0.00	0.00	(37,697.48)
		CNE100004868	10/13/2034	31,520	7.334650	24.718561	782,950.93	868,115.88	(37,501.41)	50.000000	1	(196.07)	0.00	0.00	0.00	(37,697.48)
		INBA.NS	01/06/2025	0	INR	5.967928	5,904.08	0.00		4.330000	ACT/360	(0.86)	78.16	(185.19)	0.00	(186.91)
INDIAN BANK CMN	SDB3265128026	INE562A01011	01/04/2035	994	85.683000	0.000000	6,113.46	0.00	0.00	75.000000	1	(1.72)	0.00	(1.72)	0.00	(186.91)
		INIR.NS	12/24/2024	15,094	INR	9.049636	104,464.74	136,595.21		4.330000	ACT/360	(15.09)	78.16	0.00	0.00	(2,177.50)
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN	SDB3264650040	INE335Y01020	12/27/2034	11,639	85.683000	9.188926	107,339.89	138,697.65	(2,102.44)	75.000000	1	(75.07)	0.00	0.00	0.00	(2,177.50)
		601377.SH	11/07/2024	35,600	CNY	0.800311	29,041.38	28,491.07		4.330000	ACT/360	(4.06)	90.00	0.00	0.00	(1,950.67)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115556	6231.TWO	10/09/2024	2,000	TWD	11.283368	22,883.16	22,566.74	(1,942.52)	4.330000	ACT/360	(3.02)	90.00	0.00	0.00	(984.98)
		CNE100000V95	11/09/2034	35,600	7.334650	0.854876	30,433.59	30,433.59		50.000000	1	(8.15)	0.00	0.00	0.00	(1,950.67)
INSYDE SOFTWARE, CORP. CMN	SDB3260661408	TW0006231004	10/12/2034	2,000	32.703000	11.768293	23,536.59	23,536.59	(969.85)	30.000000	1	(15.13)	0.00	0.00	0.00	(984.98)
		ICT.PS	12/04/2024	8,500	PHP	6.890493	58,341.64	58,569.19		4.330000	ACT/360	(9.31)	75.00	0.00	0.00	1,338.02
INTERNATIONAL CONTAINER TERMINAL SERVICES INC	SDB3263530522	PHY411571011	12/07/2034	8,500	58.051000	6.728794	57,194.75	57,194.75	1,374.44	150.000000	1	(36.43)	0.00	0.00	0.00	1,338.02
		688252.SH	09/25/2024	10,944	CNY	3.329402	33,946.47	36,436.98		4.330000	ACT/360	(4.78)	90.00	0.00	0.00	633.38
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3260122700	CNE100005P07	09/25/2034	10,944	7.334650	3.270652	35,794.02	35,794.02	642.96	50.000000	1	(9.58)	0.00	0.00	0.00	633.38
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272412	600584.SH	01/10/2025	23,700	CNY	5.094994	0.00	120,751.37		4.324369	ACT/360	0.00	90.00	0.00	0.00	3,636.48
		CNE000001F05	01/11/2035	0	7.334650	4.941556	0.00	117,114.89	3,636.48	50.000000	0	0.00	0.00	0.00	0.00	3,636.48
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123295	603915.SH	09/25/2024	128,500	CNY	1.502458	189,090.07	193,065.79		4.330000	ACT/360	(26.03)	90.00	0.00	0.00	(11,662.29)
		CNE100003LB4	09/25/2034	121,600	7.334650	1.592809	194,621.16	204,675.93	(11,610.14)	50.000000	1	(52.15)	0.00	0.00	0.00	(11,662.29)
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120714	600276.SH	12/16/2024	0	CNY	6.004376	333,520.32	0.00		4.330000	ACT/360	(45.57)	90.00	(9,905.75)	0.00	(9,997.83)
		CNE0000014W7	12/14/2034	54,300	7.334650	0.000000	340,362.17	0.00	0.00	50.000000	1	(92.08)	0.00	(107.33)	0.00	(9,997.83)
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055913	300761.ZK	11/06/2024	40,700	CNY	2.567266	105,945.40	104,487.74		4.330000	ACT/360	(14.48)	90.00	0.00	0.00	(3,701.10)
		CNE100003JX2	11/06/2034	40,700	7.334650	2.657490	108,159.84	108,159.84	(3,672.10)	50.000000	1	(28.99)	0.00	0.00	0.00	(3,701.10)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122912	603693.SH	09/25/2024	31,800	CNY	1.287042	40,112.06	40,927.92		4.330000	ACT/360	(5.55)	90.00	0.00	0.00	(1,801.88)
		CNE1000036F3	09/25/2034	30,900	7.334650	1.343358	41,552.13	42,718.78	(1,790.86)	50.000000	1	(11.02)	0.00	0.00	0.00	(1,801.88)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123009	601952.SH	09/25/2024	187,500	CNY	1.292495	245,704.31	242,342.85		4.330000	ACT/360	(33.56)	90.00	0.00	0.00	(8,397.41)
		CNE100002XD7	09/25/2034	187,500	7.334650	1.336924	250,673.17	250,673.17	(8,330.32)	50.000000	1	(67.09)	0.00	0.00	0.00	(8,397.41)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263185963	600362.SH	11/29/2024	0	CNY	2.849488	0.00	0.00		4.330000	ACT/360	0.00	90.00	(35.59)	0.00	(36.30)
		CNE0000019P0	11/30/2034	0	7.334650	0.000000	0.00	0.00	0.00	50.000000	1	(0.72)	0.00	(0.72)	0.00	(36.30)
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760832	603977.SH	10/15/2024	25,700	CNY	1.607439	44,213.17	41,311.17		4.330000	ACT/360	(6.08)	90.00	0.00	0.00	(4,150.76)
		CNE100003092	10/12/2034	25,700	7.334650	1.768473	45,449.76	45,449.76	(4,138.58)	50.000000	1	(12.18)	0.00	0.00	0.00	(4,150.76)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185981	300320.ZK	11/29/2024	22,300	CNY	1.254320	28,277.80	27,971.34		4.330000	ACT/360	(3.91)	90.00	0.00	0.00	(1,271.61)
		CNE100001DT7	11/30/2034	22,300	7.334650	1.310992	29,235.12	29,235.12	(1,263.78)	50.000000	1	(7.83)	0.00	0.00	0.00	(1,271.61)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123407	601958.SH	09/25/2024	455,900	CNY	1.411110	619,848.48	643,325.18		4.330000	ACT/360	(83.94)	90.00	0.00	0.00	16,837.22
		CNE1000009Y1	09/25/2034	455,900	7.334650	1.373810	626,319.98	626,319.98	17,005.20	50.000000	1	(167.97)	0.00	0.00	0.00	16,837.22
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760868	603279.SH	10/15/2024	27,100	CNY	2.316402	63,915.00	62,774.50		4.330000	ACT/360	(8.85)	90.00	0.00	0.00	(3,413.89)
		CNE100003M36	10/12/2034	27,100	7.334650	2.441722	66,170.67	66,170.67	(3,396.16)	50.000000	1	(17.72)	0.00	0.00	0.00	(3,413.89)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057936	688223.SH CNE100005R96	01/07/2025 01/05/2035	18,400 17,000	CNY 7.334650	0.925743 0.964772	16,412.42 16,412.42	17,033.67 17,751.80	(718.13)	4.330000 50.000000	ACT/360 1	(2.20) (2.20)	100.00 0.00	0.00 0.00	0.00 0.00	(720.34) (720.34)
JIO FINANCIAL SERVICES LTD CMN	SDB3264520718	JIOF.NS INE758E01017	12/20/2024 12/20/2034	0 0	INR 85.683000	3.491358 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	0.00 (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	623,500 526,700	CNY 7.334650	1.518818 1.534937	790,958.56 809,241.40	946,983.16 957,033.17	(10,050.01)	4.330000 50.000000	ACT/360 1	(108.32) (199.32)	90.00 0.00	0.00 0.00	0.00 0.00	(10,249.33) (10,249.33)
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 52,500	CNY 7.334650	2.869939 3.004578	155,815.96 157,882.01	153,541.75 160,744.94	(7,203.19)	4.330000 50.000000	ACT/360 1	(21.15) (41.69)	90.00 0.00	0.00 0.00	0.00 0.00	(7,244.88) (7,244.88)
KING SLIDE WORKS CO., LTD. CMN	SDB3260661395	2059.TW TW0002059003	10/09/2024 10/12/2034	2,000 2,000	TWD 32.703000	46.326025 47.256098	88,922.61 94,512.20	92,652.05 94,512.20	(1,860.15)	4.330000 30.000000	ACT/360 1	(12.11) (60.69)	90.00 0.00	0.00 0.00	0.00 0.00	(1,920.84) (1,920.84)
KING YUAN ELECTRONICS CO LTD ORD CMN	SDB3260123569	2449.TW TW0002449006	09/24/2024 09/22/2034	74,000 74,000	TWD 32.703000	3.654099 3.399390	254,901.36 251,554.86	270,403.33 251,554.86	18,848.47	4.330000 30.000000	ACT/360 1	(32.38) (161.82)	90.00 0.00	0.00 0.00	0.00 0.00	18,686.65 18,686.65
KINGNET NETWORK CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264474	002517.ZK CNE100000XB5	09/27/2024 10/10/2034	170,100 110,600	CNY 7.334650	1.806494 1.826839	199,339.14 205,447.85	307,284.60 310,745.26	(3,460.66)	4.330000 50.000000	ACT/360 1	(27.48) (53.54)	90.00 0.00	0.00 0.00	0.00 0.00	(3,514.20) (3,514.20)
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123519	300773.ZK CNE100003KF7	09/25/2024 09/25/2034	74,600 64,400	CNY 7.334650	2.240052 2.389361	149,862.60 155,663.88	167,107.91 178,246.31	(11,138.40)	4.330000 50.000000	ACT/360 1	(20.80) (41.69)	90.00 0.00	0.00 0.00	0.00 0.00	(11,180.09) (11,180.09)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055936	300433.ZK CNE100001YW7	11/06/2024 11/06/2034	98,500 98,500	CNY 7.334650	2.992645 2.990700	282,918.69 294,583.95	294,775.48 294,583.95	191.53	4.330000 50.000000	ACT/360 1	(39.36) (78.88)	90.00 0.00	0.00 0.00	0.00 0.00	112.65 112.65
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 7.334650	0.729414 1.072455	157,589.56 159,520.46	154,635.87 159,520.46	(4,884.59)	4.330000 50.000000	ACT/360 1	(21.38) (42.78)	90.00 0.00	0.00 0.00	0.00 0.00	(4,927.37) (4,927.37)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057899	002600.ZK CNE1000015L5	01/07/2025 01/05/2035	21,600 21,600	CNY 7.334650	1.041631 1.089241	22,499.23 23,527.60	22,499.23 23,527.60	(1,028.37)	4.330000 50.000000	ACT/360 1	(3.16) (3.16)	90.00 0.00	0.00 0.00	0.00 0.00	(1,031.53) (1,031.53)
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489733	000513.ZK CNE0000002Y8	10/09/2024 10/11/2034	40,200 30,100	CNY 7.334650	4.994103 5.151953	152,592.49 155,702.09	200,762.95 207,108.51	(6,345.56)	4.330000 50.000000	ACT/360 1	(20.85) (34.98)	90.00 0.00	0.00 0.00	0.00 0.00	(6,380.54) (6,380.54)
LTIMINDTREE LIMITED CMN	SDB3264716754	LTIM.NS INE214T01019	12/26/2024 12/27/2034	0 0	INR 85.683000	67.188940 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	0.00 (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	35,400 119,000	CNY 7.334650	1.563810 1.596406	186,510.48 189,972.31	55,358.88 56,512.77	(1,153.89)	4.330000 50.000000	ACT/360 1	(25.44) (50.93)	90.00 0.00	(2,844.75) (68.27)	0.00 0.00	(4,049.57) (4,049.57)
LUZHOU LAQJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264390176	000568.ZK CNE000000GF2	12/20/2024 12/21/2034	7,200 7,200	CNY 7.334650	15.822159 17.097519	119,094.05 123,102.14	113,919.55 123,102.14	(9,182.59)	4.330000 50.000000	ACT/360 1	(16.46) (32.98)	90.00 0.00	0.00 0.00	0.00 0.00	(9,215.57) (9,215.57)
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	SDB3264921678	002990.ZK CNE100003XX3	01/03/2025 01/05/2035	7,600 4,400	CNY 7.334650	2.962650 3.044797	13,341.44 13,839.06	22,516.14 23,140.45	(624.31)	4.330000 50.000000	ACT/360 1	(1.85) (3.08)	90.00 0.00	0.00 0.00	0.00 0.00	(627.40) (627.40)
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057913	600873.SH CNE000000HP9	01/07/2025 01/05/2035	5,600 5,600	CNY 7.334650	1.337487 1.368145	7,661.61 7,661.61	7,489.93 7,661.61	(171.69)	4.330000 50.000000	ACT/360 1	(1.03) (1.03)	90.00 0.00	0.00 0.00	0.00 0.00	(172.71) (172.71)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123331	600390.SH CNE0000016N1	09/25/2024 09/25/2034	758,800 705,800	CNY 7.334650	0.837122 0.876641	596,987.52 621,027.46	635,208.50 665,194.96	(29,986.46)	4.330000 50.000000	ACT/360 1	(82.99) (161.39)	90.00 0.00	0.00 0.00	0.00 0.00	(30,147.85) (30,147.85)
MISC BERHAD LOCAL SHARE	SDB3260121461	MISC.KL MYL381000005	09/24/2024 09/22/2034	60 60	MYR 4.501500	1.677219 1.701556	101.55 102.09	100.63 102.09	(1.46)	4.330000 150.000000	ACT/360 1	(0.02) (0.08)	100.00 0.00	0.00 0.00	0.00 0.00	(1.54) (1.54)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123158	002745.ZK CNE100001X19	09/25/2024 09/25/2034	10,600 10,600	CNY 7.334650	1.145249 1.190818	12,152.36 12,622.67	12,139.64 12,622.67	(483.03)	4.330000 50.000000	ACT/360 1	(1.69) (3.38)	90.00 0.00	0.00 0.00	0.00 0.00	(486.41) (486.41)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054677	002714.ZK CNE100001RQ3	12/13/2024 12/14/2034	0 0	CNY 7.334650	5.137259 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (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	0 48,000	TWD 32.703000	0.915818 0.000000	43,047.02 43,756.08	0.00 0.00	0.00	4.330000 30.000000	ACT/360 1	(5.62) (28.13)	90.00 0.00	847.70 (33.77)	0.00 0.00	819.57 819.57
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115453	603093.SH CNE100003PC3	11/07/2024 11/09/2034	9,300 9,300	CNY 7.334650	14,537.90 1.625084	14,537.90 15,113.28	14,099.65 15,113.28	(1,013.63)	4.330000 50.000000	ACT/360 1	(2.02) (4.05)	90.00 0.00	0.00 0.00	0.00 0.00	(1,017.68) (1,017.68)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097759	601990.SH CNE1000031R9	10/17/2024 10/19/2034	59,100 58,900	CNY 7.334650	1.117981 6.191263	66,560.06 68,928.32	66,072.68 69,150.33	(3,077.65)	4.330000 50.000000	ACT/360 1	(9.21) (13.86)	90.00 0.00	0.00 0.00	0.00 0.00	(3,091.51) (3,091.51)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800246	600406.SH CNE000001G38	11/20/2024 11/20/2034	167,820 167,820	CNY 7.334650	3.238055 3.444085	555,406.00 577,986.34	543,410.39 577,986.34	(34,575.96)	4.330000 50.000000	ACT/360 1	(77.23) (157.78)	90.00 0.00	(635.86) (3.00)	0.00 0.00	(35,369.60) (35,369.60)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201655	601336.SH CNE1000019Y0	01/09/2025 01/11/2035	7,600 0	CNY 7.334650	6.222519 6.191263	0.00 0.00	47,291.15 47,053.60	237.55	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	237.55 237.55
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261789951	002946.ZK CNE100003J11	10/31/2024 11/02/2034	54,300 54,300	CNY 7.334650	2.208694 1.981510	108,700.18 107,595.99	119,932.10 107,595.99	12,336.11	4.330000 50.000000	ACT/360 1	(14.45) (28.89)	90.00 0.00	0.00 0.00	0.00 0.00	12,307.22 12,307.22
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115534	300532.ZK CNE100002CM2	11/07/2024 11/09/2034	67,681 60,881	CNY 7.334650	1.494277 1.546524	92,258.46 94,699.93	101,134.17 104,670.31	(3,536.14)	4.330000 50.000000	ACT/360 1	(12.67) (22.59)	90.00 0.00	0.00 0.00	0.00 0.00	(3,558.72) (3,558.72)
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 7.334650	2.980374 3.027572	936,838.38 956,107.24	941,202.10 956,107.24	(14,905.14)	4.330000 50.000000	ACT/360 1	(128.01) (256.29)	90.00 0.00	0.00 0.00	0.00 0.00	(15,161.42) (15,161.42)
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123386	605117.SH CNE1000052S3	09/25/2024 09/25/2034	0 2,800	CNY 7.334650	12.352328 0.000000	31,783.01 32,425.20	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(4.34) (8.69)	90.00 0.00	1,302.96 (13.04)	0.00 0.00	1,294.27 1,294.27
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 7.334650	4.916390 5.245333	105,854.54 105,955.73	99,311.08 105,955.73	(6,644.65)	4.330000 50.000000	ACT/360 1	(14.21) (28.43)	90.00 0.00	0.00 0.00	0.00 0.00	(6,673.08) (6,673.08)
NMDC LIMITED CMN	SDB3264984553	NMDC.NS INE584A01023	01/02/2025 01/02/2035	61,018 61,018	INR 85.683000	0.769931 0.769873	46,139.07 46,976.11	46,979.65 46,976.11	3.54	4.330000 75.000000	ACT/360 1	(6.61) (39.87)	78.16 0.00	0.00 0.00	0.00 0.00	(36.33) (36.33)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097725	000686.ZK CNE0000004H9	10/17/2024 10/19/2034	7,500 7,500	CNY 7.334650	1.011637 1.084300	7,819.49 8,132.25	7,587.27 8,132.25	(544.98)	4.330000 50.000000	ACT/360 1	(1.09) (2.18)	90.00 0.00	0.00 0.00	0.00 0.00	(547.15) (547.15)
NOVATEK MICROELECTRONICS LTD CMN	SDB3260121562	3034.TW TW0003034005	09/24/2024 09/22/2034	21,000 21,000	TWD 32.703000	15.380852 15.304878	315,159.33 321,402.44	322,997.89 321,402.44	1,595.45	4.330000 30.000000	ACT/360 1	(41.28) (206.64)	90.00 0.00	0.00 0.00	0.00 0.00	1,388.81 1,388.81
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260122761	688300.SH CNE100003PNO	09/25/2024 09/25/2034	42,978 42,978	CNY 7.334650	8.851138 8.794570	375,031.62 377,973.03	380,404.21 377,973.03	2,431.18	4.330000 50.000000	ACT/360 1	(50.67) (101.38)	90.00 0.00	0.00 0.00	0.00 0.00	2,329.80 2,329.80
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3264583169	603833.SH CNE100002RB3	12/27/2024 12/27/2034	900 900	CNY 7.334650	9.301057 9.414560	8,463.50 8,473.10	8,370.95 8,473.10	(102.15)	4.330000 50.000000	ACT/360 1	(1.14) (2.27)	90.00 0.00	0.00 0.00	0.00 0.00	(104.43) (104.43)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN	SDB3265276899	ORCL.NS INE881D01027	01/08/2025 01/09/2035	148 0	INR 85.683000	141.764994 141.925889	0.00 0.00	20,981.22 21,005.03	(23.81)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(23.81) (23.81)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097763	600958.SH CNE100001ZV6	10/17/2024 10/19/2034	65,700 65,700	CNY 7.334650	1.336124 1.442091	89,775.57 94,745.38	87,783.33 94,745.38	(6,962.05)	4.330000 50.000000	ACT/360 1	(12.64) (25.35)	90.00 0.00	0.00 0.00	0.00 0.00	(6,987.40) (6,987.40)
OYCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND	SDB3260123351	300595.ZK CNE100002MR0	09/25/2024 09/25/2034	25,700 25,700	CNY 7.334650	2.334126 2.587843	64,300.47 66,507.57	59,987.05 66,507.57	(6,520.52)	4.330000 50.000000	ACT/360 1	(8.89) (17.82)	90.00 0.00	0.00 0.00	0.00 0.00	(6,538.33) (6,538.33)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123306	300759.ZK CNE100003JW4	09/25/2024 09/25/2034	97,400 87,100	CNY 7.334650	3.375758 3.494081	299,567.12 305,675.10	328,798.78 340,323.47	(11,524.68)	4.330000 50.000000	ACT/360 1	(40.93) (81.85)	90.00 0.00	0.00 0.00	0.00 0.00	(11,606.53) (11,606.53)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND	SDB3260588317	300398.ZK CNE100001XV1	10/10/2024 10/12/2034	6,600 6,600	CNY 7.334650	2.042361 2.152212	13,663.10 14,204.60	13,479.58 14,204.60	(725.02)	4.330000 50.000000	ACT/360 1	(1.90) (3.80)	90.00 0.00	0.00 0.00	0.00 0.00	(728.82) (728.82)
PING AN INS GRP CO OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055934	601318.SH CNE000001R84	11/06/2024 11/06/2034	134,300 134,300	CNY 7.334650	6.840136 7.189971	930,598.54 965,613.11	918,630.20 965,613.11	(46,982.90)	4.330000 50.000000	ACT/360 1	(129.07) (258.62)	90.00 0.00	0.00 0.00	0.00 0.00	(47,241.52) (47,241.52)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND	SDB3264857807	600048.SH CNE000001ND1	01/02/2025 01/02/2035	27,700 33,600	CNY 7.334650	1.182060 1.209936	39,852.15 40,653.85	32,743.08 33,515.23	(772.15)	4.330000 50.000000	ACT/360 1	(5.44) (10.90)	90.00 0.00	(241.63) (3.82)	0.00 0.00	(1,024.67) (1,024.67)
POWER FINANCE CORP LTD CMN	SDB3264650036	INE134E01011 PGRD.NS	12/27/2034 12/31/2024	0 46,680	85.683000 INR	0.000000 3.560216	0.00 166,424.89	0.00 166,190.89	0.00	75.000000 4.330000	ACT/360 1	(149.63) (23.71)	78.16 0.00	155.57 (149.63)	0.00 0.00	5.93 (2,242.07)
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3264922952	INE752E01010 PMET.KL	01/02/2035 10/09/2024	46,680 125,700	85.683000 MYR	3.605220 1.064090	168,291.66 135,582.16	168,291.66 133,756.08	(2,100.77)	75.000000 4.330000	ACT/360 1	(141.30) (22.24)	0.00 100.00	0.00 0.00	0.00 0.00	(2,242.07) (4,255.32)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN	SDB3260661755	MYL8869OO009 ANTM.JK	10/11/2034 10/09/2024	125,700 1,161,900	4.501500 IDR	1.097056 0.088904	137,899.94 108,843.31	137,899.94 103,297.60	(4,143.86)	150.000000 4.330000	ACT/360 1	(111.47) (15.15)	0.00 85.00	0.00 0.00	0.00 0.00	(4,255.32) (6,425.59)
PT ANEKA TAMBANG TBK CMN	SDB3260661756	ID1000106602 ASII.JK	10/12/2034 09/24/2024	1,161,900 1,270,500	16141.000029 IDR	0.094369 0.304814	109,647.34 387,586.35	109,647.34 387,265.97	(6,349.74)	65.000000 4.330000	ACT/360 1	(75.84) (53.34)	0.00 85.00	0.00 0.00	0.00 0.00	(6,425.59) 1,741.08
PT ASTRA INTERNATIONAL TBK CMN	SDB3260121386	ID1000122807 BBCA.JK	09/22/2034 01/06/2025	1,270,500 106,500	16141.000029 IDR	0.303235 0.590112	385,259.64 64,650.82	385,259.64 62,846.94	2,006.33	65.000000 4.330000	ACT/360 1	(265.25) (8.92)	0.00 85.00	0.00 0.00	0.00 0.00	1,741.08 (1,626.61)
PT BANK CENTRAL ASIA TBK SCRIPLESS	SDB3265058824	ID1000109507 TLKM.JK	01/04/2035 09/24/2024	106,500 983,200	16141.000029 IDR	0.605218 0.159222	64,455.72 166,633.72	64,455.72 156,546.93	(1,608.77)	65.000000 4.330000	ACT/360 1	(17.84) (22.84)	0.00 85.00	0.00 0.00	0.00 0.00	(1,626.61) (8,447.79)
PT TELEKOMUNIKASI INDONESIA, TBK. CMN	SDB3260121389	ID1000129000 PTTEP_n.BK	09/22/2034 09/24/2024	983,200 69,800	16141.000029 THB	0.167698 3.548667	164,880.67 251,020.90	164,880.67 247,696.99	(8,333.74)	65.000000 4.330000	ACT/360 1	(114.05) (32.26)	0.00 90.00	0.00 0.00	0.00 0.00	(8,447.79) 2,488.88
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260121401	TH035501OR16 PUBM.KL	09/22/2034 10/16/2024	69,800 159,400	34.520000 MYR	3.510760 1.001888	245,051.07 159,524.01	245,051.07 159,700.99	2,645.92	40.000000 4.330000	ACT/360 1	(157.03) (26.22)	0.00 100.00	0.00 0.00	0.00 0.00	2,488.88 (3,167.48)
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE	SDB3261098407	MYL1295OO004 PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	10/18/2034 10/09/2024	159,400 40,500	4.501500 CNY	1.020934 1.949650	162,736.88 54,712.54	162,736.88 78,960.82	(3,035.89)	150.000000 4.330000	ACT/360 1	(131.59) (7.45)	0.00 90.00	0.00 0.00	0.00 0.00	(3,167.48) (1,844.31)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260491923	CNE1000020Z5 000792.ZK	10/11/2034 12/09/2024	27,500 0	7.334650 CNY	1.994901 2.274137	55,608.73 210,501.12	80,793.51 0.00	(1,832.68)	50.000000 4.330000	ACT/360 1	(11.63) (28.55)	0.00 90.00	0.00 (119.97)	0.00 0.00	(1,844.31) (189.15)
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261789940	CNE000000SW2 605183.SH	12/07/2034 10/31/2024	94,800 78,200	7.334650 CNY	0.000000 2.241416	213,091.91 176,312.61	0.00 175,278.71	0.00	50.000000 4.330000	ACT/360 1	(69.18) (24.09)	0.00 90.00	(69.18) 0.00	0.00 0.00	(189.15) (4,712.73)
RAIL VIKAS NIGAM LIMITED CMN	SDB3264984551	RAIV.NS INE415G01027	01/02/2025 01/02/2035	0 0	INR 85.683000	4.856856 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (6.39)	78.16 0.00	224.89 (6.39)	0.00 0.00	218.51 (87.12)
REC LIMITED CMN	SDB3264984557	RECM.NS INE020B01018	01/02/2025 01/02/2035	0 0	INR 85.683000	6.015779 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (1.01)	78.16 0.00	88.12 (1.01)	0.00 0.00	87.12 (556.63)
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123118	601828.SH CNE100002RX7	09/25/2024 09/25/2034	17,800 38,200	CNY 7.334650	0.418561 0.438363	17,068.83 16,745.47	7,450.39 7,802.86	(352.47)	4.330000 50.000000	ACT/360 1	(2.25) (4.50)	90.00 0.00	(199.66) (2.53)	0.00 0.00	(556.63) (28,209.76)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260488015	300724.ZK CNE100003G91	10/09/2024 10/11/2034	90,100 81,400	CNY 7.334650	8.286694 8.597701	685,614.21 702,607.47	746,631.13 774,652.82	(28,021.69)	4.330000 50.000000	ACT/360 1	(94.03) (188.07)	90.00 0.00	0.00 0.00	0.00 0.00	(28,209.76) (28,209.76)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127444	600031.SH CNE000001F70	01/08/2025 01/08/2035	0 0	CNY 7.334650	2.115984 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	(211.99) (1.50)	0.00 0.00	(211.99) (211.99)
SDIC CAPITAL CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097743	600061.SH CNE000000Q11	10/17/2024 10/19/2034	222,000 222,000	CNY 7.334650	0.963918 1.026138	217,502.72 227,802.72	213,989.76 227,802.72	(13,812.96)	4.330000 50.000000	ACT/360 1	(30.42) (59.92)	90.00 0.00	0.00 0.00	0.00 0.00	(13,872.88) (13,872.88)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857802	601225.SH CNE100001T64	01/02/2025 01/02/2035	52,500 226,100	CNY 7.334650	3.085355 3.189972	714,300.77 719,711.31	167,981.14 167,473.53	(5,492.39)	4.330000 50.000000	ACT/360 1	(96.49) (148.39)	90.00 0.00	(3,641.98) (190.67)	0.00 0.00	(9,282.76) (9,282.76)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201716	600547.SH CNE000001FR7	01/09/2025 01/11/2035	0 0	CNY 7.334650	3.328039 0.000000	0.00 0.00	0.00 0.00	0.00	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	285.27 0.00	0.00 0.00	285.27 285.27
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123046	600219.SH CNE000001139	09/25/2024 09/25/2034	1,989,400 1,978,100	CNY 7.334650	0.550810 0.534694	1,056,861.25 1,057,642.74	1,095,781.80 1,063,720.46	32,061.34	4.330000 50.000000	ACT/360 1	(141.89) (269.73)	90.00 0.00	0.00 0.00	0.00 0.00	31,791.61 31,791.61
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122681	605098.SH CNE1000052P9	09/25/2024 09/25/2034	23,600 23,600	CNY 7.334650	5.003647 4.812433	115,706.34 113,573.42	118,086.07 113,573.42	4,512.65	4.330000 50.000000	ACT/360 1	(15.27) (30.51)	90.00 0.00	0.00 0.00	0.00 0.00	4,482.15 4,482.15
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3262055920	600643.SH CNE0000008S7	11/06/2024 11/06/2034	167,700 167,700	CNY 7.334650	0.661245 0.705846	115,493.15 118,370.40	110,890.77 118,370.40	(7,479.63)	4.330000 50.000000	ACT/360 1	(15.84) (31.34)	90.00 0.00	0.00 0.00	0.00 0.00	(7,510.97) (7,510.97)
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123476	603881.SH CNE100002R57	09/25/2024 09/25/2034	131,200 131,200	CNY 7.334650	2.515457 3.093121	365,547.47 405,817.48	330,028.02 405,817.48	(75,789.46)	4.330000 50.000000	ACT/360 1	(53.89) (118.46)	90.00 0.00	(5,748.47) (10.13)	0.00 0.00	(81,656.39) (81,656.39)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260188355	688188.SH CNE100003LY6	09/26/2024 10/10/2034	17,273 19,373	CNY 7.334650	25.957612 26.527101	500,800.61 513,909.53	448,365.83 458,202.62	(9,836.78)	4.330000 50.000000	ACT/360 1	(68.77) (144.12)	90.00 0.00	(1,407.00) (26.68)	0.00 0.00	(11,387.91) (11,387.91)
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961496	600621.SH CNE0000006D3	10/16/2024 10/13/2034	44,900 44,900	CNY 7.334650	1.987825 2.250536	92,705.07 101,049.07	89,253.34 101,049.07	(11,795.73)	4.330000 50.000000	ACT/360 1	(13.44) (27.00)	90.00 0.00	0.00 0.00	0.00 0.00	(11,822.73) (11,822.73)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054671	601727.SH CNE100000D55	12/13/2024 12/14/2034	0 5,000	CNY 7.334650	0.978915 0.000000	5,206.17 5,537.57	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.74) (1.48)	90.00 0.00	(554.42) (1.48)	0.00 0.00	(555.90) (555.90)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201682	601727.SH CNE100000D55	01/09/2025 01/11/2035	18,500 0	CNY 7.334650	0.978915 0.957419	0.00 0.00	18,109.93 17,712.25	397.68	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	397.68 397.68
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122972	002158.ZK CNE1000006J8	09/25/2024 09/25/2034	290,000 280,300	CNY 7.334650	2.460922 2.526923	699,002.61 708,847.16	713,667.32 732,807.56	(19,140.24)	4.330000 50.000000	ACT/360 1	(94.97) (183.26)	90.00 0.00	0.00 0.00	0.00 0.00	(19,323.50) (19,323.50)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123339	600754.SH CNE000000MK0	09/25/2024 09/25/2034	0 26,200	CNY 7.334650	3.524367 0.000000	96,769.86 96,102.81	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(12.90) (25.80)	90.00 0.00	(4,218.79) (39.42)	0.00 0.00	(4,244.59) (4,244.59)
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122947	600835.SH CNE000000B91	09/25/2024 09/25/2034	84,000 84,000	CNY 7.334650	2.175973 2.447185	196,505.99 205,563.54	182,781.73 205,563.54	(22,781.81)	4.330000 50.000000	ACT/360 1	(27.45) (55.03)	90.00 0.00	0.00 0.00	0.00 0.00	(22,836.85) (22,836.85)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868386	002028.ZK CNE000001KM8	12/11/2024 12/11/2034	0 22,700	CNY 7.334650	9.523290 0.000000	225,782.53 225,366.33	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(30.24) (60.48)	90.00 0.00	(2,197.55) (60.48)	0.00 0.00	(2,258.03) (2,258.03)
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681148	603039.SH CNE100002ZC4	11/18/2024 11/16/2034	28,100 21,800	CNY 7.334650	5.863947 6.530861	137,593.27 145,776.79	164,776.92 183,517.20	(18,740.28)	4.330000 50.000000	ACT/360 1	(19.44) (38.66)	90.00 0.00	0.00 0.00	0.00 0.00	(18,778.94) (18,778.94)
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 7.334650	0.518089 0.535322	683,760.92 706,785.64	684,032.64 706,785.64	(22,753.00)	4.330000 50.000000	ACT/360 1	(94.51) (189.33)	90.00 0.00	0.00 0.00	0.00 0.00	(22,942.33) (22,942.33)
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND	SDB3263116835	600517.SH CNE000001G20	11/27/2024 11/27/2034	38,900 38,900	CNY 7.334650	0.708964 0.752455	28,597.26 29,270.50	27,578.68 29,270.50	(1,691.81)	4.330000 50.000000	ACT/360 1	(3.92) (7.84)	90.00 0.00	0.00 0.00	0.00 0.00	(1,699.66) (1,699.66)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054652	000680.ZK CNE000000KZ2	12/13/2024 12/14/2034	28,400 41,400	CNY 7.334650	1.322490 1.324648	54,194.92 54,840.43	37,558.71 37,620.00	(61.29)	4.330000 50.000000	ACT/360 1	(7.35) (14.71)	90.00 0.00	145.62 (8.44)	0.00 0.00	69.62 69.62
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097755	002500.ZK CNE100000WJ0	10/17/2024 10/19/2034	20,000 20,000	CNY 7.334650	0.804401 0.857607	16,397.36 17,152.14	16,088.02 17,152.14	(1,064.12)	4.330000 50.000000	ACT/360 1	(2.29) (4.59)	90.00 0.00	0.00 0.00	0.00 0.00	(1,068.71) (1,068.71)
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 7.334650	0.685786 0.730605	532,049.23 562,200.55	527,712.30 562,200.55	(34,488.25)	4.330000 50.000000	ACT/360 1	(75.01) (150.44)	90.00 0.00	0.00 0.00	0.00 0.00	(34,638.69) (34,638.69)
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 7.334650	0.863027 0.897210	27,482.53 27,634.07	26,581.23 27,634.07	(1,052.84)	4.330000 50.000000	ACT/360 1	(3.71) (7.41)	90.00 0.00	0.00 0.00	0.00 0.00	(1,060.25) (1,060.25)
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188342	688318.SH CNE100005592	09/26/2024 10/10/2034	53 453	CNY 7.334650	21.605666 23.352042	9,996.86 1,237.66	1,145.10 1,237.66	(92.56)	4.330000 50.000000	ACT/360 1	(1.41) (2.83)	90.00 0.00	(711.84) (4.98)	0.00 0.00	(807.23) (807.23)
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 7.334650	10.547197 10.475644	13,477.40 13,618.34	13,711.36 13,618.34	93.02	4.330000 50.000000	ACT/360 1	(1.83) (3.65)	90.00 0.00	0.00 0.00	0.00 0.00	89.37 89.37
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 9,000	CNY 7.334650	1.048448 1.123407	10,133.57 10,151.79	9,855.41 10,560.02	(704.61)	4.330000 50.000000	ACT/360 1	(1.36) (2.71)	90.00 0.00	0.00 0.00	0.00 0.00	(707.32) (707.32)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122903	688025.SH CNE1000062T0	09/25/2024 09/25/2034	85 85	CNY 7.334650	6.154350 6.486678	543.46 551.37	523.12 551.37	(28.25)	4.330000 50.000000	ACT/360 1	(0.07) (0.15)	90.00 0.00	0.00 0.00	0.00 0.00	(28.40) (28.40)
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 7.334650	1.506548 1.580142	6,258.33 6,418.40	7,231.43 7,584.68	(353.25)	4.330000 50.000000	ACT/360 1	(0.86) (1.72)	90.00 0.00	0.00 0.00	0.00 0.00	(354.97) (354.97)
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272407	688036.SH CNE100003P74	01/10/2025 01/11/2035	600 0	CNY 7.334650	12.074196 12.047003	0.00 0.00	7,244.52 7,228.20	16.32	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	16.32 16.32
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 7.334650	0.335394 0.350911	12,243.35 12,379.33	12,946.22 13,545.18	(598.96)	4.330000 50.000000	ACT/360 1	(1.66) (3.32)	90.00 0.00	0.00 0.00	0.00 0.00	(602.28) (602.28)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264465	003021.ZK CNE100004934	09/27/2024 10/10/2034	40 40	CNY 7.334650	9.707348 10.093272	409.82 403.73	388.29 403.73	(15.44)	4.330000 50.000000	ACT/360 1	(0.05) (0.11)	90.00 0.00	0.00 0.00	0.00 0.00	(15.55) (15.55)
SHIN KONG FINANCIAL HLDGS CO LTD CMN	SDB3260123673	2888.TW TW0002888005	09/24/2024 09/22/2034	110,000 110,000	TWD 32.703000	0.366939 0.359756	39,726.83 39,573.16	40,363.27 39,573.16	790.11	4.330000 30.000000	ACT/360 1	(5.09) (25.45)	90.00 0.00	0.00 0.00	0.00 0.00	764.66 764.66
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057914	002978.ZK CNE100003S63	01/07/2025 01/05/2035	9,400 2,200	CNY 7.334650	3.854308 3.843190	8,516.22 8,516.22	36,230.49 36,125.99	104.51	4.330000 50.000000	ACT/360 1	(1.14) (1.14)	90.00 0.00	0.00 0.00	0.00 0.00	103.36 103.36
SICHUAN BOKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255555	688506.SH CNE100006FN4	12/18/2024 12/18/2034	0 800	CNY 7.334650	25.618128 0.000000	21,043.28 20,946.37	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(2.81) (5.62)	90.00 0.00	(199.38) (5.62)	0.00 0.00	(205.00) (205.00)
SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057894	600839.SH CNE000000GJ4	01/07/2025 01/05/2035	10,500 10,500	CNY 7.334650	1.198421 1.299201	13,641.61 13,641.61	12,583.42 13,641.61	(1,058.19)	4.330000 50.000000	ACT/360 1	(1.83) (1.83)	90.00 0.00	0.00 0.00	0.00 0.00	(1,060.02) (1,060.02)
SIEMENS LIMITED CMN	SDB3264922954	SIEM.NS INE003A01024	12/31/2024 01/02/2035	0 0	INR 85.683000	75.652696 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	0.00 (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 32.703000	2.140476 2.057927	194,051.55 189,329.28	196,923.83 189,329.28	7,594.55	4.330000 30.000000	ACT/360 1	(24.39) (121.80)	90.00 0.00	0.00 0.00	0.00 0.00	7,472.75 7,472.75

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540432	300470.ZK CNE1000020P6	11/14/2024 11/16/2034	20,000 21,200	CNY 7.334650	4.934114 5.147460	107,271.00 109,127.25	98,682.28 102,949.20	(4,266.92)	4.330000 50.000000	ACT/360 1	(14.62) (28.57)	90.00 0.00	(260.00) (1.66)	0.00 0.00	(4,555.49) (4,555.49)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123479	601598.SH CNE100003GS8	09/25/2024 09/25/2034	1,073,100 1,073,100	CNY 7.334650	0.699420 0.730605	769,825.84 784,012.23	750,547.47 784,012.23	(33,464.76)	4.330000 50.000000	ACT/360 1	(104.99) (210.18)	90.00 0.00	0.00 0.00	0.00 0.00	(33,674.94) (33,674.94)
SKSHU PAINT CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115552	603737.SH CNE1000027D7	11/07/2024 11/09/2034	19,100 18,300	CNY 7.334650	5.476744 5.802681	102,799.57 106,421.46	104,605.81 110,831.21	(6,225.40)	4.330000 50.000000	ACT/360 1	(14.23) (28.28)	90.00 0.00	0.00 0.00	0.00 0.00	(6,253.68) (6,253.68)
SOOCHOW SECURITIES CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097738	601555.SH CNE1000019P8	10/17/2024 10/19/2034	16,300 16,300	CNY 7.334650	1.017090 1.065181	16,615.71 17,362.45	16,578.57 17,362.45	(783.88)	4.330000 50.000000	ACT/360 1	(2.32) (4.65)	90.00 0.00	0.00 0.00	0.00 0.00	(788.53) (788.53)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097734	600369.SH CNE0000016P6	10/17/2024 10/19/2034	0 0	CNY 7.334650	0.598529 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (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 85.683000	9.088734 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 (89.50)	(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	473,900 476,300	CNY 7.334650	1.336124 1.383370	644,981.17 658,899.13	633,189.04 655,579.04	(22,390.00)	4.330000 50.000000	ACT/360 1	(88.21) (176.61)	90.00 0.00	(112.88) (1.74)	0.00 0.00	(22,679.49) (22,679.49)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057904	600710.SH CNE000000KL2	01/07/2025 01/05/2035	21,100 14,000	CNY 7.334650	1.206602 1.273901	17,948.97 17,948.97	25,459.29 26,879.31	(1,420.02)	4.330000 50.000000	ACT/360 1	(2.41) (2.41)	90.00 0.00	0.00 0.00	0.00 0.00	(1,422.42) (1,422.42)
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790027	300274.ZK CNE1000018M7	10/31/2024 11/02/2034	40 40	CNY 7.334650	9.770064 10.082347	393.04 403.29	390.80 403.29	(12.49)	4.330000 50.000000	ACT/360 1	(0.05) (0.11)	90.00 0.00	0.00 0.00	0.00 0.00	(12.60) (12.60)
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 7.334650	2.244143 2.322914	72,751.62 74,909.33	72,369.11 74,909.33	(2,540.22)	4.330000 50.000000	ACT/360 1	(10.02) (20.07)	90.00 0.00	0.00 0.00	0.00 0.00	(2,560.29) (2,560.29)
SUZHOU TFC OPTICAL COMMUNICATION CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116849	300394.ZK CNE100001XQ1	11/27/2024 11/27/2034	13,700 13,700	CNY 7.334650	12.961764 12.409254	168,014.90 170,006.78	177,576.16 170,006.78	7,569.39	4.330000 50.000000	ACT/360 1	(22.78) (33.66)	90.00 0.00	0.00 0.00	0.00 0.00	7,535.72 7,535.72
TAIWAN SEMICONDUCTOR MFG CO ORD CMN	SDB3264649691	2330.TW TW0002330008	12/26/2024 12/27/2034	10,000 10,000	TWD 32.703000	34.553405 32.774390	326,251.90 327,743.90	345,534.05 327,743.90	17,790.15	4.330000 30.000000	ACT/360 1	(42.14) (210.72)	90.00 0.00	0.00 0.00	0.00 0.00	17,579.43 17,579.43
TATA CONSULTANCY SERVICES LIMITED CMN	SDB3262868169	TCS.NS INE467B01029	11/19/2024 11/21/2034	39,283 40,158	INR 85.683000	47.013993 47.935724	1,915,984.24 1,924,903.98	1,846,850.70 1,883,059.06	(36,208.37)	4.330000 75.000000	ACT/360 1	(271.44) (1,534.21)	78.16 0.00	(656.81) (35.48)	0.00 0.00	(38,399.39) (38,399.39)
TATA ELXSI LTD CMN	SDB3265128022	TTEX.NS INE670A01012	01/06/2025 01/04/2035	301 195	INR 85.683000	76.355286 77.044425	14,736.95 15,143.47	22,982.94 23,190.37	(207.43)	4.330000 75.000000	ACT/360 1	(2.13) (4.27)	78.16 0.00	0.00 0.00	0.00 0.00	(211.70) (211.70)
TECO ELECTRIC AND MACHINERY CO CMN	SDB3260661477	1504.TW TW0001504009	10/09/2024 10/12/2034	286,000 286,000	TWD 32.703000	1.629820 1.591463	460,898.44 455,158.42	466,128.49 455,158.42	10,970.07	4.330000 30.000000	ACT/360 1	(58.59) (292.84)	90.00 0.00	0.00 0.00	0.00 0.00	10,677.23 10,677.23
TELEKOM MALAYSIA BERNAD (MYR) CMN	SDB3260121463	TLMM.KL MYL4863OO006	09/24/2024 09/22/2034	364,600 364,600	MYR 4.501500	1.455071 1.488862	542,460.63 542,839.09	530,518.72 542,839.09	(12,320.37)	4.330000 150.000000	ACT/360 1	(87.89) (439.88)	100.00 0.00	0.00 0.00	0.00 0.00	(12,760.25) (12,760.25)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127408	601319.SH CNE100003F27	01/08/2025 01/08/2035	831,100 0	CNY 7.334650	0.948921 0.945569	0.00 0.00	788,647.86 785,862.65	2,785.20	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	2,785.20 2,785.20
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3260188351	600717.SH CNE000000L16	09/26/2024 10/10/2034	81,800 81,400	CNY 7.334650	0.635340 0.664937	52,277.52 54,135.48	51,970.85 54,391.85	(2,421.00)	4.330000 50.000000	ACT/360 1	(7.24) (14.50)	90.00 0.00	0.00 0.00	0.00 0.00	(2,435.50) (2,435.50)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122933	688819.SH CNE100004C29	09/25/2024 09/25/2034	2,998 3,698	CNY 7.334650	3.588447 3.717208	13,476.67 13,746.24	10,758.16 11,144.19	(386.03)	4.330000 50.000000	ACT/360 1	(1.84) (3.68)	90.00 0.00	(86.93) (1.19)	0.00 0.00	(476.64) (476.64)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264453049	002283.ZK CNE100000F79	12/23/2024 12/21/2034	111,700 108,700	CNY 7.334650	0.728051 0.726246	78,870.87 79,019.20	81,323.31 81,121.63	201.68	4.330000 50.000000	ACT/360 1	(10.60) (19.63)	90.00 0.00	0.00 0.00	0.00 0.00	182.06 182.06

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND	SDB3264520311	600211.SH CNE000000ZW7	12/24/2024 12/22/2024	7,700 3,500	CNY 7.334650	4.919117 4.981625	17,073.75 17,615.61	37,877.20 38,358.51	(481.31)	4.330000 50.000000	ACT/360 1	(2.36) (4.45)	90.00 0.00	0.00 0.00	0.00 0.00	(485.77) (485.77)
TIGERAIR TAIWAN CO LTD CMN	SDB3264649734	6757.TW TW0006757008	12/26/2024 12/27/2024	4,000 4,000	TWD 32.703000	2.666422 2.375000	10,075.87 9,500.00	10,665.69 9,500.00	1,165.69	4.330000 30.000000	ACT/360 1	(1.23) (6.12)	90.00 0.00	0.00 0.00	0.00 0.00	1,159.57 1,159.57
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123446	603866.SH CNE100002524	09/25/2024 09/25/2024	766,800 755,200	CNY 7.334650	0.833032 0.900390	695,527.87 680,797.23	638,769.13 690,419.31	(51,650.18)	4.330000 50.000000	ACT/360 1	(91.54) (182.36)	90.00 0.00	0.00 0.00	0.00 0.00	(51,832.54) (51,832.54)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390135	600438.SH CNE000001GS3	12/20/2024 12/21/2024	0 27,600	CNY 7.334650	2.879483 0.000000	83,310.08 83,334.83	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(11.18) (22.36)	90.00 0.00	(1,013.25) (22.36)	0.00 0.00	(1,035.61) (1,035.61)
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540429	600780.SH CNE000000NK8	11/14/2024 11/16/2024	158,700 143,100	CNY 7.334650	0.734868 0.766051	107,350.61 109,962.90	116,623.56 121,572.35	(4,948.78)	4.330000 50.000000	ACT/360 1	(14.72) (27.84)	90.00 0.00	0.00 0.00	0.00 0.00	(4,976.62) (4,976.62)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055919	688599.SH CNE100003ZR0	11/06/2024 11/06/2024	98,389 59,189	CNY 7.334650	2.473192 2.616454	152,456.19 155,217.71	243,334.92 257,430.31	(14,095.39)	4.330000 50.000000	ACT/360 1	(20.79) (30.37)	90.00 0.00	0.00 0.00	0.00 0.00	(14,125.76) (14,125.76)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540433	600100.SH CNE000000RK9	11/14/2024 11/16/2024	329,300 214,800	CNY 7.334650	0.883478 0.937224	198,708.26 207,777.05	290,929.22 308,627.80	(17,698.58)	4.330000 50.000000	ACT/360 1	(27.75) (50.37)	90.00 0.00	0.00 0.00	0.00 0.00	(17,748.95) (17,748.95)
UNI-PRESIDENT ENTERPRISES CORP ORATION ORD CMN	SDB3260661478	1216.TW TW0001216000	10/09/2024 10/12/2024	236,000 236,000	TWD 32.703000	2.430970 2.466463	570,124.32 582,085.27	573,708.83 582,085.27	(8,376.43)	4.330000 30.000000	ACT/360 1	(74.76) (374.15)	90.00 0.00	0.00 0.00	0.00 0.00	(8,750.58) (8,750.58)
UNITED INFORMATION SYSTEMS CMN	SDB3264649695	2404.TW TW0002404001	12/26/2024 12/27/2024	2,000 2,000	TWD 32.703000	15.625478 14.695122	28,710.17 29,390.24	31,250.96 29,390.24	1,860.71	4.330000 30.000000	ACT/360 1	(3.77) (18.88)	90.00 0.00	0.00 0.00	0.00 0.00	1,841.83 1,841.83
UNITED MICROELECTRONICS CORP ORD CMN	SDB3264390181	2303.TW TW0002303005	12/19/2024 12/20/2024	0 0	TWD 32.703000	1.294988 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 30.000000	ACT/360 1	0.00 (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	0 23,248	INR 85.683000	5.231493 0.000000	119,803.22 122,050.09	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	(17.18) (76.29)	78.16 0.00	(445.42) (76.29)	0.00 0.00	(521.72) (521.72)
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 7.334650	6.214339 5.747880	19,457.11 19,542.79	21,128.75 19,542.79	1,585.96	4.330000 50.000000	ACT/360 1	(2.62) (5.24)	90.00 0.00	0.00 0.00	0.00 0.00	1,580.72 1,580.72
VOLTRONIC POWER TECHNOLOGY CORP CMN	SDB3260121501	6409.TW TW0006409006	09/24/2024 09/22/2034	3,000 3,000	TWD 32.703000	58.251537 56.707317	167,071.32 170,121.95	174,754.61 170,121.95	4,632.66	4.330000 30.000000	ACT/360 1	(21.85) (109.33)	90.00 0.00	0.00 0.00	0.00 0.00	4,523.33 4,523.33
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 7.334650	1.274771 1.391751	52,519.78 56,439.17	65,395.76 71,396.82	(6,001.06)	4.330000 50.000000	ACT/360 1	(7.52) (15.09)	90.00 0.00	0.00 0.00	0.00 0.00	(6,016.15) (6,016.15)
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054655	603609.SH CNE100001VB7	12/13/2024 12/14/2034	63,800 55,300	CNY 7.334650	1.119344 1.174398	64,607.65 65,204.02	71,414.18 74,926.62	(3,512.45)	4.330000 50.000000	ACT/360 1	(8.74) (15.80)	90.00 0.00	0.00 0.00	0.00 0.00	(3,528.25) (3,528.25)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588440	601168.SH CNE100000619	10/10/2024 10/12/2034	129,100 129,100	CNY 7.334650	2.317766 2.194546	282,253.27 283,315.89	299,223.55 283,315.89	15,907.66	4.330000 50.000000	ACT/360 1	(38.00) (76.01)	90.00 0.00	0.00 0.00	0.00 0.00	15,831.65 15,831.65
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201693	600157.SH CNE000000WD4	01/09/2025 01/11/2035	204,000 0	CNY 7.334650	0.223596 0.219827	0.00 0.00	45,613.63 44,844.73	768.90	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	768.90 768.90
WIPRO LIMITED CMN	SDB3265202619	WIPR.NS INE075A01022	01/07/2025 01/09/2035	88,742 88,742	INR 85.683000	3.431836 3.434340	304,770.20 304,770.20	304,547.99 304,770.20	(222.22)	4.330000 75.000000	ACT/360 1	(43.01) (43.01)	78.16 0.00	0.00 0.00	0.00 0.00	(265.22) (265.22)
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123077	600580.SH CNE000001BJ3	09/25/2024 09/25/2034	89,500 85,500	CNY 7.334650	2.222328 2.338719	201,533.85 200,710.82	198,898.38 209,315.38	(10,417.00)	4.330000 50.000000	ACT/360 1	(26.94) (53.87)	90.00 0.00	0.00 0.00	0.00 0.00	(10,470.87) (10,470.87)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
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 7.334650	1.231143 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 0.00	90.00 0.00	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	20,900 16,200	CNY 7.334650	7.141445 7.449913	117,455.95 121,764.92	149,256.20 155,703.18	(6,446.98)	4.330000 50.000000	ACT/360 1	(16.28) (32.61)	90.00 0.00	(38.39) (0.40)	0.00 0.00	(6,517.98) (6,517.98)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057917	600667.SH CNE000000B00	01/07/2025 01/05/2035	37,100 8,300	CNY 7.334650	0.902565 0.901461	7,772.19 7,772.19	33,485.17 33,444.21	40.96	4.330000 50.000000	ACT/360 1	(1.04) (1.04)	90.00 0.00	0.00 0.00	0.00 0.00	39.92 39.92
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 7.334650	1.122071 1.188086	6,837.70 7,128.52	6,732.43 7,128.52	(396.09)	4.330000 50.000000	ACT/360 1	(0.95) (1.91)	90.00 0.00	0.00 0.00	0.00 0.00	(398.00) (398.00)
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 7.334650	4.004281 4.273014	7,036.25 7,264.12	6,807.28 7,264.12	(456.85)	4.330000 50.000000	ACT/360 1	(0.97) (1.95)	90.00 0.00	0.00 0.00	0.00 0.00	(458.79) (458.79)
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123659	600563.SH CNE000001D72	09/25/2024 09/25/2034	22,700 22,700	CNY 7.334650	16.047119 16.239912	362,914.64 368,646.00	364,269.60 368,646.00	(4,376.41)	4.330000 50.000000	ACT/360 1	(49.38) (98.84)	90.00 0.00	0.00 0.00	0.00 0.00	(4,475.25) (4,475.25)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123157	002925.ZK CNE1000033H6	09/25/2024 09/25/2034	16,100 15,200	CNY 7.334650	1.904658 2.127230	30,594.20 32,506.04	30,664.99 34,248.40	(3,583.40)	4.330000 50.000000	ACT/360 1	(4.33) (8.70)	90.00 0.00	0.00 0.00	0.00 0.00	(3,592.10) (3,592.10)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272404	000905.ZK CNE000000YL3	01/10/2025 01/11/2035	0 0	CNY 7.334650	0.970735 0.000000	0.00 0.00	0.00 0.00	0.00	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(151.63) 0.00	0.00 0.00	(151.63) (151.63)
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097708	000526.ZK CNE0000005F0	10/17/2024 10/19/2034	51 51	CNY 7.334650	6.080726 5.743783	303.01 292.93	310.12 292.93	17.18	4.330000 50.000000	ACT/360 1	(0.04) (0.08)	90.00 0.00	0.00 0.00	0.00 0.00	17.11 17.11
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272430	601811.SH CNE100002BC5	01/10/2025 01/11/2035	6,000 0	CNY 7.334650	2.061448 2.066674	0.00 0.00	12,368.69 12,400.05	(31.36)	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(31.36) (31.36)
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123375	603888.SH CNE100002G50	09/25/2024 09/25/2034	39,500 39,500	CNY 7.334650	2.923112 3.050787	117,448.83 120,506.09	115,462.91 120,506.09	(5,043.18)	4.330000 50.000000	ACT/360 1	(16.13) (32.29)	90.00 0.00	0.00 0.00	0.00 0.00	(5,075.47) (5,075.47)
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 7.334650	1.397476 1.410682	303,928.05 313,453.54	310,519.25 313,453.54	(2,934.29)	4.330000 50.000000	ACT/360 1	(41.92) (83.98)	90.00 0.00	0.00 0.00	0.00 0.00	(3,018.27) (3,018.27)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123069	002100.ZK CNE000001PZ9	09/25/2024 09/25/2034	43,500 44,200	CNY 7.334650	0.860300 0.894479	38,895.65 39,535.97	37,423.05 38,909.84	(1,486.78)	4.330000 50.000000	ACT/360 1	(5.30) (10.60)	90.00 0.00	(25.77) (0.34)	0.00 0.00	(1,523.15) (1,523.15)
XINTEC INC CMN	SDB3260121502	3374.TWO TW0003374005	09/24/2024 09/22/2034	21,000 21,000	TWD 32.703000	6.299116 6.036585	123,323.21 126,768.28	132,281.44 126,768.29	5,513.16	4.330000 30.000000	ACT/360 1	(16.28) (81.46)	90.00 0.00	0.00 0.00	0.00 0.00	5,431.70 5,431.70
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123483	000400.ZK CNE0000007F6	09/25/2024 09/25/2034	148,300 129,800	CNY 7.334650	3.427566 3.725973	456,891.72 487,988.55	508,308.10 552,561.77	(44,253.67)	4.330000 50.000000	ACT/360 1	(65.04) (130.51)	90.00 0.00	0.00 0.00	0.00 0.00	(44,384.18) (44,384.18)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND	SDB3264054674	300861.ZK CNE100004751	12/13/2024 12/14/2034	36,800 35,400	CNY 7.334650	2.579537 2.720080	92,923.02 96,443.94	94,926.96 100,098.96	(5,172.00)	4.330000 50.000000	ACT/360 1	(12.89) (25.83)	90.00 0.00	0.00 0.00	0.00 0.00	(5,197.83) (5,197.83)
YANGMING MARINE TRANSPORT CORP CMN	SDB3264792329	2609.TW TW0002609005	12/30/2024 12/28/2034	163,000 163,000	TWD 32.703000	2.415681 2.307927	382,889.28 376,192.10	393,755.92 376,192.10	17,563.82	4.330000 30.000000	ACT/360 1	(48.44) (242.00)	90.00 0.00	0.00 0.00	0.00 0.00	17,321.82 17,321.82
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055914	002847.ZK CNE100002JZ9	11/06/2024 11/06/2034	1,700 1,700	CNY 7.334650	8.230795 8.548759	14,931.99 14,532.89	13,992.35 14,532.89	(540.54)	4.330000 50.000000	ACT/360 1	(1.96) (3.91)	90.00 0.00	0.00 0.00	0.00 0.00	(544.44) (544.44)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122998	002643.ZK CNE1000019T0	09/25/2024 09/25/2034	6,750 50	CNY 7.334650	1.424744 1.430009	77.20 81.94	9,617.02 9,652.56	(35.54)	4.330000 50.000000	ACT/360 1	(0.01) (0.02)	90.00 0.00	0.00 0.00	0.00 0.00	(35.56) (35.56)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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SECURITIES  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179000	603013.SH CNE1000031L2	11/08/2024 11/09/2024	142,000 131,500	CNY 7.334650	1.998732 2.034955	258,930.08 268,816.36	283,819.95 288,963.65	(5,143.70)	4.330000 50.000000	ACT/360 1	(35.93) (69.80)	90.00 0.00	(129.35) (1.64)	0.00 0.00	(5,342.85) (5,342.85)
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123468	300628.ZK CNE100002PC5	09/25/2024 09/25/2024	81,275 81,275	CNY 7.334650	5.225880 5.271280	416,467.40 428,423.28	424,733.39 428,423.28	(3,689.89)	4.330000 50.000000	ACT/360 1	(57.31) (114.79)	90.00 0.00	0.00 0.00	0.00 0.00	(3,804.69) (3,804.69)
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260490837	300999.ZK CNE1000048D3	10/09/2024 10/11/2024	2,400 2,400	CNY 7.334650	4.236058 4.453275	10,395.93 10,687.86	10,166.54 10,687.86	(521.32)	4.330000 50.000000	ACT/360 1	(1.43) (2.86)	90.00 0.00	0.00 0.00	0.00 0.00	(524.19) (524.19)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123341	000975.ZK CNE0000012L4	09/25/2024 09/25/2024	68,700 86,200	CNY 7.334650	2.279591 2.098953	188,460.35 180,929.75	156,607.88 144,198.07	12,409.81	4.330000 50.000000	ACT/360 1	(24.38) (48.65)	90.00 0.00	2,757.67 (18.66)	0.00 0.00	15,118.82 15,118.82
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961787	300415.ZK CNE100001YB1	10/16/2024 10/13/2024	75,200 75,200	CNY 7.334650	2.769048 2.739427	202,225.36 206,004.91	208,232.43 206,004.91	2,227.52	4.330000 50.000000	ACT/360 1	(27.59) (55.23)	90.00 0.00	0.00 0.00	0.00 0.00	2,172.30 2,172.30
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123527	002120.ZK CNE100000015	09/25/2024 09/25/2024	149,300 350,000	CNY 7.334650	1.008910 1.026944	351,040.20 359,430.40	150,630.23 153,322.74	(2,692.51)	4.330000 50.000000	ACT/360 1	(48.11) (96.33)	90.00 0.00	(4,132.66) (100.40)	0.00 0.00	(6,921.50) (6,921.50)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123257	000807.ZK CNE000000VG9	09/25/2024 09/25/2024	251,100 266,800	CNY 7.334650	2.054631 1.849133	500,552.02 493,325.83	515,917.87 464,317.27	51,600.60	4.330000 50.000000	ACT/360 1	(66.29) (129.50)	90.00 0.00	2,924.03 (15.63)	0.00 0.00	54,395.13 54,395.13
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427096	600497.SH CNE000001HC5	10/08/2024 10/10/2024	83,500 83,500	CNY 7.334650	0.762136 0.760648	62,754.09 63,514.11	63,638.35 63,514.11	124.24	4.330000 50.000000	ACT/360 1	(8.51) (17.03)	90.00 0.00	0.00 0.00	0.00 0.00	107.21 107.21
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115476	002053.ZK CNE000001N39	11/07/2024 11/09/2024	12,700 12,700	CNY 7.334650	1.540632 1.556803	19,731.35 19,771.40	19,566.03 19,771.40	(205.37)	4.330000 50.000000	ACT/360 1	(2.65) (5.30)	90.00 0.00	0.00 0.00	0.00 0.00	(210.67) (210.67)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123235	600096.SH CNE000000S01	09/25/2024 09/25/2024	198,700 198,700	CNY 7.334650	2.968103 3.045325	595,971.04 605,106.08	589,762.16 605,106.08	(15,343.92)	4.330000 50.000000	ACT/360 1	(81.06) (162.24)	90.00 0.00	0.00 0.00	0.00 0.00	(15,506.16) (15,506.16)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185966	300674.ZK CNE100003FQ4	11/29/2024 11/30/2024	3,600 3,600	CNY 7.334650	2.478646 2.665683	9,262.87 9,596.46	8,923.13 9,596.46	(673.33)	4.330000 50.000000	ACT/360 1	(1.28) (2.57)	90.00 0.00	0.00 0.00	0.00 0.00	(675.90) (675.90)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122907	300718.ZK CNE1000035C2	09/25/2024 09/25/2024	3,200 25,300	CNY 7.334650	4.376487 4.191077	112,563.52 106,034.25	14,004.76 13,411.45	593.31	4.330000 50.000000	ACT/360 1	(14.32) (35.29)	90.00 0.00	8,957.02 (37.70)	0.00 0.00	9,515.05 9,515.05
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260264436	002011.ZK CNE000001JT5	09/27/2024 10/10/2024	110,900 110,900	CNY 7.334650	1.469736 1.476231	162,601.36 163,714.02	162,993.74 163,714.02	(720.28)	4.330000 50.000000	ACT/360 1	(21.95) (43.91)	90.00 0.00	0.00 0.00	0.00 0.00	(764.20) (764.20)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115566	600352.SH CNE000001FJ4	11/07/2024 11/09/2024	275,062 221,062	CNY 7.334650	1.308856 1.394262	296,632.27 310,640.52	360,016.52 383,508.58	(23,492.06)	4.330000 50.000000	ACT/360 1	(41.48) (83.16)	90.00 0.00	0.00 0.00	0.00 0.00	(23,575.22) (23,575.22)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790021	600216.SH CNE0000010J2	10/31/2024 11/02/2024	3,400 3,400	CNY 7.334650	2.122801 2.165868	7,242.99 7,363.95	7,217.52 7,363.95	(146.43)	4.330000 50.000000	ACT/360 1	(0.99) (1.97)	90.00 0.00	0.00 0.00	0.00 0.00	(148.40) (148.40)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272442	300766.ZK CNE100003K12	01/10/2025 01/11/2025	0 0	CNY 7.334650	2.364121 0.000000	0.00 0.00	0.00 0.00	0.00	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	150.66 0.00	0.00 0.00	150.66 150.66
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427189	002001.ZK CNE000001J84	10/08/2024 10/10/2024	79,000 79,000	CNY 7.334650	2.970830 3.000259	232,954.57 237,020.46	234,695.59 237,020.46	(2,324.87)	4.330000 50.000000	ACT/360 1	(31.74) (63.54)	90.00 0.00	0.00 0.00	0.00 0.00	(2,388.42) (2,388.42)
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263185967	600032.SH CNE1000051S5	11/29/2024 11/30/2024	14,300 14,300	CNY 7.334650	0.962554 1.010556	13,912.61 14,450.95	13,764.53 14,450.95	(686.42)	4.330000 50.000000	ACT/360 1	(1.93) (3.87)	90.00 0.00	0.00 0.00	0.00 0.00	(690.29) (690.29)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123021	603568.SH CNE1000023N5	09/25/2024 09/25/2024	82,100 82,100	CNY 7.334650	2.692698 2.953829	232,447.92 242,509.36	221,070.54 242,509.36	(21,438.83)	4.330000 50.000000	ACT/360 1	(32.40) (64.93)	90.00 0.00	0.00 0.00	0.00 0.00	(21,503.76) (21,503.76)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427177	002372.ZK CNE100000MK9	10/08/2024 10/10/2034	198,900 158,800	CNY 7.334650	1.706966 1.724517	272,541.61 274,692.64	339,515.59 343,006.50	(3,490.92)	4.330000 50.000000	ACT/360 1	(36.82) (65.54)	90.00 0.00	0.00 0.00	0.00 0.00	(3,556.46) (3,556.46)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123135	300357.ZK CNE100001R58	09/25/2024 09/25/2034	140,000 125,400	CNY 7.334650	2.644980 2.762641	336,022.09 347,854.93	370,297.15 386,769.70	(16,472.55)	4.330000 50.000000	ACT/360 1	(46.51) (91.29)	90.00 0.00	0.00 0.00	0.00 0.00	(16,563.85) (16,563.85)
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 7.334650	1.327943 1.357423	19,484.16 19,954.12	19,520.77 19,954.12	(433.35)	4.330000 50.000000	ACT/360 1	(2.67) (5.35)	90.00 0.00	0.00 0.00	0.00 0.00	(438.70) (438.70)
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122823	600163.SH CNE000000W62	09/25/2024 09/25/2034	510,700 440,200	CNY 7.334650	0.759409 0.822681	348,875.67 365,994.67	387,830.23 420,143.24	(32,313.00)	4.330000 50.000000	ACT/360 1	(48.87) (96.44)	90.00 0.00	0.00 0.00	0.00 0.00	(32,409.45) (32,409.45)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115493	600918.SH CNE100004900	11/07/2024 11/09/2034	43,700 43,700	CNY 7.334650	0.853483 0.893058	37,739.06 39,026.66	37,297.21 39,026.66	(1,729.44)	4.330000 50.000000	ACT/360 1	(5.22) (8.90)	90.00 0.00	0.00 0.00	0.00 0.00	(1,738.34) (1,738.34)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760885	002423.ZK CNE100000PX5	10/15/2024 10/12/2034	29,800 26,800	CNY 7.334650	1.711056 1.812223	47,497.16 48,884.43	50,989.48 54,004.25	(3,014.77)	4.330000 50.000000	ACT/360 1	(6.54) (12.08)	90.00 0.00	0.00 0.00	0.00 0.00	(3,026.85) (3,026.85)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122849	688772.SH CNE100005030	09/25/2024 09/25/2034	68 68	CNY 7.334650	2.118711 2.195911	142.07 149.32	144.07 149.32	(5.25)	4.330000 50.000000	ACT/360 1	(0.02) (0.04)	90.00 0.00	0.00 0.00	0.00 0.00	(5.29) (5.29)
ZHUZHOU CRRG TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123097	688187.SH CNE100004QK2	09/25/2024 09/25/2034	20,183 20,183	CNY 7.334650	5.966202 6.544034	128,518.14 132,078.24	120,415.85 132,078.24	(11,662.39)	4.330000 50.000000	ACT/360 1	(17.67) (35.39)	90.00 0.00	0.00 0.00	0.00 0.00	(11,697.78) (11,697.78)
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 7.334650	4.002918 4.247067	8,542.62 8,918.84	8,406.13 8,918.84	(512.71)	4.330000 50.000000	ACT/360 1	(1.19) (2.39)	90.00 0.00	0.00 0.00	0.00 0.00	(515.10) (515.10)
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 7.334650	0.661245 0.686905	57,670.59 59,898.12	57,660.56 59,898.12	(2,237.56)	4.330000 50.000000	ACT/360 1	(8.01) (16.04)	90.00 0.00	0.00 0.00	0.00 0.00	(2,253.60) (2,253.60)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265057964	601899.SH CNE100000B24	01/07/2025 01/05/2035	0 138,200	CNY 7.334650	2.184153 0.000000	287,873.17 287,873.17	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(38.62) (38.62)	90.00 0.00	4,509.84 (76.31)	0.00 0.00	4,471.21 4,471.21
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265201677	000063.ZK CNE000000TK5	01/09/2025 01/11/2035	77,100 0	CNY 7.334650	4.830496 4.776510	0.00 0.00	372,431.27 368,268.93	4,162.34	4.324369 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	4,162.34 4,162.34
<b>TOTAL Long</b>							<b>64,126,123.83</b>	<b>67,388,028.31</b>	<b>(2,103,392.00)</b>			<b>(8,809.51)</b>	<b>0.00</b>	<b>(44,417.82)</b>	<b>0.00</b>	<b>(2,169,826.83)</b>
							<b>65,608,328.70</b>	<b>69,491,420.31</b>	<b>(2,103,392.00)</b>			<b>(22,017.01)</b>	<b>0.00</b>	<b>(2,011.07)</b>	<b>0.00</b>	<b>(2,169,826.83)</b>
<b>Short</b>																
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3260962153	688536.SH CNE1000042T2	10/16/2024 10/13/2034	(3) (3)	CNY 7.334650	11.402044 12.631953	(35.66) (37.90)	(34.21) (37.90)	3.69	4.330000 (1,200.000000)	ACT/360 1	(0.01) (0.02)	100.00 0.00	0.00 0.00	0.00 0.00	3.67 3.67
ACER INCORPORATED ORD CMN	SDB3265127447	2353.TW TW0002353000	01/07/2025 01/05/2035	0 (4,000)	TWD 32.703000	1.168089 0.000000	(4,805.61) (4,805.61)	0.00 0.00	0.00	4.330000 (225.000000)	ACT/360 1	0.28 0.28	100.00 0.00	42.15 0.28	0.00 0.00	42.43 42.43
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND	SDB3260123606	688012.SH CNE100003MM9	09/25/2024 09/25/2034	(99) (99)	CNY 7.334650	25.131397 25.832002	(2,447.18) (2,557.37)	(2,488.01) (2,557.37)	69.36	4.330000 (725.000000)	ACT/360 1	(0.19) (0.39)	100.00 0.00	0.00 0.00	0.00 0.00	68.97 68.97
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN	SDB3262115492	8086.TWO TW0008086000	11/06/2024 11/08/2034	(24,000) (24,000)	TWD 32.703000	3.501208 3.358736	(79,757.21) (80,609.65)	(84,028.99) (80,609.65)	(3,419.33)	4.330000 (898.958300)	ACT/360 1	(10.22) (46.55)	100.00 0.00	0.00 0.00	0.00 0.00	(3,465.88) (3,465.88)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857817	601288.SH CNE10000RJO	01/02/2025 01/02/2035	0 (662,100)	CNY 7.334650	0.717144 0.000000	(470,456.48) (482,829.14)	0.00 0.00	0.00	4.330000 (175.000000)	ACT/360 1	35.20 69.81	100.00 0.00	17,216.63 119.86	0.00 0.00	17,286.43 17,286.43
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 7.334650	5.889852 5.601759	(42,715.13) (42,013.19)	(44,173.89) (42,013.19)	(2,160.69)	4.330000 (1,448.333300)	ACT/360 1	(12.13) (23.98)	100.00 0.00	0.00 0.00	0.00 0.00	(2,184.68) (2,184.68)
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	(588,900) (556,300)	THB 34.520000	1.738123 1.749841	(955,938.69) (974,520.70)	(1,023,580.53) (1,030,481.59)	6,901.05	4.330000 (80.666900)	ACT/360 1	95.79 451.79	100.00 (10,874.43)	0.00 0.00	0.00 0.00	(3,521.58) (3,521.58)
ALCHIP TECHNOLOGIES LTD CMN	SDB3262115577	3661.TW KYG022421088	11/06/2024 11/08/2034	(4,000) (4,000)	TWD 32.703000	97.850350 100.000000	(363,581.18) (400,000.00)	(391,401.40) (400,000.00)	8,598.60	4.330000 (400.000000)	ACT/360 1	7.71 24.87	100.00 0.00	0.00 0.00	0.00 0.00	8,623.47 8,623.47
ALCOR MICRO, CORP. CMN	SDB3260427104	8054.TWO TW0008054008	09/30/2024 09/29/2034	(6,000) (6,000)	TWD 32.703000	4.082194 4.192073	(24,946.89) (25,152.44)	(24,946.89) (25,152.44)	659.27	4.330000 (1,058.333300)	ACT/360 1	(4.31) (21.61)	100.00 0.00	0.00 0.00	0.00 0.00	637.66 637.66
ALL RING TECH CO LTD ORD CMN	SDB3260121419	6187.TWO TW0006187008	09/24/2024 09/22/2034	(3,000) (3,000)	TWD 32.703000	13.301532 12.256098	(36,145.67) (36,768.29)	(39,904.60) (36,768.29)	(3,136.30)	4.330000 (783.333300)	ACT/360 1	(3.44) (17.72)	100.00 0.00	0.00 0.00	0.00 0.00	(3,154.03) (3,154.03)
ALLIS ELECTRIC CO., LTD. CMN	SDB3260588365	1514.TW TW0001514008	10/02/2024 10/04/2034	(29,000) (29,000)	TWD 32.703000	3.103691 3.064024	(89,332.33) (88,856.70)	(90,007.03) (88,856.70)	(1,150.34)	4.330000 (1,285.344800)	ACT/360 1	(21.21) (105.16)	100.00 0.00	0.00 0.00	0.00 0.00	(1,255.50) (1,255.50)
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985553	000543.ZK CNE000000DF9	12/12/2024 12/14/2034	(87,000) (87,000)	CNY 7.334650	0.987095 1.080203	(91,419.43) (93,977.66)	(85,877.31) (93,977.66)	8,100.35	4.330000 (1,830.660900)	ACT/360 1	(35.18) (71.67)	100.00 0.00	0.00 0.00	0.00 0.00	8,028.68 8,028.68
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123442	002432.ZK CNE10000Q84	09/25/2024 09/25/2034	(3,200) (3,200)	CNY 7.334650	5.532643 5.568984	(17,866.57) (17,820.75)	(17,704.46) (17,820.75)	116.29	4.330000 (1,245.312500)	ACT/360 1	(4.04) (8.06)	100.00 0.00	0.00 0.00	0.00 0.00	108.23 108.23
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262800206	000898.ZK CNE000000SQ4	11/20/2024 11/20/2034	(165,800) (165,800)	CNY 7.334650	0.317670 0.327748	(52,787.74) (54,340.62)	(52,669.73) (54,340.62)	1,670.89	4.330000 (1,217.159200)	ACT/360 1	(11.31) (23.15)	100.00 0.00	0.00 0.00	0.00 0.00	1,647.75 1,647.75
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 7.334650	3.574813 3.905663	(80,469.75) (84,374.04)	(48,985.66) (53,519.30)	4,533.64	4.330000 (1,734.608600)	ACT/360 1	(28.62) (59.13)	100.00 0.00	2,231.39 (21.62)	0.00 0.00	6,705.91 6,705.91
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260121441	688639.SH CNE1000052M6	09/25/2024 09/25/2034	(78) (78)	CNY 7.334650	3.836584 4.398651	(329.66) (343.09)	(299.25) (343.09)	43.84	4.330000 (975.000000)	ACT/360 1	(0.05) (0.10)	100.00 0.00	0.00 0.00	0.00 0.00	43.74 43.74
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 7.334650	5.055456 5.358679	(37,484.37) (38,582.49)	(36,399.28) (38,582.49)	2,183.21	4.330000 (1,850.000000)	ACT/360 1	(14.62) (29.81)	100.00 0.00	0.00 0.00	0.00 0.00	2,153.40 2,153.40
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 7.334650	1.427471 1.513103	(34,886.74) (36,617.09)	(34,544.80) (36,617.09)	2,072.29	4.330000 (1,576.239600)	ACT/360 1	(10.87) (22.50)	100.00 0.00	0.00 0.00	0.00 0.00	2,049.80 2,049.80
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127468	601801.SH CNE10000KB2	01/08/2025 01/08/2035	(22,200) 0	CNY 7.334650	0.977552 0.993832	0.00 0.00	(21,701.65) (22,063.07)	361.42	4.330000 (1,525.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	361.42 361.42
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260963914	688208.SH CNE100003RF2	10/16/2024 10/13/2034	(39) (39)	CNY 7.334650	4.863218 5.347754	(202.29) (208.56)	(189.67) (208.56)	18.90	4.330000 (1,125.000000)	ACT/360 1	(0.04) (0.08)	100.00 0.00	0.00 0.00	0.00 0.00	18.82 18.82
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 7.334650	1.002093 1.092493	(105,884.36) (108,812.30)	(99,808.44) (108,812.30)	9,003.86	4.330000 (1,994.176700)	ACT/360 1	(45.57) (92.75)	100.00 0.00	0.00 0.00	0.00 0.00	8,911.11 8,911.11
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179005	603398.SH CNE1000023W6	11/08/2024 11/09/2034	(19,900) (19,900)	CNY 7.334650	2.831764 3.142284	(60,801.96) (62,531.45)	(56,352.11) (62,531.45)	6,179.34	4.330000 (2,164.824100)	ACT/360 1	(29.04) (59.12)	100.00 0.00	0.00 0.00	0.00 0.00	6,120.22 6,120.22
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260188346	BCP_n.BK TH0420010R18	09/25/2024 09/27/2034	(547,000) (545,100)	THB 34.520000	0.984936 1.057988	(549,368.68) (576,848.61)	(538,760.14) (578,719.21)	39,959.07	4.330000 (968.148600)	ACT/360 1	(78.36) (398.74)	100.00 0.00	0.00 0.00	0.00 0.00	39,560.33 39,560.33

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
BANGKOK DUSIT MED SVCS PCL NVDR CMN	SDB3264650037	BDMS_n.BK TH0264010R10	12/26/2024	(2,132,600)	THB	0.703940	(1,515,097.29)	(1,501,221.90)	37,023.54	4.330000	ACT/360	163.21	100.00	10.32	0.00	37,791.73
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054670	601169.SH CNE10000734	12/27/2034	(2,123,600)	34.520000	0.721300	(1,531,933.74)	(1,538,245.44)	25,902.62	(50.000000)	1	757.88	0.00	0.32	0.00	37,791.73
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649828	601328.SH CNE100000S2	12/13/2024	(1,726,600)	CNY	0.824852	(1,420,302.89)	(1,424,189.29)	0.00	4.330000	ACT/360	(46.75)	100.00	0.00	0.00	25,804.47
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242822	601229.SH CNE100002FM5	12/14/2034	(1,726,600)	7.334650	0.839854	(1,450,091.92)	(1,450,091.92)	0.00	(560.590100)	1	(98.15)	0.00	0.00	0.00	25,804.47
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3263247203	BANPU_n.BK TH0148010R15	12/30/2024	0	CNY	1.017090	(174,095.80)	0.00	14,855.87	4.330000	ACT/360	(18.30)	100.00	6,925.36	0.00	6,887.50
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649802	002552.ZK CNE1000010H4	01/02/2035	(169,200)	7.334650	0.000000	(179,535.41)	0.00	0.00	(825.000000)	1	(37.85)	0.00	(37.85)	0.00	6,887.50
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427162	601229.SH CNE100003SS3	11/29/2024	(262,604)	CNY	1.192968	(506,980.45)	(313,278.07)	4,459.23	4.330000	ACT/360	40.90	100.00	9,280.77	0.00	24,218.08
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127486	300579.ZK CNE100002DZ2	11/30/2034	(412,704)	7.334650	1.249539	(515,689.74)	(328,133.94)	765.73	(150.000000)	1	81.44	0.00	59.75	0.00	24,218.08
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127492	603569.SH CNE100002GG5	11/29/2024	(2,991,900)	THB	0.157879	(450,731.39)	(472,359.65)	0.00	4.330000	ACT/360	(82.16)	100.00	0.00	0.00	50,320.09
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127421	TH0148010R15 CNE100002GG5	11/29/2034	(2,634,100)	34.520000	0.174839	(465,365.14)	(523,099.74)	50,740.10	(1,103.274300)	1	(420.01)	0.00	0.00	0.00	50,320.09
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123656	002552.ZK CNE1000011H4	12/30/2024	(17,400)	CNY	2.088716	(8,451.75)	(36,343.66)	161.45	4.330000	ACT/360	(3.10)	100.00	(2,908.57)	0.00	(2,753.30)
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921700	603569.SH CNE100001617	01/02/2035	(4,700)	7.334650	2.097995	(8,420.94)	(36,505.11)	0.00	(1,750.000000)	1	(6.18)	0.00	(18.58)	0.00	(2,753.30)
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123656	300073.ZK CNE100003SS3	10/08/2024	(13,144)	CNY	2.869939	(122,104.30)	(37,722.48)	4,459.23	4.330000	ACT/360	(39.62)	100.00	9,148.77	0.00	13,525.13
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123656	300251.ZK CNE100000NN1	10/10/2034	(40,544)	7.334650	3.209199	(130,113.76)	(42,181.71)	11,440.66	(1,629.565400)	1	(82.87)	0.00	(78.70)	0.00	13,525.13
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530575	300579.ZK CNE100002DZ2	01/08/2025	(3,800)	CNY	3.585720	0.00	(13,625.74)	765.73	4.330000	ACT/360	0.00	100.00	0.00	0.00	765.73
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261439318	603569.SH CNE100002GG5	01/08/2035	0	7.334650	3.787227	0.00	(14,391.46)	0.00	(1,925.000000)	0	0.00	0.00	0.00	0.00	765.73
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127500	603569.SH CNE100002GG5	01/08/2035	0	CNY	0.974825	0.00	0.00	0.00	4.330000	ACT/360	0.00	100.00	54.77	0.00	54.77
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116843	300251.ZK CNE100002GG5	01/08/2035	0	7.334650	0.974825	0.00	0.00	0.00	4.330000	ACT/360	0.00	100.00	58.72	0.00	58.72
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300212.ZK CNE1000012M0	12/03/2024	(161,900)	CNY	2.905387	(419,315.44)	(470,382.23)	37,445.33	(2,122.641509)	0	0.00	0.00	0.00	0.00	58.72
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300212.ZK CNE1000012M0	12/01/2034	(137,300)	7.334650	3.136674	(437,645.60)	(507,827.56)	11,440.66	(1,875.564400)	1	(322.70)	0.00	0.00	0.00	37,122.63
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300073.ZK CNE100000NN1	09/25/2024	(37,200)	CNY	5.193159	(197,684.97)	(193,185.50)	11,440.66	4.330000	ACT/360	(75.43)	100.00	0.00	0.00	11,286.29
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300073.ZK CNE100000NN1	09/25/2034	(37,200)	7.334650	5.500703	(204,626.15)	(204,626.15)	10,634.24	(1,821.774100)	1	(154.36)	0.00	0.00	0.00	11,286.29
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300251.ZK CNE100001617	01/03/2025	(164,900)	CNY	1.190241	(80,735.68)	(196,270.72)	10,634.24	4.330000	ACT/360	(30.51)	100.00	0.00	0.00	10,572.61
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300251.ZK CNE100001617	01/05/2035	(63,600)	7.334650	1.254730	(81,989.43)	(206,904.96)	10,634.24	(1,800.000000)	1	(61.64)	0.00	0.00	0.00	10,572.61
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	603588.SH CNE100001V11	09/25/2024	(343,234)	CNY	0.678969	(173,354.10)	(233,045.25)	9,939.18	4.330000	ACT/360	(42.04)	100.00	1,402.20	0.00	11,201.61
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	603588.SH CNE100001V11	09/25/2034	(249,734)	7.334650	0.707926	(178,705.40)	(242,984.43)	9,939.18	(1,319.498100)	1	(139.78)	0.00	(41.43)	0.00	11,201.61
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530575	300523.ZK CNE100002813	12/05/2024	(34,300)	CNY	2.458195	(80,343.25)	(84,316.09)	7,713.74	4.330000	ACT/360	(9.66)	100.00	0.00	0.00	7,694.22
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530575	300523.ZK CNE100002813	12/07/2034	(30,800)	7.334650	2.683085	(83,174.69)	(92,029.83)	7,713.74	(881.087600)	1	(19.52)	0.00	0.00	0.00	7,694.22
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261439318	600361.SH CNE000001980	10/24/2024	(767,661)	CNY	0.515362	(399,656.60)	(395,623.32)	9,032.29	4.330000	ACT/360	(149.25)	100.00	0.00	0.00	8,731.32
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261439318	600361.SH CNE000001980	10/26/2034	(767,661)	7.334650	0.527128	(404,655.61)	(404,655.61)	9,032.29	(1,782.806100)	1	(300.97)	0.00	0.00	0.00	8,731.32
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127500	300291.ZK CNE100001BX3	01/08/2025	(11,200)	CNY	0.650338	0.00	(7,283.78)	94.24	4.330000	ACT/360	0.00	100.00	0.00	0.00	94.24
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127500	300291.ZK CNE100001BX3	01/08/2035	0	7.334650	0.658752	0.00	(7,378.02)	94.24	(1,325.880759)	0	0.00	0.00	0.00	0.00	94.24
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127500	300418.ZK CNE100001YF2	11/27/2024	(7,600)	CNY	4.984560	(38,601.03)	(37,882.65)	2,054.53	4.330000	ACT/360	(15.84)	100.00	0.00	0.00	2,022.14
BEIJING HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127500	300418.ZK CNE100001YF2	11/27/2034	(7,600)	7.334650	5.254892	(39,937.18)	(39,937.18)	2,054.53	(1,925.000000)	1	(32.39)	0.00	0.00	0.00	2,022.14

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
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) (33,000)	CNY 7.334650	1.171153 1.280708	(40,493.28) (42,263.37)	(38,648.06) (42,263.37)	3,615.31	4.330000 (1,505.833300)	ACT/360 1	(11.85) (23.13)	100.00 0.00	0.00 0.00	0.00 0.00	3,592.18 3,592.18
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054759	002819.ZK CNE100002BX1	12/13/2024 12/14/2034	(91) (91)	CNY 7.334650	3.401662 3.711746	(327.40) (337.77)	(309.55) (337.77)	28.22	4.330000 (2,250.000000)	ACT/360 1	(0.16) (0.33)	100.00 0.00	0.00 0.00	0.00 0.00	27.88 27.88
BEIJING PIASAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261588083	688066.SH CNE100003M69	10/28/2024 10/26/2034	(13) (13)	CNY 7.334650	2.568630 2.785858	(35.51) (36.22)	(33.39) (36.22)	2.82	4.330000 (1,725.000000)	ACT/360 1	(0.01) (0.03)	100.00 0.00	0.00 0.00	0.00 0.00	2.80 2.80
BEIJING ROBOROCK TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760892	688169.SH CNE100003R80	10/15/2024 10/12/2034	(799) (799)	CNY 7.334650	31.927904 29.946604	(24,052.16) (23,927.34)	(25,510.40) (23,927.34)	(1,583.06)	4.330000 (1,360.387900)	ACT/360 1	(6.21) (12.37)	100.00 0.00	0.00 0.00	0.00 0.00	(1,595.43) (1,595.43)
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 7.334650	2.346397 2.653706	(195,522.05) (204,543.06)	(183,556.28) (207,596.80)	24,040.52	4.330000 (1,868.505700)	ACT/360 1	(76.88) (158.44)	100.00 0.00	0.00 0.00	0.00 0.00	23,882.08 23,882.08
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127496	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.334650	3.363487 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (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	0 (9,000)	CNY 7.334650	5.309047 0.000000	(48,638.67) (49,887.33)	0.00 0.00	0.00	4.330000 (1,395.000000)	ACT/360 1	(12.85) (26.18)	100.00 0.00	2,437.20 (51.16)	0.00 0.00	2,411.02 2,411.02
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540455	300379.ZK CNE100001RL4	11/14/2024 11/16/2034	(47,209) (47,209)	CNY 7.334650	1.896478 2.060715	(93,859.99) (97,284.29)	(89,530.81) (97,284.29)	7,753.48	4.330000 (1,733.001100)	ACT/360 1	(33.48) (68.61)	100.00 0.00	0.00 0.00	0.00 0.00	7,684.87 7,684.87
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 7.334650	2.418657 2.859601	(12,386.02) (12,296.28)	(10,400.22) (12,296.28)	1,896.06	4.330000 (1,725.000000)	ACT/360 1	(4.46) (8.87)	100.00 0.00	0.00 0.00	0.00 0.00	1,887.19 1,887.19
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123499	600861.SH CNE000000GS5	09/25/2024 09/25/2034	(50,566) (32,766)	CNY 7.334650	2.424110 2.625743	(88,695.30) (86,589.13)	(122,577.56) (132,773.31)	10,195.75	4.330000 (2,078.283800)	ACT/360 1	(40.79) (80.23)	100.00 0.00	0.00 0.00	0.00 0.00	10,115.52 10,115.52
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057896	600246.SH CNE0000014S5	01/07/2025 01/05/2035	0 (4,800)	CNY 7.334650	0.899838 0.000000	(5,023.62) (5,023.62)	0.00 0.00	0.00	4.330000 (1,900.000000)	ACT/360 1	(2.05) (2.05)	100.00 0.00	292.62 (2.05)	0.00 0.00	290.57 290.57
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 7.334650	9.232888 9.622134	(349,455.14) (365,641.09)	(337,923.69) (352,170.10)	14,246.41	4.330000 (2,072.368400)	ACT/360 1	(157.19) (323.69)	100.00 0.00	250.23 (11.93)	0.00 0.00	14,172.95 14,172.95
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057929	000729.ZK CNE000000S84	01/07/2025 01/05/2035	(15,500) (15,500)	CNY 7.334650	1.577444 1.648857	(25,557.28) (25,557.28)	(24,450.38) (25,557.28)	1,106.89	4.330000 (575.000000)	ACT/360 1	(1.01) (1.01)	100.00 0.00	0.00 0.00	0.00 0.00	1,105.89 1,105.89
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800208	688608.SH CNE100005XM1	11/20/2024 11/20/2034	(1,300) (1,300)	CNY 7.334650	43.602626 44.433064	(56,920.58) (57,762.98)	(56,683.41) (57,762.98)	1,079.57	4.330000 (1,288.461500)	ACT/360 1	(13.42) (27.15)	100.00 0.00	0.00 0.00	0.00 0.00	1,052.42 1,052.42
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127409	603719.SH CNE100003R72	01/08/2025 01/08/2035	0 0	CNY 7.334650	2.109167 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,176.304348)	ACT/360 0	0.00 0.00	100.00 0.00	940.52 (16.49)	0.00 0.00	940.52 940.52
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123369	688177.SH CNE100003R98	09/25/2024 09/25/2034	(37,512) (40,771)	CNY 7.334650	2.542725 2.639897	(105,851.67) (107,903.10)	(95,382.71) (99,027.83)	3,645.12	4.330000 (1,300.276500)	ACT/360 1	(25.25) (51.25)	100.00 0.00	428.62 (9.28)	0.00 0.00	4,022.48 4,022.48
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 7.334650	0.676242 0.700561	(134,116.67) (137,520.12)	(132,746.35) (137,520.12)	4,773.78	4.330000 (1,244.154300)	ACT/360 1	(29.81) (60.80)	100.00 0.00	0.00 0.00	0.00 0.00	4,712.98 4,712.98
BORA PHARMACEUTICALS CO., LTD. CMN	SDB3260661389	6472.TW TW0006472004	10/09/2024 10/12/2034	(29,000) (29,000)	TWD 32.703000	23.422928 22.926829	(657,450.68) (664,878.04)	(679,264.90) (664,878.04)	(14,386.86)	4.330000 (650.000000)	ACT/360 1	(38.74) (197.13)	100.00 0.00	0.00 0.00	0.00 0.00	(14,583.99) (14,583.99)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260121473	688166.SH CNE100003PR1	09/25/2024 09/25/2034	(27) (27)	CNY 7.334650	4.030185 4.124162	(109.76) (111.35)	(108.82) (111.35)	2.54	4.330000 (1,300.000000)	ACT/360 1	(0.03) (0.05)	100.00 0.00	0.00 0.00	0.00 0.00	2.48 2.48
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921772	300548.ZK CNE100002D38	01/03/2025 01/05/2035	0 0	CNY 7.334650	6.600179 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 1	0.00 (2.07)	100.00 0.00	(167.68) (2.07)	0.00 0.00	(169.74) (169.74)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127490	300548.ZK CNE100002D38	01/08/2025 01/08/2035	(1,300) 0	CNY 7.334650	6.600179 6.026547	0.00 0.00	(8,580.23) (7,834.51)	(745.72)	4.330000 (2,021.875000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(745.72) (745.72)
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983870	300796.ZK CNE100003QP3	01/06/2025 01/05/2035	(15,700) (15,700)	CNY 7.334650	1.398840 1.391646	(21,581.94) (21,848.84)	(21,961.78) (21,848.84)	(112.94)	4.330000 (1,750.000000)	ACT/360 1	(7.86) (13.07)	100.00 0.00	0.00 0.00	0.00 0.00	(126.01) (126.01)
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3264390770	BTS_n.BK TH0221010R10	12/19/2024 12/20/2034	(1,144,400) (1,123,600)	THB 34.520000	0.173812 0.178930	(197,151.35) (204,178.52)	(198,910.78) (204,767.04)	5,856.27	4.330000 (1,297.425600)	ACT/360 1	(46.86) (195.32)	100.00 0.00	0.00 0.00	0.00 0.00	5,660.95 5,660.95
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3264716756	BH_n.BK TH0168010R13	12/26/2024 12/27/2034	(21,600) (21,600)	THB 34.520000	5.706837 5.883076	(126,542.93) (127,074.44)	(123,267.67) (127,074.44)	3,806.77	4.330000 (421.296200)	ACT/360 1	0.48 2.50	100.00 0.00	0.00 0.00	0.00 0.00	3,809.27 3,809.27
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 7.334650	0.894385 0.929985	(72,292.73) (73,654.81)	(70,835.28) (73,654.81)	2,819.53	4.330000 (1,350.757500)	ACT/360 1	(18.27) (37.04)	100.00 0.00	0.00 0.00	0.00 0.00	2,782.49 2,782.49
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 7.334650	3.600717 3.755546	(38,453.18) (40,475.51)	(42,848.53) (44,691.00)	1,842.46	4.330000 (2,011.214900)	ACT/360 1	(16.61) (34.36)	100.00 0.00	0.00 0.00	0.00 0.00	1,808.10 1,808.10
CAL-COMP ELEC (THAILAND) PCL NVDR CMN	SDB3264922958	CCET_n.BK TH0639010R13	01/03/2025 01/05/2035	(49,600) (42,400)	THB 34.520000	0.292584 0.292974	(12,235.50) (12,473.43)	(14,512.17) (14,531.52)	19.36	4.330000 (2,500.000000)	ACT/360 1	(7.00) (24.41)	100.00 0.00	0.00 0.00	0.00 0.00	(5.05) (5.05)
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260497774	688256.SH CNE1000041R8	10/09/2024 10/11/2034	(8,806) (8,506)	CNY 7.334650	97.891515 89.537158	(750,403.96) (764,328.46)	(862,032.68) (788,464.21)	(73,568.47)	4.330000 (1,324.664900)	ACT/360 1	(184.19) (373.50)	100.00 0.00	615.35 (25.70)	0.00 0.00	(73,326.62) (73,326.62)
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741473	300390.ZK CNE100001XM0	11/19/2024 11/17/2034	(6,410) (6,410)	CNY 7.334650	3.064904 3.147746	(19,619.99) (20,177.05)	(19,646.04) (20,177.05)	531.02	4.330000 (1,807.839300)	ACT/360 1	(7.43) (15.13)	100.00 0.00	0.00 0.00	0.00 0.00	515.88 515.88
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND	SDB3265057947	688185.SH CNE100004BM0	01/07/2025 01/05/2035	(50) (550)	CNY 7.334650	7.963570 8.193768	(4,506.57) (4,506.57)	(398.18) (409.69)	11.51	4.330000 (2,225.000000)	ACT/360 1	(2.24) (2.24)	100.00 0.00	20.18 (2.04)	0.00 0.00	29.44 29.44
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR	SDB3264858079	CBG_n.BK TH6066010R13	01/02/2025 12/29/2034	0 0	THB 34.520000	2.252317 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (3,000.000000)	ACT/360 0	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 32.703000	6.069780 5.914634	(112,154.78) (112,378.05)	(115,325.81) (112,378.05)	(2,947.77)	4.330000 (40.000000)	ACT/360 1	12.27 61.33	100.00 (4,357.26)	0.00 0.00	0.00 0.00	(7,243.69) (7,243.69)
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 34.520000	1.643975 1.677223	(72,761.02) (75,139.61)	(73,650.06) (75,139.61)	1,489.55	4.330000 (200.000000)	ACT/360 1	5.00 23.16	100.00 0.00	0.00 0.00	0.00 0.00	1,512.71 1,512.71
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN	SDB3260121551	9958.TW TW0009958009	09/24/2024 09/22/2034	(65,000) (65,000)	TWD 32.703000	4.953674 5.000000	(318,588.79) (325,000.00)	(321,988.81) (325,000.00)	3,011.19	4.330000 (597.692300)	ACT/360 1	(13.80) (72.88)	100.00 0.00	0.00 0.00	0.00 0.00	2,938.32 2,938.32
CHAILEASE HOLDING CO LTD CMN	SDB3265127426	5871.TW KYG202881093	01/07/2025 01/05/2035	(65,000) (62,000)	TWD 32.703000	3.562364 3.541591	(219,540.08) (219,540.08)	(231,553.68) (230,203.39)	(1,350.29)	4.330000 (40.000000)	ACT/360 1	23.97 23.97	100.00 0.00	0.00 0.00	0.00 0.00	(1,326.33) (1,326.33)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857827	603698.SH CNE100001VQ5	01/02/2025 01/02/2035	(28,019) (25,219)	CNY 7.334650	2.040997 2.094735	(51,587.26) (53,587.83)	(57,186.70) (58,692.37)	1,505.67	4.330000 (1,881.759700)	ACT/360 1	(20.52) (73.71)	100.00 0.00	3,515.65 (40.22)	0.00 0.00	4,947.61 4,947.61
CHENG UEI PRECISION INDUSTRY CMN	SDB3260661438	2392.TW TW0002392008	10/09/2024 10/12/2034	(50,000) (50,000)	TWD 32.703000	2.186344 2.213415	(106,676.80) (110,670.75)	(109,317.19) (110,670.75)	1,353.56	4.330000 (216.500000)	ACT/360 1	6.90 33.60	100.00 0.00	0.00 0.00	0.00 0.00	1,387.16 1,387.16
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649818	002240.ZK CNE100000BN6	12/30/2024 01/02/2035	(33,100) (33,100)	CNY 7.334650	1.835125 1.878350	(60,743.07) (62,173.38)	(60,742.64) (62,173.38)	1,430.74	4.330000 (1,913.519600)	ACT/360 1	(24.81) (45.07)	100.00 0.00	0.00 0.00	0.00 0.00	1,385.66 1,385.66

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
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 7.334650	0.467643 0.462944	(18,158.42) (18,147.40)	(10,054.33) (9,953.30)	(101.04)	4.330000 (1,978.252500)	ACT/360 1	(7.80) (15.59)	100.00 0.00	(55.19) (7.04)	0.00 0.00	(171.81) (171.81)
CHIEFTEK PRECISION CO., LTD. CMN	SDB3265057945	1597.TW TW0001597003	01/06/2025 01/04/2035	(8,000) (5,000)	TWD 32.703000	3.531786 3.717220	(18,512.90) (18,852.38)	(28,254.29) (29,737.76)	1,483.47	4.330000 (575.000000)	ACT/360 1	(0.69) (1.28)	100.00 0.00	0.00 0.00	0.00 0.00	1,482.19 1,482.19
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372431	600138.SH CNE000000V14	12/03/2024 12/01/2034	(19,800) (165,300)	CNY 7.334650	1.321126 1.384735	(227,680.58) (228,896.70)	(26,158.30) (27,417.75)	1,259.45	4.330000 (1,731.488200)	ACT/360 1	(81.98) (164.54)	100.00 0.00	6,881.78 (186.81)	0.00 0.00	7,976.69 7,976.69
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122943	600977.SH CNE100002GX0	09/25/2024 09/25/2034	(159,000) (159,000)	CNY 7.334650	1.443832 1.585481	(244,423.23) (252,091.48)	(229,569.24) (252,091.48)	22,522.24	4.330000 (1,395.047100)	ACT/360 1	(64.40) (131.76)	100.00 0.00	0.00 0.00	0.00 0.00	22,390.48 22,390.48
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681187	000537.ZK CNE000000271	11/18/2024 11/16/2034	(382,700) (382,700)	CNY 7.334650	1.203875 1.245442	(465,938.78) (476,630.65)	(460,722.87) (476,630.65)	15,907.78	4.330000 (1,451.887900)	ACT/360 1	(130.59) (265.48)	100.00 0.00	0.00 0.00	0.00 0.00	15,642.30 15,642.30
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123417	000039.ZK CNE000000644	09/25/2024 09/25/2034	(57,800) (57,800)	CNY 7.334650	1.023907 1.061084	(59,630.35) (61,330.66)	(59,181.83) (61,330.66)	2,148.83	4.330000 (1,769.117600)	ACT/360 1	(21.93) (44.69)	100.00 0.00	0.00 0.00	0.00 0.00	2,104.14 2,104.14
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123583	600176.SH CNE000000YM1	09/25/2024 09/25/2034	(667,200) (667,200)	CNY 7.334650	1.507911 1.555437	(999,216.07) (1,037,787.57)	(1,006,078.27) (1,037,787.57)	31,709.29	4.330000 (721.031900)	ACT/360 1	(75.31) (158.34)	100.00 0.00	0.00 0.00	0.00 0.00	31,550.96 31,550.96
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054683	603505.SH CNE100002XN6	12/13/2024 12/14/2034	(62,700) (60,600)	CNY 7.334650	3.198517 3.238831	(191,531.88) (196,374.27)	(200,546.99) (203,074.69)	2,527.70	4.330000 (1,941.955400)	ACT/360 1	(79.70) (158.69)	100.00 0.00	0.00 0.00	0.00 0.00	2,369.01 2,369.01
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054733	601985.SH CNE1000022N7	12/13/2024 12/14/2034	0 (78,400)	CNY 7.334650	1.360665 0.000000	(108,736.41) (111,668.10)	0.00 0.00	0.00	4.330000 (275.924700)	ACT/360 1	5.10 9.97	100.00 0.00	5,469.05 20.48	0.00 0.00	5,479.02 5,479.02
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123202	600536.SH CNE000001BB0	09/25/2024 09/25/2034	(34,300) (34,300)	CNY 7.334650	5.862584 6.373636	(208,473.89) (218,615.72)	(201,086.62) (218,615.72)	17,529.10	4.330000 (1,707.944600)	ACT/360 1	(72.61) (148.32)	100.00 0.00	0.00 0.00	0.00 0.00	17,380.78 17,380.78
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 7.334650	2.927202 2.897838	(272,145.42) (281,669.85)	(114,160.87) (113,015.68)	(1,145.18)	4.330000 (1,397.582300)	ACT/360 1	(71.77) (147.24)	100.00 0.00	4,461.93 (122.13)	0.00 0.00	3,169.50 3,169.50
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121539	601390.SH CNE100000866	09/25/2024 09/25/2034	(99) (99)	CNY 7.334650	0.820762 0.872629	(82.52) (86.39)	(81.26) (86.39)	5.13	4.330000 (275.000000)	ACT/360 1	0.00 0.01	100.00 0.00	0.00 0.00	0.00 0.00	5.14 5.14
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 7.334650	1.053902 1.128367	(42,600.63) (43,254.68)	(41,207.56) (44,119.14)	2,911.58	4.330000 (1,449.869400)	ACT/360 1	(11.95) (24.17)	100.00 0.00	0.00 0.00	0.00 0.00	2,887.41 2,887.41
CHINA STEEL CORPORATION CMN	SDB3260661474	2002.TW TW0002002003	10/09/2024 10/12/2034	(712,000) (712,000)	TWD 32.703000	0.579458 0.599085	(410,561.27) (426,548.52)	(412,573.77) (426,548.52)	13,974.75	4.330000 (47.668500)	ACT/360 1	45.87 228.62	100.00 0.00	0.00 0.00	0.00 0.00	14,203.37 14,203.37
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123491	601916.SH CNE100003PS9	09/25/2024 09/25/2034	0 0	CNY 7.334650	0.389930 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (867.725600)	ACT/360 1	0.00 (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 7.334650	3.134437 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (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
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272459	300122.ZK CNE100000V20	01/10/2025 01/11/2035	(3,095) 0	CNY 7.334650	3.454834 3.418892	0.00 0.00	(10,692.71) (10,581.47)	(111.24)	4.324369 (1,400.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(111.24) (111.24)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800200	601061.SH CNE100006087	11/20/2024 11/20/2034	(16,900) (16,900)	CNY 7.334650	0.977552 0.991438	(16,372.91) (16,755.30)	(16,520.62) (16,755.30)	234.68	4.330000 (1,750.000000)	ACT/360 1	(5.94) (12.07)	100.00 0.00	0.00 0.00	0.00 0.00	222.60 222.60
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 7.334650	4.687340 4.932607	(50,211.23) (52,009.41)	(49,423.32) (52,009.41)	2,586.09	4.330000 (1,395.466600)	ACT/360 1	(13.21) (27.11)	100.00 0.00	0.00 0.00	0.00 0.00	2,558.98 2,558.98

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
		COM7_n.BK	12/19/2024	(154,100)	THB	0.738702	(111,969.23)	(113,834.01)		4.330000	ACT/360	(52.15)	100.00	0.00	0.00	4,492.13
COM7 PCL NVDR	SDB3264390772	TH6678010R15	12/20/2034	(151,400)	34.520000	0.769422	(116,575.03)	(118,567.89)	4,733.88	(2,127.542900)	1	(241.74)	0.00	0.00	0.00	4,492.13
		8089.TWO	09/25/2024	(65,000)	TWD	2.430970	(158,801.24)	(158,013.03)		4.330000	ACT/360	(14.09)	100.00	0.00	0.00	(2,120.84)
COMTREND CORPORATION CMN	SDB3260188352	TW0008089004	09/28/2034	(65,000)	32.703000	2.399390	(155,960.35)	(155,960.35)	(2,052.68)	(744.615300)	1	(68.17)	0.00	0.00	0.00	(2,120.84)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127435	CNE100003662	01/08/2025	(20,078)	CNY	300750.ZK	0.00	(682,848.82)		4.330000	ACT/360	0.00	100.00	0.00	0.00	21,790.76
		CNE100003662	01/08/2035	0	7.334650	35.095108	0.00	(704,639.58)	21,790.76	(10.000000)	0	0.00	0.00	0.00	0.00	21,790.76
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123667	600026.SH	09/25/2024	(12)	CNY	1.580171	(18.59)	(18.96)		4.330000	ACT/360	(0.00)	100.00	0.00	0.00	0.04
		CNE000001BD6	09/25/2034	(12)	7.334650	1.584115	(19.01)	(19.01)	0.05	(1,225.000000)	1	(0.01)	0.00	0.00	0.00	0.04
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261168661	600072.SH	10/18/2024	(303,240)	CNY	1.734234	(531,254.98)	(525,889.14)		4.330000	ACT/360	(221.01)	100.00	0.00	0.00	51,727.18
		CNE000000QR6	10/19/2034	(292,540)	7.334650	1.906197	(559,663.31)	(578,035.28)	52,146.13	(1,953.809700)	1	(418.95)	0.00	0.00	0.00	51,727.18
CTBC FINANCIAL HOLDING CO LTD ORD CMN	SDB3263040675	2891.TW	11/25/2024	(568,000)	TWD	1.198667	(672,291.62)	(680,842.74)		4.330000	ACT/360	73.97	100.00	0.00	0.00	(3,375.55)
		TW0002891009	11/24/2034	(568,000)	32.703000	1.192073	(677,097.46)	(677,097.46)	(3,745.27)	(40.000000)	1	369.72	0.00	0.00	0.00	(3,375.55)
		3062.TW	09/24/2024	(215,000)	TWD	1.001437	(212,321.60)	(215,308.99)		4.330000	ACT/360	(16.24)	100.00	0.00	0.00	4,861.95
CYBERTAN TECHNOLOGY INC. CMN	SDB3260123576	TW0003062006	09/22/2034	(212,000)	32.703000	1.024337	(217,206.36)	(220,232.43)	4,923.44	(718.278300)	1	(61.50)	0.00	0.00	0.00	4,861.95
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242792	601006.SH	11/29/2024	(109,777)	CNY	0.894385	(112,260.20)	(98,182.89)		4.330000	ACT/360	(27.46)	100.00	467.41	0.00	3,869.71
		CNE000001NG4	11/30/2034	(124,477)	7.334650	0.925888	(115,251.76)	(101,641.21)	3,458.32	(1,325.000000)	1	(56.01)	0.00	(13.14)	0.00	3,869.71
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589484	603233.SH	12/06/2024	(94,800)	CNY	1.964647	(189,645.31)	(186,248.56)		4.330000	ACT/360	(72.86)	100.00	0.00	0.00	8,570.41
		CNE100002RG2	12/07/2034	(94,800)	7.334650	2.056618	(194,967.39)	(194,967.39)	8,718.83	(1,828.164500)	1	(148.41)	0.00	0.00	0.00	8,570.41
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3264255883	DELTA_n.BK	12/17/2024	0	THB	4.403244	0.00	0.00		4.330000	ACT/360	0.00	100.00	7,606.61	0.00	7,644.59
		TH0528010R18	12/15/2034	0	34.520000	0.000000	0.00	0.00	0.00	(50.000000)	1	37.98	0.00	37.98	0.00	7,644.59
		2308.TW	12/17/2024	0	TWD	13.209797	(125,644.92)	0.00		4.330000	ACT/360	14.39	100.00	5,249.09	0.00	5,332.31
DELTA ELECTRONICS, INC. CMN	SDB3264255545	TW0002308004	12/15/2034	(10,000)	32.703000	0.000000	(131,250.00)	0.00	0.00	(40.000000)	1	83.22	0.00	83.22	0.00	5,332.31
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649819	001328.ZK	12/30/2024	(12,200)	CNY	4.882305	(34,405.76)	(59,564.12)		4.330000	ACT/360	(10.32)	100.00	0.00	0.00	(5,001.97)
		CNE100005Z96	01/02/2035	(7,700)	7.334650	4.473965	(33,396.42)	(54,582.37)	(4,981.75)	(1,500.000000)	1	(20.22)	0.00	0.00	0.00	(5,001.97)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263116863	688192.SH	11/27/2024	(5,535)	CNY	5.144076	(23,256.46)	(28,472.46)		4.330000	ACT/360	(10.12)	100.00	0.00	0.00	2,660.31
		CNE1000055W8	11/27/2034	(4,135)	7.334650	5.628384	(23,417.38)	(31,153.10)	2,680.64	(2,002.509000)	1	(20.33)	0.00	0.00	0.00	2,660.31
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127493	002902.ZK	01/08/2025	0	CNY	2.834491	0.00	0.00		4.330000	ACT/360	0.00	100.00	80.38	0.00	80.38
		CNE1000032X5	01/08/2035	0	7.334650	0.000000	0.00	0.00	0.00	(50.000000)	0	0.00	0.00	0.07	0.00	80.38
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262990900	002672.ZK	11/25/2024	(100,200)	CNY	0.553537	(49,046.97)	(55,464.41)		4.330000	ACT/360	(14.69)	100.00	0.00	0.00	2,042.96
		CNE100001D88	11/24/2034	(86,700)	7.334650	0.574212	(50,080.18)	(57,536.02)	2,071.61	(1,520.040300)	1	(28.65)	0.00	0.00	0.00	2,042.96
		688110.SH	12/19/2024	0	CNY	3.304861	(40,075.56)	0.00		4.330000	ACT/360	(11.09)	100.00	1,072.00	0.00	1,049.74
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328848	CNE1000055X6	12/21/2034	(11,869)	7.334650	0.000000	(40,359.17)	0.00	0.00	(1,432.728100)	1	(22.30)	0.00	(22.30)	0.00	1,049.74
		688110.SH	01/08/2025	(10,641)	CNY	3.304861	0.00	(35,167.03)		4.330000	ACT/360	0.00	100.00	0.00	0.00	825.11
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127474	CNE1000055X6	01/08/2035	0	7.334650	3.382402	0.00	(35,992.14)	825.11	(1,700.000000)	0	0.00	0.00	0.00	0.00	825.11
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3263040663	002901.ZK	11/26/2024	(1,900)	CNY	4.024732	(7,819.90)	(7,646.99)		4.330000	ACT/360	(0.51)	100.00	0.00	0.00	343.85
		CNE1000032W7	11/24/2034	(1,900)	7.334650	4.206218	(7,991.81)	(7,991.81)	344.82	(678.947300)	1	(0.97)	0.00	0.00	0.00	343.85
		8069.TWO	10/09/2024	(7,000)	TWD	8.470171	(56,403.64)	(59,291.20)		4.330000	ACT/360	3.15	100.00	0.00	0.00	(1,421.76)
E INK HOLDINGS INC CMN	SDB3260661457	TW0008069006	10/12/2034	(7,000)	32.703000	8.265252	(57,856.76)	(57,856.76)	(1,434.44)	(242.857100)	1	12.68	0.00	0.00	0.00	(1,421.76)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057983	002922.ZK CNE1000033F0	01/07/2025 01/05/2035	(2,500) (2,500)	CNY 7.334650	2.481373 2.450547	(6,126.37) (6,126.37)	(6,203.43) (6,126.37)	(77.06)	4.330000 (1,750.000000)	ACT/360 1	(2.24) (2.24)	100.00 0.00	0.00 0.00	0.00 0.00	(79.31) (79.31)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097757	605499.SH CNE100005576	10/17/2024 10/19/2034	(31,230) (12,030)	CNY 7.334650	35.268213 34.119977	(406,750.68) (408,277.76)	(1,101,426.30) (1,065,566.90)	(35,859.40)	4.330000 (50.000000)	ACT/360 1	43.46 86.89	100.00 0.00	0.00 0.00	0.00 0.00	(35,772.51) (35,772.51)
EDIMAX TECHNOLOGY CO., LTD. CMN	SDB3262115529	3047.TW TW0003047007	11/06/2024 11/08/2034	(13,000) (13,000)	TWD 32.703000	0.909702 0.902439	(11,816.39) (11,731.71)	(11,826.13) (11,731.71)	(94.43)	4.330000 (951.923000)	ACT/360 1	(1.71) (8.48)	100.00 0.00	0.00 0.00	0.00 0.00	(102.91) (102.91)
EGIS TECHNOLOGY INC. CMN	SDB3260122816	6462.TWO TW0006462005	09/24/2024 09/22/2034	(47,000) (44,000)	TWD 32.703000	5.167722 5.357699	(228,345.96) (236,153.87)	(242,882.92) (251,811.84)	8,928.92	4.330000 (775.568100)	ACT/360 1	(20.79) (102.64)	100.00 0.00	0.00 0.00	0.00 0.00	8,826.28 8,826.28
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR	SDB3265128021	EA_n.BK TH3545010R19	01/07/2025 01/05/2035	(157,500) (132,700)	THB 34.520000	0.109502 0.115383	(15,369.45) (15,369.45)	(17,246.52) (18,172.79)	926.27	4.330000 (5,500.000000)	ACT/360 1	(21.63) (21.63)	100.00 0.00	0.00 0.00	0.00 0.00	904.64 904.64
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272425	300502.ZK CNE100002615	01/10/2025 01/11/2035	(13,400) 0	CNY 7.334650	16.360699 16.017674	0.00 0.00	(219,233.36) (214,636.84)	(4,596.53)	4.324369 (550.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(4,596.53) (4,596.53)
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588418	300014.ZK CNE100000GS4	10/10/2024 10/12/2034	(204,834) (209,434)	CNY 7.334650	6.187071 6.380728	(1,284,950.26) (1,336,351.36)	(1,267,322.49) (1,306,990.05)	39,667.56	4.330000 (1,427.393100)	ACT/360 1	(348.75) (713.51)	100.00 0.00	1,652.41 (23.19)	0.00 0.00	40,606.47 40,606.47
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 7.334650	0.306763 0.316823	(9,431.89) (9,676.41)	(9,369.16) (9,676.41)	307.25	4.330000 (733.583200)	ACT/360 1	(0.76) (1.57)	100.00 0.00	0.00 0.00	0.00 0.00	305.68 305.68
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272426	688050.SH CNE1000041J5	01/10/2025 01/11/2035	(1,200) 0	CNY 7.334650	13.190813 13.199010	0.00 0.00	(15,828.98) (15,838.81)	9.84	4.324369 (700.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	9.84 9.84
EZCONN CORP CMN	SDB3260188354	6442.TW TW0006442007	09/25/2024 09/28/2034	(5,000) (5,000)	TWD 32.703000	18.010580 19.817073	(86,494.69) (99,085.37)	(90,052.90) (99,085.37)	9,032.46	4.330000 (1,170.000000)	ACT/360 1	(16.19) (94.77)	100.00 0.00	0.00 0.00	0.00 0.00	8,937.70 8,937.70
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122926	688567.SH CNE1000041T4	09/25/2024 09/25/2034	(44,525) (39,925)	CNY 7.334650	1.524272 1.579551	(63,284.24) (63,245.79)	(67,868.20) (70,329.50)	2,461.30	4.330000 (1,153.350000)	ACT/360 1	(12.67) (25.32)	100.00 0.00	0.00 0.00	0.00 0.00	2,435.98 2,435.98
FIBER OPTIC COMMUNICATIONS, INC. CMN	SDB3261018870	3363.TWO TW0003363008	10/15/2024 10/13/2034	(3,000) (3,000)	TWD 32.703000	9.051157 7.555504	(22,761.76) (22,666.51)	(27,153.47) (22,666.51)	(4,486.96)	4.330000 (875.000000)	ACT/360 1	(2.81) (9.79)	100.00 0.00	0.00 0.00	0.00 0.00	(4,496.75) (4,496.75)
FITTECH CO., LTD. CMN	SDB3263308418	6706.TW TW0006706005	11/29/2024 11/29/2034	(32,000) (23,000)	TWD 32.703000	4.005749 3.865050	(84,810.32) (87,589.88)	(128,183.96) (123,681.59)	(4,502.37)	4.330000 (1,015.217300)	ACT/360 1	(13.38) (36.12)	100.00 0.00	0.00 0.00	0.00 0.00	(4,538.49) (4,538.49)
FORAN ENERGY GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453038	002911.ZK CNE100003332	12/23/2024 12/21/2034	(86,000) (87,700)	CNY 7.334650	1.555630 1.723877	(144,883.38) (151,187.82)	(133,784.16) (148,253.38)	14,469.22	4.330000 (1,211.830100)	ACT/360 1	(30.59) (60.72)	100.00 0.00	142.24 (1.21)	0.00 0.00	14,550.74 14,550.74
FORMOSA PLASTICS CORPORATION CMN	SDB3260123682	1301.TW TW0001301000	09/24/2024 09/22/2034	(67,000) (67,000)	TWD 32.703000	1.056478 1.082317	(70,151.75) (72,515.24)	(70,784.03) (72,515.24)	1,731.21	4.330000 (40.000000)	ACT/360 1	7.94 39.62	100.00 0.00	0.00 0.00	0.00 0.00	1,770.84 1,770.84
FOSITEK CORP CMN	SDB3260661411	6805.TW TW0006805005	10/09/2024 10/12/2034	(2,000) (2,000)	TWD 32.703000	23.851023 24.695122	(47,587.25) (49,390.24)	(47,702.05) (49,390.24)	1,688.20	4.330000 (1,375.000000)	ACT/360 1	(12.24) (63.32)	100.00 0.00	0.00 0.00	0.00 0.00	1,624.87 1,624.87
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 7.334650	1.637433 1.637374	(89,438.58) (91,365.47)	(91,368.78) (91,365.47)	(3.31)	4.330000 (1,750.940800)	ACT/360 1	(32.51) (65.96)	100.00 0.00	0.00 0.00	0.00 0.00	(69.27) (69.27)
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 7.334650	5.783507 6.022369	(152,701.14) (159,592.78)	(153,262.94) (159,592.78)	6,329.84	4.330000 (706.981100)	ACT/360 1	(10.79) (22.94)	100.00 0.00	0.00 0.00	0.00 0.00	6,306.90 6,306.90
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260350088	002460.ZK CNE100000SF6	09/30/2024 10/10/2034	(90,800) (85,100)	CNY 7.334650	4.737786 4.771219	(396,181.77) (406,865.06)	(430,190.94) (433,226.67)	3,035.72	4.330000 (1,397.679200)	ACT/360 1	(104.88) (213.90)	100.00 0.00	0.00 0.00	0.00 0.00	2,821.82 2,821.82

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589493	002219.ZK CNE1000009R5	12/06/2024 12/07/2034	(254,688) (198,288)	CNY 7.334650	0.362662 0.360057	(69,905.05) (71,487.38)	(92,365.70) (91,702.22)	(663.48)	4.330000 (2,066.787700)	ACT/360 1	(31.53) (63.98)	100.00 0.00	0.00 0.00	0.00 0.00	(727.46) (727.46)
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) (100,843)	CNY 7.334650	0.362662 0.375545	(36,929.51) (37,871.08)	(36,571.94) (37,871.08)	1,299.14	4.330000 (2,134.228200)	ACT/360 1	(17.34) (54.21)	100.00 0.00	179.94 (18.50)	0.00 0.00	1,424.88 1,424.88
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261439319	002340.ZK CNE100000KT4	10/24/2024 10/26/2034	(457,200) (457,200)	CNY 7.334650	0.875297 0.891516	(396,084.70) (407,600.99)	(400,185.97) (407,600.99)	7,415.02	4.330000 (607.370900)	ACT/360 1	(17.80) (36.11)	100.00 0.00	0.00 0.00	0.00 0.00	7,378.91 7,378.91
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123611	688568.SH CNE100005584	09/25/2024 09/25/2034	(29,124) (29,124)	CNY 7.334650	6.320683 6.968741	(191,022.71) (202,957.61)	(184,083.58) (202,957.61)	18,874.03	4.330000 (1,329.999300)	ACT/360 1	(46.16) (96.73)	100.00 0.00	0.00 0.00	0.00 0.00	18,777.30 18,777.30
GIANT MANUFACTURING COMPANY CMN	SDB3263040681	9921.TW TW0009921007	11/25/2024 11/24/2034	(9,000) (9,000)	TWD 32.703000	4.449133 4.314024	(37,966.62) (38,826.22)	(40,042.20) (38,826.22)	(1,215.98)	4.330000 (252.777700)	ACT/360 1	2.00 9.80	100.00 0.00	0.00 0.00	0.00 0.00	(1,206.18) (1,206.18)
GIGA-BYTE TECHNOLOGY CMN	SDB3260661469	2376.TW TW0002376001	10/09/2024 10/12/2034	(44,000) (44,000)	TWD 32.703000	8.668929 8.307927	(364,552.36) (365,548.79)	(381,432.90) (365,548.79)	(15,884.11)	4.330000 (829.545400)	ACT/360 1	(40.04) (199.29)	100.00 0.00	0.00 0.00	0.00 0.00	(16,083.40) (16,083.40)
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	SDB3264390185	603986.SH CNE1000030S9	12/20/2024 12/21/2034	0 (32,500)	CNY 7.334650	14.342879 0.000000	(457,373.70) (474,005.48)	0.00 0.00	0.00	4.330000 (1,550.000000)	ACT/360 1	(139.91) (291.96)	100.00 0.00	16,603.48 (382.79)	0.00 0.00	16,311.51 16,311.51
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120682	300763.ZK CNE100003JZ7	12/16/2024 12/14/2034	(22,700) (22,700)	CNY 7.334650	7.709979 8.339820	(178,355.49) (189,313.91)	(175,016.53) (189,313.91)	14,297.38	4.330000 (1,953.634300)	ACT/360 1	(74.02) (153.98)	100.00 0.00	0.00 0.00	0.00 0.00	14,143.40 14,143.40
GLOBALWAFERS CO., LTD. CMN	SDB3262741481	6488.TWO TW0006488000	11/18/2024 11/16/2034	(1,000) (1,000)	TWD 32.703000	11.894933 11.631098	(11,638.85) (11,631.10)	(11,894.93) (11,631.10)	(263.84)	4.330000 (450.000000)	ACT/360 1	(0.06) (0.27)	100.00 0.00	0.00 0.00	0.00 0.00	(264.11) (264.11)
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123593	002074.ZK CNE000001NY7	09/25/2024 09/25/2034	(44,700) (44,700)	CNY 7.334650	2.815404 2.897838	(124,603.57) (129,533.36)	(125,848.54) (129,533.36)	3,684.82	4.330000 (1,147.818700)	ACT/360 1	(24.15) (49.87)	100.00 0.00	0.00 0.00	0.00 0.00	3,634.95 3,634.95
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741449	600323.SH CNE000001675	11/19/2024 11/17/2034	(47,700) (23,100)	CNY 7.334650	3.067631 3.202162	(73,483.13) (74,485.69)	(46,326.00) (152,743.13)	6,417.13	4.330000 (879.437200)	ACT/360 1	(8.99) (17.06)	100.00 0.00	0.00 0.00	0.00 0.00	6,400.07 6,400.07
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262441831	000651.ZK CNE0000001D4	11/13/2024 11/13/2034	(244,900) (181,500)	CNY 7.334650	6.223883 6.225752	(1,149,278.87) (1,126,713.99)	(1,524,228.83) (1,524,686.73)	457.89	4.330000 (102.765800)	ACT/360 1	102.71 205.17	100.00 0.00	0.00 0.00	0.00 0.00	663.07 663.07
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328870	002400.ZK CNE100000P10	12/19/2024 12/21/2034	(21,600) (21,600)	CNY 7.334650	1.013000 1.091128	(23,553.18) (23,568.36)	(21,880.80) (23,568.36)	1,687.57	4.330000 (2,225.000000)	ACT/360 1	(11.72) (23.45)	100.00 0.00	0.00 0.00	0.00 0.00	1,664.11 1,664.11
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123601	300738.ZK CNE1000035X8	09/25/2024 09/25/2034	(80,300) (80,300)	CNY 7.334650	1.711056 1.980144	(148,788.03) (159,005.56)	(137,397.83) (159,005.56)	21,607.73	4.330000 (1,835.367300)	ACT/360 1	(56.73) (118.67)	100.00 0.00	0.00 0.00	0.00 0.00	21,489.06 21,489.06
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122983	000690.ZK CNE000000P12	09/25/2024 09/25/2034	(10) (10)	CNY 7.334650	0.576715 0.611796	(5.93) (6.12)	(5.77) (6.12)	0.35	4.330000 (725.000000)	ACT/360 1	(0.00) (0.00)	100.00 0.00	0.00 0.00	0.00 0.00	0.35 0.35
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040688	600433.SH CNE000001F47	11/26/2024 11/24/2034	(102,800) (102,800)	CNY 7.334650	0.421288 0.433083	(44,529.26) (44,520.95)	(43,308.41) (44,520.95)	1,212.55	4.330000 (1,766.950300)	ACT/360 1	(16.50) (32.47)	100.00 0.00	0.00 0.00	0.00 0.00	1,180.08 1,180.08
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645031	688388.SH CNE100003MD8	12/09/2024 12/07/2034	(27,543) (27,543)	CNY 7.334650	1.816038 2.011553	(53,706.65) (55,404.20)	(50,019.12) (55,404.20)	5,385.08	4.330000 (1,610.270300)	ACT/360 1	(17.36) (35.48)	100.00 0.00	0.00 0.00	0.00 0.00	5,349.60 5,349.60
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272466	300607.ZK CNE100002PX1	01/10/2025 01/11/2035	(1,200) 0	CNY 7.334650	4.226514 4.069457	0.00 0.00	(5,071.82) (4,883.35)	(188.47)	4.324369 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(188.47) (188.47)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127404	300607.ZK CNE100002PX1	01/08/2025 01/08/2035	0 0	CNY 7.334650	4.226514 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(150.37) (0.59)	0.00 0.00	(150.37) (150.37)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

# Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261588065	600310.SH CNE000001741	10/28/2024 10/26/2034	(24,500) (24,500)	CNY 7.334650	0.593075 0.622721	(14,964.65) (15,256.66)	(14,530.35) (15,256.66)	726.32	4.330000 (1,870.000000)	ACT/360 1	(5.94) (12.03)	100.00 0.00	0.00 0.00	0.00 0.00	714.29 714.29
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644963	601238.SH CNE100001N02	12/09/2024 12/07/2034	(11,700) (11,700)	CNY 7.334650	1.157519 1.275486	(14,292.77) (14,923.19)	(13,542.98) (14,923.19)	1,380.21	4.330000 (2,025.000000)	ACT/360 1	(6.24) (12.84)	100.00 0.00	0.00 0.00	0.00 0.00	1,367.36 1,367.36
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262741471	600332.SH CNE000001733	11/19/2024 11/17/2034	(19,200) (19,200)	CNY 7.334650	3.719332 3.881082	(72,227.10) (74,516.77)	(71,411.18) (74,516.77)	3,105.60	4.330000 (1,035.156200)	ACT/360 1	(11.81) (24.27)	100.00 0.00	0.00 0.00	0.00 0.00	3,081.33 3,081.33
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3262800250	600098.SH CNE000000SB6	11/20/2024 11/20/2034	(221,900) (234,100)	CNY 7.334650	0.835759 0.876726	(196,409.43) (205,241.56)	(185,454.93) (194,545.50)	9,090.57	4.330000 (322.180600)	ACT/360 1	7.11 (8.39)	100.00 0.00	3,091.84 (7.59)	0.00 0.00	12,174.02 12,174.02
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120716	603882.SH CNE100002VW1	12/16/2024 12/14/2034	(38,467) (28,867)	CNY 7.334650	3.619805 3.716464	(106,068.21) (108,526.70)	(139,243.02) (142,961.23)	3,718.20	4.330000 (1,775.317800)	ACT/360 1	(39.25) (79.72)	100.00 0.00	0.00 0.00	0.00 0.00	3,638.48 3,638.48
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649873	002461.ZK CNE100000SM2	12/30/2024 01/02/2035	(92,700) (80,700)	CNY 7.334650	1.302039 1.346564	(107,956.59) (109,004.76)	(120,699.01) (124,826.45)	4,127.44	4.330000 (1,213.506800)	ACT/360 1	(23.28) (46.20)	100.00 0.00	0.00 0.00	0.00 0.00	4,081.24 4,081.24
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453047	600395.SH CNE0000017V2	12/23/2024 12/21/2034	(744,300) (478,000)	CNY 7.334650	0.681696 0.692080	(326,580.59) (332,250.91)	(507,386.17) (515,115.18)	7,729.01	4.330000 (2,266.935100)	ACT/360 1	(165.69) (333.77)	100.00 0.00	0.00 0.00	0.00 0.00	7,395.24 7,395.24
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 7.334650	1.758775 1.775301	(63,365.14) (64,976.02)	(64,371.17) (64,976.02)	604.85	4.330000 (1,424.180300)	ACT/360 1	(17.25) (35.14)	100.00 0.00	0.00 0.00	0.00 0.00	569.70 569.70
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR	SDB3265058822	GULF_n.BK TH8319010R14	01/06/2025 01/05/2035	0 0	THB 34.520000	1.665701 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (825.000000)	ACT/360 1	0.00 (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 7.334650	2.898570 2.941828	0.00 0.00	(19,710.28) (20,004.43)	294.15	4.330000 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	294.15 294.15
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 7.334650	5.742605 5.656384	(56,979.30) (60,868.35)	(32,508.89) (32,020.79)	(488.10)	4.330000 (1,775.181200)	ACT/360 1	(20.78) (43.47)	100.00 0.00	2,469.60 (28.91)	0.00 0.00	1,938.03 1,938.03
HANA MICROELECTRONICS PCL NVDR CMN	SDB3265058825	HANA_n.BK TH0324010R12	01/06/2025 01/05/2035	(78,200) (38,600)	THB 34.520000	0.731460 0.719975	(27,315.56) (27,514.18)	(57,200.17) (56,302.08)	(898.10)	4.330000 (2,125.000000)	ACT/360 1	(12.81) (18.86)	100.00 0.00	0.00 0.00	0.00 0.00	(916.95) (916.95)
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649891	000818.ZK CNE000000T67	12/30/2024 01/02/2035	(75,800) (76,000)	CNY 7.334650	2.287771 2.608328	(181,425.91) (198,232.93)	(173,413.05) (197,711.26)	24,298.22	4.330000 (1,359.605200)	ACT/360 1	(44.68) (95.70)	100.00 0.00	63.92 (0.46)	0.00 0.00	24,266.44 24,266.44
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 7.334650	7.812234 8.151365	(7,904.90) (8,151.37)	(7,812.23) (8,151.36)	339.13	4.330000 (1,400.000000)	ACT/360 1	(2.09) (4.28)	100.00 0.00	0.00 0.00	0.00 0.00	334.85 334.85
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127484	300792.ZK CNE100003N92	01/08/2025 01/08/2035	0 0	CNY 7.334650	3.059451 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (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 7.334650	3.401662 3.553334	(208,582.66) (219,596.04)	(210,222.71) (219,596.04)	9,373.33	4.330000 (1,491.504800)	ACT/360 1	(60.00) (124.57)	100.00 0.00	0.00 0.00	0.00 0.00	9,248.76 9,248.76
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057932	300323.ZK CNE100001DV3	01/07/2025 01/05/2035	(17,800) (6,500)	CNY 7.334650	1.187514 1.150110	(7,988.70) (7,988.70)	(21,137.75) (20,471.95)	(665.80)	4.330000 (1,600.000000)	ACT/360 1	(2.59) (2.59)	100.00 0.00	0.00 0.00	0.00 0.00	(668.39) (668.39)
HD RENEWABLE ENERGY CO., LTD. CMN	SDB3260661399	6873.TW TW0006873003	10/09/2024 10/12/2034	(3,000) (3,000)	TWD 32.703000	6.696633 6.387195	(19,393.02) (19,161.58)	(20,089.90) (19,161.58)	(928.32)	4.330000 (800.000000)	ACT/360 1	(2.00) (9.80)	100.00 0.00	0.00 0.00	0.00 0.00	(938.12) (938.12)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255562	600346.SH CNE0000018V0	12/18/2024 12/18/2034	(127,600) (127,600)	CNY 7.334650	2.058721 2.096221	(260,491.83) (267,477.80)	(262,692.83) (267,477.80)	4,784.96	4.330000 (1,000.137100)	ACT/360 1	(40.20) (82.34)	100.00 0.00	0.00 0.00	0.00 0.00	4,702.63 4,702.63
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328873	603223.SH CNE100002276	12/19/2024 12/21/2034	(5,500) (6,700)	CNY 7.334650	1.302039 1.431166	(9,503.09) (9,588.81)	(7,161.21) (7,871.41)	710.20	4.330000 (1,651.119400)	ACT/360 1	(3.21) (6.45)	100.00 0.00	175.60 (2.17)	0.00 0.00	879.35 879.35
HIYES INTERNATIONAL CO LTD ORD CMN	SDB3260121430	2348.TW TW0002348000	09/24/2024 09/22/2034	(5,000) (5,000)	TWD 32.703000	5.565239 6.128049	(29,742.03) (30,640.24)	(27,826.19) (30,640.24)	2,814.05	4.330000 (985.000000)	ACT/360 1	(4.45) (23.42)	100.00 0.00	0.00 0.00	0.00 0.00	2,790.63 2,790.63
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201718	600398.SH CNE0000016H3	01/09/2025 01/11/2035	(50,400) 0	CNY 7.334650	1.104347 1.040205	0.00 (52,426.34)	(55,659.10) (52,426.34)	(3,232.75)	4.324369 (1,825.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(3,232.75) (3,232.75)
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 7.334650	7.153716 7.587365	(1,037,845.36) (1,052,367.53)	(992,220.35) (1,052,367.53)	60,147.17	4.330000 (1,762.472900)	ACT/360 1	(381.53) (770.16)	100.00 0.00	0.00 0.00	0.00 0.00	59,377.01 59,377.01
HSIN-LI CHEMICAL INDUSTRIAL CO CMN	SDB3264453056	4303.TWO TW0004303003	12/20/2024 12/20/2034	(39,000) (32,000)	TWD 32.703000	1.516680 1.574847	(49,432.48) (50,829.28)	(59,150.54) (61,419.03)	2,268.49	4.330000 (1,105.468700)	ACT/360 1	(9.07) (47.02)	100.00 0.00	0.00 0.00	0.00 0.00	2,221.47 2,221.47
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057926	601226.SH CNE100001W10	01/07/2025 01/05/2035	(22,500) (14,300)	CNY 7.334650	1.033451 0.926404	(13,052.62) (13,052.62)	(23,252.64) (20,844.10)	(2,408.55)	4.330000 (850.000000)	ACT/360 1	(1.51) (1.51)	100.00 0.00	0.00 0.00	0.00 0.00	(2,410.06) (2,410.06)
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057933	000988.ZK CNE000001303	01/07/2025 01/05/2035	0 (7,300)	CNY 7.334650	5.467200 0.000000	(41,760.89) (41,760.89)	0.00 0.00	0.00	4.330000 (800.000000)	ACT/360 1	(4.26) (4.26)	100.00 0.00	2,538.97 (11.47)	0.00 0.00	2,534.71 2,534.71
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921676	300592.ZK CNE100002MT6	01/03/2025 01/05/2035	0 0	CNY 7.334650	1.764229 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,753.896100)	ACT/360 1	0.00 (49.59)	100.00 0.00	2,857.59 (49.59)	0.00 0.00	2,808.00 2,808.00
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127463	300592.ZK CNE100002MT6	01/08/2025 01/08/2035	(7,300) 0	CNY 7.334650	1.764229 1.723448	0.00 0.00	(12,878.87) (12,581.17)	(297.70)	4.330000 (1,500.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(247.73) (7.67)	0.00 0.00	(545.43) (545.43)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441829	600054.SH CNE000000PV0	11/13/2024 11/13/2034	(86,600) (86,600)	CNY 7.334650	1.491550 1.543147	(132,771.05) (133,636.53)	(129,168.26) (133,636.53)	4,468.27	4.330000 (1,750.000000)	ACT/360 1	(48.47) (148.92)	100.00 0.00	(6.36) (51.41)	0.00 0.00	4,312.99 4,312.99
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681170	301267.ZK CNE100005WL5	11/18/2024 11/16/2034	0 (3,700)	CNY 7.334650	2.456832 0.000000	(9,444.34) (9,620.50)	0.00 0.00	0.00	4.330000 (1,793.918900)	ACT/360 1	(3.55) (8.27)	100.00 0.00	281.13 (8.27)	0.00 0.00	272.86 272.86
HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265127476	300027.ZK CNE100000GD6	01/08/2025 01/08/2035	(33,200) 0	CNY 7.334650	0.331304 0.343216	0.00 0.00	(10,999.30) (11,394.78)	395.48	4.330000 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	395.48 395.48
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741469	000932.ZK CNE000001006	11/19/2024 11/17/2034	(122,600) (122,600)	CNY 7.334650	0.561717 0.570828	(70,193.53) (69,983.51)	(68,866.54) (69,983.51)	1,116.97	4.330000 (1,589.314800)	ACT/360 1	(22.57) (45.05)	100.00 0.00	0.00 0.00	0.00 0.00	1,071.92 1,071.92
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649868	001208.ZK CNE100004K29	12/30/2024 01/02/2035	(13,000) (13,600)	CNY 7.334650	1.213418 1.239980	(16,465.14) (16,863.73)	(15,774.44) (16,119.74)	345.30	4.330000 (1,600.000000)	ACT/360 1	(5.29) (10.76)	100.00 0.00	60.24 (0.69)	0.00 0.00	394.79 394.79
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057958	300035.ZK CNE100000J7	01/07/2025 01/05/2035	(17,800) (17,800)	CNY 7.334650	1.914202 2.002279	(35,640.57) (35,640.57)	(34,072.79) (35,640.57)	1,567.78	4.330000 (850.000000)	ACT/360 1	(4.13) (4.13)	100.00 0.00	0.00 0.00	0.00 0.00	1,563.65 1,563.65
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123688	600570.SH CNE000001GD5	09/25/2024 09/25/2034	(80) (80)	CNY 7.334650	3.490282 3.822361	(288.81) (305.79)	(279.22) (305.79)	26.57	4.330000 (1,525.000000)	ACT/360 1	(0.09) (0.18)	100.00 0.00	0.00 0.00	0.00 0.00	26.39 26.39
HWANG CHANG GEN CONTRACTOR CO CMN	SDB3260661423	2543.TW TW0002543006	10/09/2024 10/12/2034	(28,670) (24,670)	TWD 32.703000	2.544109 2.276251	(58,399.39) (55,281.87)	(72,939.61) (65,260.10)	(7,679.50)	4.330000 (900.000000)	ACT/360 1	(7.95) (36.69)	100.00 0.00	0.00 0.00	0.00 0.00	(7,716.20) (7,716.20)
HYGON INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928006	688041.SH CNE100005PT2	11/04/2024 11/02/2034	(3,895) (23,695)	CNY 7.334650	20.123660 20.455570	(450,312.65) (484,694.73)	(78,381.65) (79,674.45)	1,292.79	4.330000 (722.309500)	ACT/360 1	(32.05) (71.01)	100.00 0.00	29,514.54 (87.32)	0.00 0.00	30,736.33 30,736.33
I-CHIUN PRECISION IND CO LTD ORD CMN	SDB3265057901	2486.TW TW0002486008	01/06/2025 01/04/2035	(6,000) (6,000)	TWD 32.703000	3.302449 3.354054	(19,575.11) (20,124.33)	(19,814.70) (20,124.33)	309.63	4.330000 (925.000000)	ACT/360 1	(2.61) (4.45)	100.00 0.00	0.00 0.00	0.00 0.00	305.17 305.17

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

# Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123681	002230.ZK CNE100000B81	09/25/2024 09/25/2034	(47,000) (159,400)	CNY 7.334650	6.163893 6.598659	(1,008,467.85) (1,051,826.24)	(289,702.99) (310,136.97)	20,433.99	4.330000 (1,515.746500)	ACT/360 1	(298.09) (614.45)	100.00 0.00	53,296.38 (550.84)	0.00 0.00	73,115.93 73,115.93
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264520324	601398.SH CNE000001P37	12/24/2024 12/22/2034	0 (386,000)	CNY 7.334650	0.912109 0.000000	(358,665.02) (364,772.70)	0.00 0.00	0.00	4.330000 (275.000000)	ACT/360 1	16.48 32.49	100.00 (7,546.70)	15,778.81 66.15	(7,546.70) 0.00	8,264.60 8,264.60
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649850	601166.SH CNE000001QZ7	12/30/2024 01/02/2035	(816,300) (312,000)	CNY 7.334650	2.649070 2.623840	(806,619.22) (816,354.55)	(2,162,435.70) (2,141,840.33)	(20,595.37)	4.330000 (216.690700)	ACT/360 1	49.64 98.69	100.00 0.00	0.00 0.00	0.00 0.00	(20,496.68) (20,496.68)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3265127461	600602.SH CNE0000001T0	01/08/2025 01/08/2035	0 0	CNY 7.334650	1.818764 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	1,901.45 (9.65)	0.00 0.00	1,901.45 1,901.45
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 7.334650	0.249501 0.254005	(264,986.15) (272,140.96)	(249,101.46) (253,598.59)	4,497.14	4.330000 (1,202.851400)	ACT/360 1	(55.81) (114.00)	100.00 0.00	750.81 (11.46)	0.00 0.00	5,133.94 5,133.94
INNOLUX CORPORATION CMN	SDB3260661467	3481.TW TW0003481008	10/09/2024 10/12/2034	(183,000) (183,000)	TWD 32.703000	0.443384 0.437500	(77,476.53) (80,062.50)	(81,139.35) (80,062.50)	(1,076.85)	4.330000 (40.000000)	ACT/360 1	8.77 43.75	100.00 0.00	0.00 0.00	0.00 0.00	(1,033.10) (1,033.10)
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 7.334650	6.623356 0.000000	(83,830.70) (89,268.71)	0.00 0.00	0.00	4.330000 (1,425.000000)	ACT/360 1	(22.45) (47.04)	100.00 0.00	8,000.29 (47.04)	0.00 0.00	7,953.25 7,953.25
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 7.334650	3.358033 3.452279	(154,861.07) (160,876.20)	(156,484.36) (160,876.20)	4,391.84	4.330000 (1,499.678100)	ACT/360 1	(45.16) (92.83)	100.00 0.00	0.00 0.00	0.00 0.00	4,299.01 4,299.01
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264120675	688301.SH CNE1000042V8	12/16/2024 12/14/2034	(19,816) (18,227)	CNY 7.334650	13.224898 13.078067	(245,575.40) (238,036.69)	(262,064.58) (259,154.97)	(2,909.62)	4.330000 (1,587.935400)	ACT/360 1	(79.69) (154.46)	100.00 0.00	0.00 0.00	0.00 0.00	(3,064.08) (3,064.08)
ITEQ CORPORATION CMN	SDB3262115536	6213.TW TW0006213002	11/06/2024 11/08/2034	(17,000) (13,000)	TWD 32.703000	2.400391 2.384987	(30,694.99) (30,976.99)	(40,806.65) (40,544.77)	(261.88)	4.330000 (865.384600)	ACT/360 1	(3.65) (7.68)	100.00 0.00	0.00 0.00	0.00 0.00	(269.56) (269.56)
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427201	000301.ZK CNE0000012K6	10/08/2024 10/10/2034	(486,000) (457,700)	CNY 7.334650	1.172517 1.122700	(500,338.42) (513,159.97)	(569,843.14) (545,632.13)	(24,211.01)	4.330000 (1,400.639000)	ACT/360 1	(132.94) (270.87)	100.00 0.00	0.00 0.00	0.00 0.00	(24,481.88) (24,481.88)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983892	000936.ZK CNE000001063	01/06/2025 01/05/2035	(8,500) (8,500)	CNY 7.334650	0.966645 1.111912	(8,641.41) (9,451.25)	(8,216.48) (9,451.25)	1,234.77	4.330000 (1,059.411700)	ACT/360 1	(1.41) (3.06)	100.00 0.00	0.00 0.00	0.00 0.00	1,231.71 1,231.71
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530600	601028.SH CNE100001914	12/05/2024 12/07/2034	(76,200) (65,300)	CNY 7.334650	1.615619 1.566542	(101,274.88) (102,194.30)	(123,110.17) (119,370.51)	(3,739.66)	4.330000 (1,970.137800)	ACT/360 1	(43.13) (86.77)	100.00 0.00	(27.31) (19.27)	0.00 0.00	(3,853.74) (3,853.74)
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 7.334650	3.985194 4.135087	(37,704.51) (38,456.31)	(37,062.30) (38,456.31)	1,394.01	4.330000 (1,675.000000)	ACT/360 1	(12.92) (26.19)	100.00 0.00	0.00 0.00	0.00 0.00	1,367.82 1,367.82
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 7.334650	1.273408 1.358788	(101,981.79) (104,762.55)	(98,179.74) (104,762.55)	6,582.82	4.330000 (1,832.684800)	ACT/360 1	(39.32) (80.05)	100.00 0.00	0.00 0.00	0.00 0.00	6,502.77 6,502.77
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 7.334650	0.983005 1.011922	(125,022.90) (128,412.90)	(124,743.38) (128,412.90)	3,669.53	4.330000 (2,026.713900)	ACT/360 1	(54.94) (111.79)	100.00 0.00	0.00 0.00	0.00 0.00	3,557.74 3,557.74
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 7.334650	4.619171 4.764636	(12,677.56) (12,921.69)	(12,527.19) (12,921.69)	394.50	4.330000 (1,750.000000)	ACT/360 1	(4.61) (9.34)	100.00 0.00	0.00 0.00	0.00 0.00	385.17 385.17
JIAYOU INTERNATIONAL LOGISTICS CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123345	603871.SH CNE100002SQ9	09/25/2024 09/25/2034	(288,200) (250,600)	CNY 7.334650	2.608168 2.644516	(662,947.51) (662,866.84)	(751,674.04) (762,149.44)	10,475.40	4.330000 (1,577.184700)	ACT/360 1	(210.71) (384.82)	100.00 0.00	0.00 0.00	0.00 0.00	10,090.58 10,090.58
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120639	002501.ZK CNE100000WP7	12/16/2024 12/14/2034	(27) (27)	CNY 7.334650	0.215416 0.218499	(6.09) (5.90)	(5.82) (5.90)	0.08	4.330000 (2,250.000000)	ACT/360 1	(0.00) (5.92)	100.00 0.00	(319.49) (5.91)	0.00 0.00	(325.33) (325.33)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261230623	600189.SH CNE000000XG5	10/21/2024 10/19/2034	(209,388) (183,688)	CNY 7.334650	0.963918 0.981558	(179,213.91) (180,861.04)	(201,832.83) (205,526.48)	3,693.65	4.330000 (1,803.392700)	ACT/360 1	(68.02) (144.59)	100.00 0.00	(111.61) (7.04)	0.00 0.00	3,437.45 3,437.45
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND	SDB3260760928	300762.ZK CNE100003JY0	10/15/2024 10/12/2034	(9,100) (8,300)	CNY 7.334650	2.662704 2.859760	(23,238.75) (23,836.70)	(24,230.60) (26,023.81)	1,793.21	4.330000 (1,758.433700)	ACT/360 1	(8.48) (17.26)	100.00 0.00	0.00 0.00	0.00 0.00	1,775.95 1,775.95
KASIKORNBANK PCL NVDR CMN	SDB3265276894	KBANK_n.BK TH0016010R14	01/09/2025 01/10/2035	(66,300) 0	THB 34.520000	4.620510 4.612296	0.00	(306,339.80) (305,795.22)	0.00	4.324369 (50.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(544.58) (544.58)
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123437	688598.SH CNE100004033	09/25/2024 09/25/2034	(19,478) (19,478)	CNY 7.334650	2.696789 2.875988	(55,679.95) (56,018.49)	(52,528.05) (56,018.49)	3,490.45	4.330000 (2,127.890400)	ACT/360 1	(26.17) (52.55)	100.00 0.00	0.00 0.00	0.00 0.00	3,437.90 3,437.90
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272406	603662.SH CNE100003M02	01/10/2025 01/11/2035	(1,400) 0	CNY 7.334650	9.850504 9.549847	0.00	(13,790.71) (13,369.79)	(420.92)	4.324369 (1,700.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(420.92) (420.92)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115527	603355.SH CNE1000022K3	11/07/2024 11/09/2034	(10,983) (15,783)	CNY 7.334650	3.079902 3.093121	(48,028.88) (48,818.73)	(33,826.56) (33,971.75)	145.19	4.330000 (1,807.023300)	ACT/360 1	(18.24) (36.87)	100.00 0.00	89.41 (11.21)	0.00 0.00	197.73 197.73
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261724274	002625.ZK CNE1000018P0	10/30/2024 10/30/2034	0 (4,800)	CNY 7.334650	5.565364 0.000000	(28,216.58) (31,332.71)	0.00	0.00	4.330000 (1,143.750000)	ACT/360 1	(5.20) (11.38)	100.00 0.00	5,141.54 (17.97)	0.00 0.00	5,130.16 5,130.16
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057971	688700.SH CNE1000051C9	01/07/2025 01/05/2035	(3,538) (1,438)	CNY 7.334650	3.638892 3.847096	(5,770.98) (5,770.98)	(12,874.40) (13,611.02)	736.62	4.330000 (1,700.000000)	ACT/360 1	(2.03) (2.03)	100.00 0.00	0.00 0.00	0.00 0.00	734.59 734.59
LANDMARK OPTOELECTRONICS CORPORATION CMN	SDB3260644167	3081.TWO TW0003081006	10/08/2024 10/06/2034	(2,000) (2,000)	TWD 32.703000	11.359814 11.798780	(22,185.13) (23,597.56)	(22,719.63) (23,597.56)	877.93	4.330000 (912.500000)	ACT/360 1	(2.79) (15.03)	100.00 0.00	0.00 0.00	0.00 0.00	862.91 862.91
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123005	688017.SH CNE1000043F9	09/25/2024 09/25/2034	(68) (68)	CNY 7.334650	13.920228 14.756852	(1,003.52) (1,003.47)	(946.58) (1,003.47)	56.89	4.330000 (1,750.000000)	ACT/360 1	(0.37) (0.73)	100.00 0.00	0.00 0.00	0.00 0.00	56.16 56.16
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 7.334650	1.484733 1.548609	(8,489.73) (8,827.07)	(8,462.98) (8,827.07)	364.09	4.330000 (1,825.000000)	ACT/360 1	(3.24) (6.66)	100.00 0.00	0.00 0.00	0.00 0.00	357.44 357.44
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123395	603477.SH CNE100002T63	09/25/2024 09/25/2034	(81,800) (65,400)	CNY 7.334650	2.302768 2.403588	(157,015.39) (158,527.57)	(188,366.45) (196,613.47)	8,247.02	4.330000 (849.197200)	ACT/360 1	(17.97) (36.30)	100.00 0.00	0.00 0.00	0.00 0.00	8,210.72 8,210.72
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115544	601003.SH CNE000001R68	11/07/2024 11/09/2034	(347,190) (280,790)	CNY 7.334650	0.370843 0.375038	(104,362.34) (105,832.56)	(128,752.81) (130,209.46)	1,456.65	4.330000 (1,748.326100)	ACT/360 1	(37.95) (91.23)	100.00 0.00	574.78 (14.53)	0.00 0.00	1,940.20 1,940.20
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	SDB3262540419	300729.ZK CNE1000035N9	11/14/2024 11/16/2034	(103,505) (103,505)	CNY 7.334650	2.077809 2.166089	(216,394.18) (224,201.00)	(215,063.60) (224,201.00)	9,137.40	4.330000 (1,811.011500)	ACT/360 1	(81.89) (158.16)	100.00 0.00	0.00 0.00	0.00 0.00	8,979.24 8,979.24
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261654688	600491.SH CNE000001HQ5	10/29/2024 10/27/2034	(76,700) (63,100)	CNY 7.334650	0.482641 0.504173	(31,557.57) (32,172.08)	(37,018.54) (38,670.09)	1,651.55	4.330000 (1,918.106100)	ACT/360 1	(12.94) (23.70)	100.00 0.00	0.00 0.00	0.00 0.00	1,627.85 1,627.85
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND	SDB3262800193	000523.ZK CNE0000005T1	11/20/2024 11/20/2034	(146,900) (146,900)	CNY 7.334650	0.392657 0.416513	(61,222.93) (61,185.76)	(57,681.28) (61,185.76)	3,504.48	4.330000 (1,224.012900)	ACT/360 1	(13.46) (26.90)	100.00 0.00	0.00 0.00	0.00 0.00	3,477.58 3,477.58
LOTUS PHARMACEUTICAL CO., LTD. CMN	SDB3260123562	1795.TW TW0001795003	09/24/2024 09/22/2034	(36,000) (36,000)	TWD 32.703000	8.317280 8.216463	(288,983.30) (295,792.67)	(299,422.07) (295,792.67)	(3,629.40)	4.330000 (621.527700)	ACT/360 1	(14.31) (75.64)	100.00 0.00	0.00 0.00	0.00 0.00	(3,705.04) (3,705.04)
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242831	300850.ZK CNE100004116	11/29/2024 11/30/2034	(94,640) (82,440)	CNY 7.334650	2.484099 2.589900	(208,627.61) (214,835.52)	(235,095.17) (245,108.18)	10,013.01	4.330000 (2,153.657200)	ACT/360 1	(98.97) (193.58)	100.00 0.00	244.04 (15.70)	0.00 0.00	10,063.47 10,063.47
LUXNET CORPORATION CMN	SDB3260121442	4979.TWO TW0004979000	09/24/2024 09/22/2034	(4,000) (4,000)	TWD 32.703000	6.146225 5.731707	(24,946.89) (22,926.83)	(24,584.90) (22,926.83)	(1,658.07)	4.330000 (1,262.500000)	ACT/360 1	(5.99) (27.24)	100.00 0.00	0.00 0.00	0.00 0.00	(1,685.31) (1,685.31)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123461	688062.SH CNE100005RD2	09/25/2024 09/25/2034	(1) (1)	CNY 7.334650	2.505914 2.758545	(2.72) (2.76)	(2.51) (2.76)	0.25	4.330000 (275.000000)	ACT/360 1	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	0.25
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261928014	002881.ZK CNE100002Q41	11/04/2024 11/02/2034	0 (26,100)	CNY 7.334650	3.859762 0.000000	(109,132.66) (107,162.70)	0.00 0.00	0.00	4.330000 (1,544.348600)	ACT/360 1	(33.93) (56.87)	100.00 0.00	9,322.05 (122.33)	0.00 0.00	9,265.18 9,265.18
MERIDA INDUSTRY CO LTD CMN	SDB3262990894	9914.TW TW0009914002	11/22/2024 11/22/2034	(10,000) (10,000)	TWD 32.703000	4.647892 4.603659	(44,613.05) (46,036.59)	(46,478.92) (46,036.59)	(442.33)	4.330000 (225.000000)	ACT/360 1	2.75 13.39	100.00 0.00	0.00 0.00	0.00 0.00	(428.93) (428.93)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057940	300432.ZK CNE100001YV9	01/07/2025 01/05/2035	(19,700) (19,700)	CNY 7.334650	2.016456 2.032419	(40,038.65) (40,038.65)	(39,724.19) (40,038.65)	314.47	4.330000 (1,725.000000)	ACT/360 1	(14.37) (14.37)	100.00 0.00	0.00 0.00	0.00 0.00	300.10 300.10
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057977	603713.SH CNE1000036C0	01/07/2025 01/05/2035	(2,600) (2,600)	CNY 7.334650	6.717430 6.860948	(17,838.46) (17,838.46)	(17,465.32) (17,838.46)	373.15	4.330000 (1,725.000000)	ACT/360 1	(6.40) (6.40)	100.00 0.00	0.00 0.00	0.00 0.00	366.74 366.74
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3262992335	MINT_n.BK TH0128010R17	11/22/2024 11/22/2034	(365,700) (332,000)	THB 34.520000	0.753187 0.760872	(250,347.92) (253,025.47)	(275,440.32) (278,250.76)	2,810.44	4.330000 (50.000000)	ACT/360 1	26.96 92.36	100.00 0.00	0.00 0.00	0.00 0.00	2,902.80 2,902.80
MIRLE AUTOMATION CORPORATION CMN	SDB3261018872	2464.TW TW0002464005	10/15/2024 10/13/2034	(32,000) (32,000)	TWD 32.703000	2.513531 2.554878	(80,315.62) (81,756.10)	(80,432.99) (81,756.10)	1,323.11	4.330000 (966.406200)	ACT/360 1	(11.73) (59.63)	100.00 0.00	0.00 0.00	0.00 0.00	1,263.48 1,263.48
MUANGTHAI CAPITAL PCL NVDR	SDB3260121409	MTC_n.BK TH6068010R19	09/24/2024 09/22/2034	(288,700) (286,000)	THB 34.520000	1.339803 1.413509	(385,701.89) (404,442.00)	(386,801.13) (408,080.19)	21,279.06	4.330000 (2,570.340900)	ACT/360 1	(226.74) (1,170.88)	100.00 0.00	0.00 0.00	0.00 0.00	20,108.18 20,108.18
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186006	000737.ZK CNE000000PR8	11/29/2024 11/30/2034	(153,800) (137,000)	CNY 7.334650	1.190241 1.076834	(142,461.64) (145,900.54)	(183,059.04) (165,617.12)	(17,441.92)	4.330000 (2,025.967100)	ACT/360 1	(62.62) (125.32)	100.00 0.00	0.00 0.00	0.00 0.00	(17,567.24) (17,567.24)
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 7.334650	4.501919 4.611687	(10,201.62) (10,606.88)	(10,354.41) (10,606.88)	252.47	4.330000 (1,740.217300)	ACT/360 1	(3.66) (7.51)	100.00 0.00	0.00 0.00	0.00 0.00	244.96 244.96
NANYA TECHNOLOGY CORPORATION ORD CMN	SDB3262115580	2408.TW TW0002408002	11/06/2024 11/08/2034	(386,000) (385,000)	TWD 32.703000	0.868422 0.891729	(323,072.75) (344,207.51)	(335,210.84) (344,207.51)	8,996.67	4.330000 (443.766200)	ACT/360 1	1.47 (1.43)	100.00 0.00	0.00 0.00	0.00 0.00	8,995.25 8,995.25
NATIONAL SILICON INDUSTRY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260128341	688126.SH CNE1000040F5	09/25/2024 09/25/2034	(78,019) (57,819)	CNY 7.334650	2.580900 2.573891	(145,451.15) (148,600.03)	(201,359.26) (200,812.40)	(546.86)	4.330000 (2,200.059600)	ACT/360 1	(71.02) (143.96)	100.00 0.00	0.00 0.00	0.00 0.00	(690.81) (690.81)
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3263707242	300077.ZK CNE100000NT8	12/10/2024 12/08/2034	(4,000) (4,000)	CNY 7.334650	3.015822 3.255630	(12,505.72) (13,022.52)	(12,063.29) (13,022.52)	959.23	4.330000 (2,300.000000)	ACT/360 1	(6.42) (13.18)	100.00 0.00	0.00 0.00	0.00 0.00	946.05 946.05
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530574	002405.ZK CNE100000P69	12/05/2024 12/07/2034	(155,300) (155,300)	CNY 7.334650	1.212055 1.316454	(193,534.86) (204,445.31)	(188,232.16) (204,445.31)	16,213.15	4.330000 (2,145.396000)	ACT/360 1	(90.75) (187.99)	100.00 0.00	0.00 0.00	0.00 0.00	16,025.15 16,025.15
NGERN TID LOR PCL NVDR CMN SERIES NVDR	SDB3260121420	TIDLOR_n.BK THA271010R18	09/24/2024 09/22/2034	(838,400) (701,000)	THB 34.520000	0.477984 0.494794	(341,554.54) (349,378.39)	(400,741.60) (414,834.92)	14,093.32	4.330000 (1,298.812400)	ACT/360 1	(81.20) (361.78)	100.00 (7,936.76)	0.00 0.00	0.00 0.00	5,794.78 5,794.78
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123510	603997.SH CNE100001V94	09/25/2024 09/25/2034	0 0	CNY 7.334650	1.565174 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,478.947300)	ACT/360 1	0.00 (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 7.334650	4.083358 4.308520	(409,291.84) (423,402.57)	(401,275.65) (423,402.57)	22,126.92	4.330000 (1,575.151800)	ACT/360 1	(128.16) (262.49)	100.00 0.00	0.00 0.00	0.00 0.00	21,864.43 21,864.43
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND	SDB3263116865	600884.SH CNE000000JJ8	11/27/2024 11/27/2034	(47,200) (47,200)	CNY 7.334650	1.010273 1.017384	(46,953.29) (48,020.52)	(47,684.89) (48,020.52)	335.63	4.330000 (1,689.512700)	ACT/360 1	(16.26) (33.02)	100.00 0.00	0.00 0.00	0.00 0.00	302.61 302.61
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857840	600989.SH CNE100003LF5	01/02/2025 01/02/2035	(312,400) (251,800)	CNY 7.334650	2.257776 2.275259	(569,093.94) (573,547.78)	(705,329.36) (710,791.00)	5,461.64	4.330000 (475.000000)	ACT/360 1	(6.10) (7.90)	100.00 0.00	0.00 0.00	0.00 0.00	5,453.74 5,453.74

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
		4743.TWO	10/09/2024	(20,000)	TWD	2.669480	(50,864.94)	(53,389.60)		4.330000	ACT/360	(3.13)	100.00	0.00	0.00	(175.20)
ONENESS BIOTECH CO., LTD. CMN	SDB3260661452	TW0004743000	10/12/2034	(20,000)	32.703000	2.661585	(53,231.70)	(53,231.70)	(157.90)	(675.000000)	1	(17.30)	0.00	0.00	0.00	(175.20)
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054700	000629.ZK	12/13/2024	(53,500)	CNY	0.379023	(20,469.37)	(20,277.72)		4.330000	ACT/360	(8.04)	100.00	0.00	0.00	747.35
		CNE0000007H2	12/14/2034	(53,500)	7.334650	0.393298	(21,041.44)	(21,041.44)	763.72	(1,858.317700)	1	(16.37)	0.00	0.00	0.00	747.35
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263707255	601857.SH	12/10/2024	(128,900)	CNY	1.205238	(198,450.73)	(155,355.20)		4.330000	ACT/360	12.63	100.00	957.36	0.00	2,996.55
		CNE1000007Q1	12/08/2034	(165,600)	7.334650	1.220861	(202,174.58)	(157,368.98)	2,013.79	(212.047100)	1	25.40	0.00	11.67	0.00	2,996.55
PHARMA ESSENTIA CORPORATION CMN	SDB3260121402	6446.TW	09/24/2024	(18,000)	TWD	22.138642	(336,509.86)	(398,495.55)		4.330000	ACT/360	15.02	100.00	0.00	0.00	(60,920.19)
		TW0006446008	09/22/2034	(18,000)	32.703000	18.750000	(337,500.00)	(337,500.00)	(60,995.55)	(273.611100)	1	75.36	0.00	0.00	0.00	(60,920.19)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND	SDB3264054688	300725.ZK	12/13/2024	(11,300)	CNY	4.267416	(50,151.89)	(48,221.80)		4.330000	ACT/360	(24.26)	100.00	0.00	0.00	3,578.38
		CNE1000035K5	12/14/2034	(11,300)	7.334650	4.588471	(51,849.72)	(51,849.72)	3,627.93	(2,188.938000)	1	(49.55)	0.00	0.00	0.00	3,578.38
PHISON ELECTRONICS CORPORATION CMN	SDB3262741488	8299.TWO	11/18/2024	(17,000)	TWD	15.594900	(268,285.28)	(265,113.29)		4.330000	ACT/360	15.21	100.00	0.00	0.00	11,728.98
		TW0008299009	11/16/2034	(17,000)	32.703000	16.280488	(276,768.30)	(276,768.30)	11,655.00	(242.647000)	1	73.98	0.00	0.00	0.00	11,728.98
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649795	000001.ZK	12/30/2024	(12,700)	CNY	1.569264	(19,835.48)	(19,929.65)		4.330000	ACT/360	2.03	100.00	0.00	0.00	366.09
		CNE000000040	01/02/2035	(12,700)	7.334650	1.597771	(20,291.69)	(20,291.69)	362.04	(75.000000)	1	4.05	0.00	0.00	0.00	366.09
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123573	601666.SH	09/25/2024	(301,600)	CNY	1.272044	(397,284.11)	(383,648.57)		4.330000	ACT/360	(56.00)	100.00	168.01	0.00	29,094.81
		CNE000001PH7	09/25/2034	(301,600)	7.334650	1.368348	(412,693.76)	(412,693.76)	29,045.18	(957.269500)	1	(118.39)	0.00	(1.63)	0.00	29,094.81
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3262800219	688072.SH	11/20/2024	(6,283)	CNY	20.202736	(125,947.61)	(126,933.79)		4.330000	ACT/360	(45.37)	100.00	0.00	0.00	4,824.06
		CNE100005998	11/20/2034	(6,283)	7.334650	20.985429	(131,851.45)	(131,851.45)	4,917.66	(1,750.000000)	1	(93.60)	0.00	0.00	0.00	4,824.06
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328846	600155.SH	12/19/2024	(72,600)	CNY	0.932560	(70,038.09)	(67,703.84)		4.330000	ACT/360	(12.58)	100.00	0.00	0.00	5,636.35
		CNE000000X53	12/21/2034	(72,600)	7.334650	1.010556	(73,366.37)	(73,366.37)	5,662.52	(1,100.000000)	1	(26.17)	0.00	0.00	0.00	5,636.35
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328874	601669.SH	12/19/2024	(1,159,700)	CNY	0.699420	(822,443.00)	(811,117.23)		4.330000	ACT/360	(200.71)	100.00	0.00	0.00	52,344.47
		CNE1000017G1	12/21/2034	(1,159,700)	7.334650	0.744916	(863,879.00)	(863,879.00)	52,761.77	(1,333.362000)	1	(417.30)	0.00	0.00	0.00	52,344.47
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN	SDB3262115563	6770.TW	11/06/2024	(367,000)	TWD	0.464789	(173,754.32)	(170,577.62)		4.330000	ACT/360	7.02	100.00	30.51	0.00	7,392.92
		TW0006770001	11/08/2034	(367,000)	32.703000	0.484756	(177,905.45)	(177,905.45)	7,327.83	(297.888200)	1	34.58	0.00	0.80	0.00	7,392.92
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR	SDB3265128017	PTTGC_n.BK	01/07/2025	(35,200)	THB	0.721321	(20,910.55)	(25,390.50)		4.330000	ACT/360	(0.24)	100.00	0.00	0.00	501.82
		TH1074010R12	01/05/2035	(28,200)	34.520000	0.735584	(20,910.55)	(25,892.56)	502.06	(475.000000)	1	(0.24)	0.00	0.00	0.00	501.82
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588303	688063.SH	10/10/2024	(79)	CNY	5.236787	(419.49)	(413.71)		4.330000	ACT/360	(0.15)	100.00	0.00	0.00	18.05
		CNE100005D68	10/12/2034	(79)	7.334650	5.469294	(432.07)	(432.07)	18.37	(1,775.000000)	1	(0.32)	0.00	0.00	0.00	18.05
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649855	300183.ZK	12/30/2024	(4,000)	CNY	2.111894	(13,060.50)	(8,447.57)		4.330000	ACT/360	(4.90)	100.00	797.54	0.00	2,909.42
		CNE1000010C5	01/02/2035	(5,400)	7.334650	2.642468	(14,269.33)	(10,569.87)	2,122.30	(1,825.000000)	1	(10.42)	0.00	(4.77)	0.00	2,909.42
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201713	688556.SH	01/09/2025	(32,002)	CNY	1.445195	0.00	(46,249.13)		4.324369	ACT/360	0.00	100.00	0.00	0.00	(298.83)
		CNE1000044B6	01/11/2035	0	7.334650	1.435857	0.00	(45,950.30)	(298.83)	(2,225.000000)	0	0.00	0.00	0.00	0.00	(298.83)
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716689	688556.SH	12/31/2024	0	CNY	1.445195	0.00	0.00		4.330000	ACT/360	0.00	100.00	491.00	0.00	484.62
		CNE1000044B6	01/02/2035	0	7.334650	0.000000	0.00	0.00	0.00	(2,223.405100)	1	(6.38)	0.00	(6.38)	0.00	484.62
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127412	300779.ZK	01/08/2025	(1,400)	CNY	12.338694	0.00	(17,274.17)		4.330000	ACT/360	0.00	100.00	0.00	0.00	1,248.30
		CNE100003QG2	01/08/2035	0	7.334650	13.230338	0.00	(18,522.47)	1,248.30	(1,725.000000)	0	0.00	0.00	0.00	0.00	1,248.30
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127423	688677.SH	01/08/2025	(88)	CNY	5.065000	0.00	(445.72)		4.330000	ACT/360	0.00	100.00	70.60	0.00	76.57
		CNE100005410	01/08/2035	0	7.334650	5.132818	0.00	(451.69)	5.97	(2,250.000000)	0	0.00	0.00	(1.81)	0.00	76.57

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272457	000792.ZK CNE000000SW2	01/10/2025 01/11/2035	(15,900) 0	CNY 7.334650	2.274137 2.264853	0.00 0.00	(36,158.78) (36,011.17)	(147.61)	4.324369 (600.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(147.61) (147.61)
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530567	688027.SH CNE100004231	12/05/2024 12/07/2034	(600) (600)	CNY 7.334650	36.632968 40.744534	(22,418.47) (24,446.72)	(21,979.78) (24,446.72)	2,466.94	4.330000 (2,075.000000)	ACT/360 1	(9.98) (21.13)	100.00 0.00	0.00 0.00	0.00 0.00	2,445.81 2,445.81
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921685	603236.SH CNE100003N01	01/03/2025 01/05/2035	(2,900) (2,200)	CNY 7.334650	8.506200 9.386277	(20,646.47) (20,680.38)	(24,667.98) (27,220.20)	2,552.22	4.330000 (1,725.000000)	ACT/360 1	(7.41) (12.44)	100.00 0.00	0.00 0.00	0.00 0.00	2,539.79 2,539.79
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487510	300442.ZK CNE100001Z58	10/09/2024 10/11/2034	(38,167) (51,200)	CNY 7.334650	6.634263 7.095743	(351,909.27) (363,302.04)	(253,209.93) (270,823.22)	17,613.29	4.330000 (1,425.292900)	ACT/360 1	(95.63) (195.77)	100.00 0.00	7,656.67 (77.44)	0.00 0.00	25,074.20 25,074.20
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589496	688331.SH CNE100005B03	12/06/2024 12/07/2034	(19,729) (15,029)	CNY 7.334650	3.764324 4.049416	(58,939.27) (61,695.61)	(74,266.35) (79,890.92)	5,624.57	4.330000 (1,228.682800)	ACT/360 1	(12.70) (25.56)	100.00 0.00	0.00 0.00	0.00 0.00	5,599.01 5,599.01
RICHWAVE TECHNOLOGY CORP CMN RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260661463	4968.TW TW0004968003	10/09/2024 10/12/2034	(10,000) (10,000)	TWD 32.703000	6.161514 6.493902	(60,091.05) (64,939.02)	(61,615.14) (64,939.02)	3,323.88	4.330000 (695.000000)	ACT/360 1	(3.79) (22.09)	100.00 0.00	0.00 0.00	0.00 0.00	3,301.79 3,301.79
ROBOTTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800215	600259.SH CNE0000012R1	11/20/2024 11/20/2034	0 0	CNY 7.334650	4.090175 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,125.000000)	ACT/360 1	0.00 (2.50)	100.00 0.00	39.64 (2.50)	0.00 0.00	37.14 37.14
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390221	300757.ZK CNE100003J0	12/20/2024 12/21/2034	(5,800) (6,000)	CNY 7.334650	22.208285 30.711472	(176,812.76) (184,280.55)	(128,808.05) (178,126.54)	49,318.48	4.330000 (1,750.000000)	ACT/360 1	(63.79) (125.80)	100.00 0.00	1,715.09 (7.67)	0.00 0.00	50,907.77 50,907.77
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123522	002493.ZK CNE100000W60	09/25/2024 09/25/2034	(324,000) (324,000)	CNY 7.334650	1.202511 1.235883	(387,830.27) (400,426.09)	(389,613.68) (400,426.09)	10,812.41	4.330000 (1,297.168200)	ACT/360 1	(91.58) (187.70)	100.00 0.00	0.00 0.00	0.00 0.00	10,624.71 10,624.71
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716718	002617.ZK CNE1000016Y6	12/31/2024 01/02/2035	0 (14,700)	CNY 7.334650	0.961191 0.000000	(15,065.07) (15,357.05)	0.00 0.00	0.00	4.330000 (1,275.000000)	ACT/360 1	(3.49) (9.65)	100.00 0.00	1,797.56 (12.65)	0.00 0.00	1,787.91 1,787.91
RUENTEX INDUSTRIES LIMITED CMN	SDB3265057954	2915.TW TW0002915006	01/06/2025 01/04/2035	(5,000) (5,000)	TWD 32.703000	2.137419 2.167676	(10,758.73) (10,838.38)	(10,687.09) (10,838.38)	151.29	4.330000 (450.000000)	ACT/360 1	(0.04) (0.09)	100.00 0.00	0.00 0.00	0.00 0.00	151.19 151.19
RUN LONG CONSTRUCTION CO LTD ORD CMN	SDB3260121500	1808.TW TW0001808004	09/24/2024 09/22/2034	(800) (800)	TWD 32.703000	1.129866 1.140244	(906.83) (912.20)	(903.89) (912.20)	8.30	4.330000 (475.000000)	ACT/360 1	(0.01) (0.05)	100.00 0.00	0.00 0.00	0.00 0.00	8.25 8.25
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649887	002929.ZK CNE1000033M6	12/30/2024 01/02/2035	(17,900) (17,900)	CNY 7.334650	4.158344 4.591203	(77,096.03) (82,182.53)	(74,434.36) (82,182.53)	7,748.17	4.330000 (1,530.307200)	ACT/360 1	(22.89) (47.94)	100.00 0.00	0.00 0.00	0.00 0.00	7,700.23 7,700.23
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264921647	600104.SH CNE000000TY6	01/03/2025 01/05/2035	0 (101,600)	CNY 7.334650	2.534545 0.000000	(264,195.36) (283,908.75)	0.00 0.00	0.00	4.330000 (1,401.427100)	ACT/360 1	(68.70) (127.54)	100.00 0.00	32,593.69 (231.99)	0.00 0.00	32,466.16 32,466.16
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123550	688289.SH CNE1000043J1	09/25/2024 09/25/2034	0 (74,753)	CNY 7.334650	2.998098 0.000000	(217,673.11) (231,730.49)	0.00 0.00	0.00	4.330000 (255.028200)	ACT/360 1	12.45 23.91	100.00 0.00	9,768.65 36.71	0.00 0.00	9,792.56 9,792.56
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426682	002291.ZK CNE100000FS6	12/04/2024 12/04/2034	(3) (3)	CNY 7.334650	0.803038 0.861704	(2.59) (2.59)	(2.41) (2.59)	0.18	4.330000 (1,475.000000)	ACT/360 1	(0.00) (0.00)	100.00 0.00	0.00 0.00	0.00 0.00	0.17 0.17
SCB X PCL NVDR CMN SERIES NVDR	SDB3264520724	SCB_n.BK THA790010R17	12/23/2024 12/21/2034	(29,900) (29,900)	THB 34.520000	3.476246 3.462502	(102,325.99) (103,528.81)	(103,939.75) (103,528.81)	(410.94)	4.330000 (50.000000)	ACT/360 1	11.03 66.16	100.00 0.00	293.81 11.06	0.00 0.00	(50.97) (50.97)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3265128016	SCGP_n.BK TH0098010R12	01/07/2025 01/05/2035	(130,600) (39,000)	THB 34.520000	0.553302 0.553121	(22,167.29) (22,167.29)	(72,261.30) (72,237.65)	(23.65)	4.330000 (4,000.000000)	ACT/360 1	(21.96) (21.96)	100.00 0.00	0.00 0.00	0.00 0.00	(45.61) (45.61)
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262115519	600248.SH CNE000001329	11/07/2024 11/09/2034	(64) (64)	CNY 7.334650	0.583532 0.611796	(37.78) (39.15)	(37.35) (39.15)	1.81	4.330000 (1,400.000000)	ACT/360 1	(0.01) (0.02)	100.00 0.00	0.00 0.00	0.00 0.00	1.79 1.79

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985580	601015.SH CNE100001VV5	12/12/2024 12/14/2034	(35,200) (35,200)	CNY 7.334650	0.432195 0.455131	(15,535.94) (16,020.60)	(15,213.27) (16,020.60)	807.33	4.330000 (1,730.894800)	ACT/360 1	(5.54) (10.78)	100.00 0.00	0.00 0.00	0.00 0.00	796.55 796.55
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 7.334650	1.026634 1.059718	(15,004.82) (15,577.85)	(15,091.52) (15,577.85)	486.34	4.330000 (750.000000)	ACT/360 1	(1.25) (2.62)	100.00 0.00	0.00 0.00	0.00 0.00	483.71 483.71
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201724	600547.SH CNE000001FR7	01/09/2025 01/11/2035	(69,941) 0	CNY 7.334650	3.328039 3.271532	0.00 0.00	(232,766.36) (228,814.21)	(3,952.16)	4.324369 (1,275.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(3,952.16) (3,952.16)
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 7.334650	1.329307 1.403854	(24,263.72) (25,128.99)	(23,794.59) (25,128.99)	1,334.40	4.330000 (451.675900)	ACT/360 1	(0.02) (0.15)	100.00 0.00	0.00 0.00	0.00 0.00	1,334.24 1,334.24
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649724	688087.SH CNE100004PB3	12/30/2024 01/02/2035	(17,976) (17,676)	CNY 7.334650	4.139257 4.058951	(69,271.71) (71,810.37)	(74,407.28) (72,963.70)	(1,443.58)	4.330000 (1,710.454800)	ACT/360 1	(24.28) (38.12)	100.00 0.00	0.00 0.00	0.00 0.00	(1,481.70) (1,481.70)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649907	603026.SH CNE100001ZW4	12/30/2024 01/02/2035	(17,400) (14,100)	CNY 7.334650	4.477378 4.697245	(65,025.79) (66,659.10)	(77,906.38) (81,732.06)	3,825.68	4.330000 (1,743.085100)	ACT/360 1	(23.47) (31.24)	100.00 0.00	0.00 0.00	0.00 0.00	3,794.44 3,794.44
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921655	301035.ZK CNE100004NC6	01/03/2025 01/05/2035	(2,400) (2,400)	CNY 7.334650	6.142079 6.556582	(15,157.72) (15,735.80)	(14,740.99) (15,735.80)	994.81	4.330000 (1,900.000000)	ACT/360 1	(6.11) (9.90)	100.00 0.00	0.00 0.00	0.00 0.00	984.90 984.90
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 7.334650	1.370209 1.504909	(31,346.98) (32,355.54)	(29,459.48) (32,355.54)	2,896.06	4.330000 (2,250.000000)	ACT/360 1	(15.70) (32.03)	100.00 0.00	0.00 0.00	0.00 0.00	2,864.03 2,864.03
SHANGHAI AOHUA PHOTOELECTRICITY ENDSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261510767	688212.SH CNE100004ZJ5	10/25/2024 10/26/2034	(15,175) (10,375)	CNY 7.334650	5.454930 5.448110	(55,587.57) (56,741.44)	(82,778.56) (82,675.07)	(103.49)	4.330000 (1,756.987900)	ACT/360 1	(20.30) (37.83)	100.00 0.00	0.00 0.00	0.00 0.00	(141.31) (141.31)
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390192	002568.ZK CNE1000011K6	12/20/2024 12/21/2034	(103,500) (119,100)	CNY 7.334650	3.469832 3.825092	(435,502.49) (455,568.46)	(359,127.57) (395,897.02)	36,769.46	4.330000 (250.000000)	ACT/360 1	24.55 47.93	100.00 0.00	5,627.63 10.22	0.00 0.00	42,445.02 42,445.02
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057910	688660.SH CNE1000051Y3	01/07/2025 01/05/2035	(91) (2,191)	CNY 7.334650	1.251593 1.139865	(2,498.65) (2,498.65)	(113.90) (103.73)	(10.17)	4.330000 (2,250.000000)	ACT/360 1	(1.26) (1.26)	100.00 0.00	(135.61) (1.21)	0.00 0.00	(147.04) (147.04)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127439	601595.SH CNE100002G92	01/08/2025 01/08/2035	(9,000) 0	CNY 7.334650	3.156251 3.216953	0.00 0.00	(28,406.26) (28,952.58)	546.32	4.330000 (1,775.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	546.32 546.32
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983881	600605.SH CNE000000370	01/06/2025 01/05/2035	(5,800) (5,300)	CNY 7.334650	4.880942 4.725703	(25,101.36) (25,090.03)	(28,309.46) (27,409.08)	(900.38)	4.330000 (2,000.000000)	ACT/360 1	(10.93) (20.34)	100.00 0.00	0.00 0.00	0.00 0.00	(920.73) (920.73)
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 7.334650	1.479280 0.000000	(14,420.93) (14,703.59)	0.00 0.00	0.00	4.330000 (1,228.865900)	ACT/360 1	(3.15) (6.40)	100.00 0.00	411.73 (6.40)	0.00 0.00	405.32 405.32
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530590	688180.SH CNE1000041Z1	12/05/2024 12/07/2034	(97,900) (79,600)	CNY 7.334650	3.582993 3.711250	(291,175.05) (296,932.10)	(350,775.02) (363,331.39)	12,556.37	4.330000 (1,751.695900)	ACT/360 1	(105.97) (205.73)	100.00 0.00	0.00 0.00	0.00 0.00	12,350.64 12,350.64
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123507	600848.SH CNE000000C74	09/25/2024 09/25/2034	(22,100) (22,100)	CNY 7.334650	1.319763 1.379273	(29,654.91) (30,481.93)	(29,166.76) (30,481.93)	1,315.17	4.330000 (1,381.334800)	ACT/360 1	(7.71) (15.74)	100.00 0.00	0.00 0.00	0.00 0.00	1,299.43 1,299.43
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716702	600000.SH CNE0000011B7	12/31/2024 01/02/2035	(1,046,800) (725,200)	CNY 7.334650	1.400203 1.395828	(1,003,829.82) (1,019,018.00)	(1,465,732.65) (1,461,153.00)	(4,579.66)	4.330000 (10.000000)	ACT/360 1	119.78 238.82	100.00 0.00	0.00 0.00	0.00 0.00	(4,340.83) (4,340.83)
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 7.334650	0.811218 0.856242	(133,916.65) (138,017.65)	(130,760.23) (138,017.65)	7,257.42	4.330000 (1,816.086600)	ACT/360 1	(50.96) (103.98)	100.00 0.00	0.00 0.00	0.00 0.00	7,153.44 7,153.44

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
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 7.334650	2.028727 2.172696	(113,657.76) (118,194.66)	(107,319.64) (114,935.62)	7,615.98	4.330000 (500.000000)	ACT/360 1	(1.57) (3.77)	100.00 0.00	263.24 (0.13)	0.00 0.00	7,875.44 7,875.44
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 7.334650	0.639431 0.692368	(55,679.97) (57,812.73)	(53,392.46) (57,812.73)	4,420.27	4.330000 (1,336.017900)	ACT/360 1	(13.71) (28.21)	100.00 0.00	0.00 0.00	0.00 0.00	4,392.06 4,392.06
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 7.334650	0.939377 0.962760	(10,530.66) (10,879.19)	(10,614.96) (10,879.19)	264.23	4.330000 (2,275.000000)	ACT/360 1	(5.35) (10.91)	100.00 0.00	0.00 0.00	0.00 0.00	253.32 253.32
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 7.334650	1.145249 0.000000	(13,906.40) (14,094.15)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(5.06) (10.22)	100.00 0.00	134.12 (10.22)	0.00 0.00	123.90 123.90
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 7.334650	1.145249 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (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 7.334650	0.890295 0.981878	(1,003,655.98) (1,051,296.77)	(953,238.53) (1,051,296.77)	98,058.24	4.330000 (489.002500)	ACT/360 1	(9.88) (26.24)	100.00 0.00	0.00 0.00	0.00 0.00	98,032.01 98,032.01
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427132	688271.SH CNE100005PN5	10/08/2024 10/10/2034	(27,836) (6,889)	CNY 7.334650	16.432959 17.138359	(118,703.64) (118,913.74)	(457,427.84) (477,063.37)	19,635.53	4.330000 (1,025.000000)	ACT/360 1	(19.49) (39.05)	100.00 0.00	0.00 0.00	0.00 0.00	19,596.48 19,596.48
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 7.334650	0.828942 0.878091	(63,254.89) (64,012.83)	(60,429.88) (64,012.83)	3,582.96	4.330000 (1,759.876500)	ACT/360 1	(23.22) (46.82)	100.00 0.00	0.00 0.00	0.00 0.00	3,536.14 3,536.14
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 7.334650	0.478550 0.543515	(39,463.25) (39,839.65)	(35,077.75) (39,839.65)	4,761.90	4.330000 (700.000000)	ACT/360 1	(2.88) (5.84)	100.00 0.00	0.00 0.00	0.00 0.00	4,756.07 4,756.07
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123076	600740.SH CNE000000LD7	09/25/2024 09/25/2034	(441,367) (196,367)	CNY 7.334650	0.524906 0.536372	(104,378.49) (108,069.20)	(231,676.08) (236,736.71)	5,060.64	4.330000 (1,647.209900)	ACT/360 1	(34.76) (71.21)	100.00 0.00	0.00 0.00	0.00 0.00	4,989.43 4,989.43
SHENZHEN COLIBRI TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649898	002957.ZK CNE100003LR0	12/30/2024 01/02/2035	(4,900) (7,000)	CNY 7.334650	2.012366 2.142652	(14,433.78) (14,998.56)	(9,860.59) (10,498.99)	638.40	4.330000 (1,700.000000)	ACT/360 1	(5.01) (10.29)	100.00 0.00	357.80 (5.29)	0.00 0.00	985.91 985.91
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057975	300769.ZK CNE100003K95	01/07/2025 01/05/2035	0 (17,100)	CNY 7.334650	4.394211 0.000000	(84,472.27) (84,472.27)	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 1	(33.25) (33.25)	100.00 0.00	7,366.30 (33.25)	0.00 0.00	7,333.05 7,333.05
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123649	601139.SH CNE100000JM1	09/25/2024 09/25/2034	(268,137) (268,137)	CNY 7.334650	0.903929 0.964125	(248,049.52) (258,517.59)	(242,376.71) (258,517.59)	16,140.88	4.330000 (463.194900)	ACT/360 1	(0.82) (2.99)	100.00 0.00	0.00 0.00	0.00 0.00	16,137.89 16,137.89
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 7.334650	10.405404 10.998675	(158,629.18) (166,079.99)	(157,121.61) (166,079.99)	8,958.38	4.330000 (832.284700)	ACT/360 1	(16.70) (35.12)	100.00 0.00	0.00 0.00	0.00 0.00	8,923.27 8,923.27
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127431	002356.ZK CNE100000LD6	01/08/2025 01/08/2035	(15,200) 0	CNY 7.334650	0.439012 0.442638	0.00 0.00	(6,672.98) (6,728.10)	55.12	4.330000 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	55.12 55.12
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589453	688559.SH CNE100004330	12/06/2024 12/07/2034	(13,638) (14,238)	CNY 7.334650	4.306954 4.697721	(63,969.58) (66,886.15)	(58,738.24) (64,067.52)	5,329.28	4.330000 (2,082.014600)	ACT/360 1	(28.95) (59.59)	100.00 0.00	230.52 (4.81)	0.00 0.00	5,500.22 5,500.22
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123473	002243.ZK CNE100000BR7	09/25/2024 09/25/2034	(43,300) (43,300)	CNY 7.334650	1.097530 1.099983	(46,032.06) (47,629.28)	(47,523.06) (47,629.28)	106.22	4.330000 (1,595.554200)	ACT/360 1	(14.67) (28.77)	100.00 0.00	0.00 0.00	0.00 0.00	77.45 77.45
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 7.334650	11.018931 11.744302	(191,086.66) (199,653.13)	(187,321.82) (199,653.13)	12,331.31	4.330000 (2,250.588200)	ACT/360 1	(95.45) (196.25)	100.00 0.00	0.00 0.00	0.00 0.00	12,135.06 12,135.06

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

# Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120638	301325.ZK CNE100006202	12/16/2024 12/14/2034	(2,200) (5,100)	CNY 7.334650	6.936936 7.199228	(37,151.09) (37,701.66)	(15,261.26) (15,838.30)	577.04	4.330000 (1,700.000000)	ACT/360 1	(13.01) (25.51)	100.00 0.00	(534.95) (25.51)	0.00 0.00	16.58 16.58
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390145	002851.ZK CNE100002JV8	12/20/2024 12/21/2034	0 (11,800)	CNY 7.334650	8.883859 0.000000	(97,357.15) (98,468.29)	0.00 0.00	0.00	4.330000 (1,437.711800)	ACT/360 1	(27.04) (46.43)	100.00 0.00	(781.67) (48.86)	0.00 0.00	(828.11) (828.11)
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589504	000025.ZK CNE0000008N8	12/06/2024 12/07/2034	(76,600) (80,200)	CNY 7.334650	2.181427 2.256691	(178,739.73) (180,984.12)	(167,097.27) (172,862.53)	5,765.26	4.330000 (1,893.142100)	ACT/360 1	(72.23) (140.11)	100.00 0.00	420.97 (9.66)	0.00 0.00	6,046.12 6,046.12
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097746	000060.ZK CNE000000F57	10/17/2024 10/19/2034	(267,200) (267,200)	CNY 7.334650	0.644884 0.640474	(167,587.57) (171,134.65)	(172,313.06) (171,134.65)	(1,178.41)	4.330000 (1,057.232400)	ACT/360 1	(28.63) (58.31)	100.00 0.00	0.00 0.00	0.00 0.00	(1,236.72) (1,236.72)
SHIN ZU SHING CO., LTD. CMN	SDB3260661443	TW0003376000 SCC_n.BK	10/12/2034 12/27/2024	(4,000) (13,300)	32.703000 THB	6.402439 4.794322	(25,609.76) (71,252.90)	(25,609.76) (63,764.48)	1,269.48	(525.000000) 4.330000	ACT/360 1	(2.87) 7.81	0.00 100.00	0.00 310.34	0.00 0.00	1,266.61 2,339.10
SIAM CEMENT PCL NVDR CMN	SDB3264753826	TH0003010R12	12/27/2034	(14,800)	34.520000	4.944123	(73,182.79)	(65,756.83)	1,992.35	(50.000000)	1	36.41	0.00	4.75	0.00	2,339.10
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097789	601107.SH CNE100000F38	10/17/2024 10/19/2034	(118,000) (118,000)	CNY 7.334650	0.677606 0.714217	(82,393.97) (84,277.61)	(79,957.46) (84,277.61)	4,320.14	4.330000 (1,266.165200)	ACT/360 1	(18.84) (38.35)	100.00 0.00	0.00 0.00	0.00 0.00	4,281.80 4,281.80
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649817	603327.SH CNE100003LC2	12/30/2024 01/02/2035	(8,800) (10,600)	CNY 7.334650	1.600622 1.657858	(17,033.59) (17,573.29)	(14,085.47) (14,589.15)	503.68	4.330000 (1,775.000000)	ACT/360 1	(6.28) (12.84)	100.00 0.00	144.53 (3.89)	0.00 0.00	635.37 635.37
SICHUAN LESHAN HEBANG CORPORATION CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862972	603077.SH CNE100001JM9	11/01/2024 11/02/2034	(1,875,067) (1,866,367)	CNY 7.334650	0.268588 0.278531	(504,956.79) (519,943.72)	(503,620.76) (522,264.01)	18,643.26	4.330000 (1,836.495900)	ACT/360 1	(195.06) (397.77)	100.00 0.00	0.00 0.00	0.00 0.00	18,245.49 18,245.49
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 7.334650	0.983005 0.994169	(118,179.80) (120,592.70)	(119,238.55) (120,592.70)	1,354.15	4.330000 (1,490.169000)	ACT/360 1	(34.41) (69.83)	100.00 0.00	0.00 0.00	0.00 0.00	1,284.33 1,284.33
SINENG ELECTRIC CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589436	300827.ZK CNE100003SY1	12/06/2024 12/07/2034	(19,200) (13,000)	CNY 7.334650	6.039825 5.936920	(74,163.91) (77,682.00)	(115,964.63) (113,988.87)	(1,975.76)	4.330000 (1,975.000000)	ACT/360 1	(31.34) (63.04)	100.00 0.00	0.00 0.00	0.00 0.00	(2,038.80) (2,038.80)
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121450	688520.SH CNE100003ZL3	09/25/2024 09/25/2034	(77,061) (70,424)	CNY 7.334650	4.730969 4.933546	(339,501.78) (348,360.16)	(364,573.18) (380,184.03)	15,610.84	4.330000 (1,768.327900)	ACT/360 1	(124.86) (251.43)	100.00 0.00	0.00 0.00	0.00 0.00	15,359.42 15,359.42
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862977	002738.ZK CNE100001WV3	11/01/2024 11/02/2034	(41,398) (41,398)	CNY 7.334650	4.939568 4.847939	(196,913.81) (200,694.98)	(204,488.22) (200,694.98)	(3,793.24)	4.330000 (1,713.527200)	ACT/360 1	(69.59) (140.98)	100.00 0.00	0.00 0.00	0.00 0.00	(3,934.22) (3,934.22)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649715	688361.SH CNE100005ZD5	12/30/2024 01/02/2035	(700) (700)	CNY 7.334650	11.500208 11.955973	(8,006.01) (8,369.18)	(8,050.15) (8,369.18)	319.04	4.330000 (1,325.000000)	ACT/360 1	(1.94) (4.01)	100.00 0.00	0.00 0.00	0.00 0.00	315.02 315.02
SOLAR APPLIED MATLS TECH CORP CMN	SDB3265057915	1785.TWO TW0001785004	01/06/2025 01/04/2035	(12,000) (12,000)	TWD 32.703000	1.883619 1.864006	(21,887.71) (22,368.07)	(22,603.43) (22,368.07)	(235.36)	4.330000 (450.000000)	ACT/360 1	(0.05) (0.15)	100.00 0.00	0.00 0.00	0.00 0.00	(235.51) (235.51)
SOLOMON TECHNOLOGY CORPORATION CMN	SDB3264255564	2359.TW TW0002359007	12/17/2024 12/15/2034	(10,000) (10,000)	TWD 32.703000	5.014830 5.121951	(48,710.17) (51,219.51)	(50,148.30) (51,219.51)	1,071.21	4.330000 (1,297.500000)	ACT/360 1	(11.40) (60.19)	100.00 0.00	0.00 0.00	0.00 0.00	1,011.02 1,011.02
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN	SDB3260121403	STA_n.BK TH0254010R11	09/24/2024 09/22/2034	0 0	THB 34.520000	0.518540 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,410.412400)	ACT/360 1	0.00 (240.99)	100.00 0.00	5,590.45 (240.99)	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 34.520000	1.144264 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,940.400500)	ACT/360 0	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	(26,300) (21,100)	CNY 7.334650	1.194331 1.242849	(25,833.49) (26,488.96)	(31,410.91) (32,686.92)	1,276.01	4.330000 (1,874.526000)	ACT/360 1	(10.27) (19.67)	100.00 0.00	0.00 0.00	0.00 0.00	1,256.35 1,256.35

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707316	603290.SH CNE100003RN6	12/10/2024 12/08/2034	(60) (60)	CNY 7.334650	11.520659 12.265967	(708.12) (735.96)	(691.24) (735.96)	44.72	4.330000 (2,250.000000)	ACT/360 1	(0.35) (0.73)	100.00 0.00	0.00 0.00	0.00 0.00	43.99 43.99
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127466	603612.SH CNE100002R73	01/08/2025 01/08/2035	(53,300) 0	CNY 7.334650	1.945560 1.891965	0.00 0.00	(103,698.34) (100,841.72)	(2,856.61)	4.330000 (1,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(2,856.61) (2,856.61)
SUJOFIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928022	002572.ZK CNE100001203	11/04/2024 11/02/2034	0 (93,500)	CNY 7.334650	2.218238 0.000000	(215,280.29) (219,363.06)	0.00 0.00	0.00	4.330000 (2,081.898300)	ACT/360 1	(98.11) (198.59)	100.00 0.00	11,321.63 (279.15)	0.00 0.00	11,123.04 11,123.04
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 7.334650	0.771680 0.717807	0.00 0.00	(16,822.62) (15,648.20)	(1,174.42)	4.330000 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(1,174.42) (1,174.42)
SUZHOU NOVONSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054669	688052.SH CNE100005972	12/13/2024 12/14/2034	(66) (66)	CNY 7.334650	16.362062 17.793983	(1,158.88) (1,174.40)	(1,079.90) (1,174.40)	94.51	4.330000 (1,475.000000)	ACT/360 1	(0.33) (0.67)	100.00 0.00	0.00 0.00	0.00 0.00	93.83 93.83
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 7.334650	3.199880 3.296598	(83,380.07) (86,222.52)	(83,692.86) (86,222.52)	2,529.66	4.330000 (2,132.125700)	ACT/360 1	(39.01) (79.71)	100.00 0.00	0.00 0.00	0.00 0.00	2,449.95 2,449.95
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649823	688698.SH CNE100006BK9	12/30/2024 01/02/2035	(1,300) (1,500)	CNY 7.334650	5.925300 6.008713	(8,916.07) (9,013.07)	(7,702.89) (7,811.33)	108.44	4.330000 (1,750.000000)	ACT/360 1	(3.25) (6.55)	100.00 0.00	16.90 (1.66)	0.00 0.00	118.79 118.79
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123488	688266.SH CNE100003RP1	09/25/2024 09/25/2034	(87,690) (84,383)	CNY 7.334650	8.443484 8.502431	(704,282.29) (717,886.68)	(740,409.11) (745,578.18)	5,169.07	4.330000 (1,731.141000)	ACT/360 1	(252.32) (500.85)	100.00 0.00	0.00 0.00	0.00 0.00	4,668.21 4,668.21
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264857801	300740.ZK CNE1000035Z3	01/02/2025 01/02/2035	0 (11,700)	CNY 7.334650	1.678335 0.000000	(21,423.16) (21,122.54)	0.00 0.00	0.00	4.330000 (2,150.000000)	ACT/360 1	(10.25) (20.33)	100.00 0.00	918.07 (21.20)	0.00 0.00	897.74 897.74
TAIWAN CEMENT CMN	SDB3260661484	1101.TW TW0001101004	10/09/2024 10/12/2034	(388,000) (388,000)	TWD 32.703000	0.963214 0.966463	(370,925.67) (374,987.64)	(373,727.18) (374,987.64)	1,260.46	4.330000 (146.005100)	ACT/360 1	30.06 149.70	100.00 0.00	0.00 0.00	0.00 0.00	1,410.17 1,410.17
TATUNG CO LTD CMN	SDB3260661465	2371.TW TW0002371002	10/09/2024 10/12/2034	(62,000) (62,000)	TWD 32.703000	1.391310 1.460366	(86,261.20) (90,542.69)	(86,261.20) (90,542.69)	4,281.49	4.330000 (300.000000)	ACT/360 1	3.66 17.24	100.00 0.00	0.00 0.00	0.00 0.00	4,298.73 4,298.73
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649847	600089.SH CNE000000RB8	12/30/2024 01/02/2035	(195,100) (195,100)	CNY 7.334650	1.671518 1.739795	(329,509.85) (339,434.00)	(326,113.18) (339,434.00)	13,320.83	4.330000 (1,687.916400)	ACT/360 1	(113.67) (231.99)	100.00 0.00	0.00 0.00	0.00 0.00	13,088.84 13,088.84
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3261789957	000100.ZK CNE000001GL8	10/31/2024 11/02/2034	(451,010) (451,010)	CNY 7.334650	0.691240 0.686905	(305,059.10) (309,801.02)	(311,755.94) (309,801.02)	(1,954.92)	4.330000 (624.993900)	ACT/360 1	(15.70) (38.17)	100.00 0.00	37.55 (5.95)	0.00 0.00	(1,955.54) (1,955.54)
TELLING TELECOMMUNICATION HOLDING CO., CMN CLASS A SERIES NORTHBOUND	SDB3263116853	000829.ZK CNE000000TM1	11/27/2024 11/27/2034	(18,600) (18,600)	CNY 7.334650	1.467009 1.799883	(32,939.02) (33,477.82)	(27,286.37) (33,477.82)	6,191.45	4.330000 (1,859.543000)	ACT/360 1	(12.99) (26.25)	100.00 0.00	0.00 0.00	0.00 0.00	6,165.20 6,165.20
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN	SDB3260458713	TOP_n.BK TH0796010R11	10/01/2024 09/29/2034	(407,100) (407,100)	THB 34.520000	0.760429 0.832451	(312,881.18) (338,890.91)	(309,570.54) (338,890.91)	29,320.38	4.330000 (1,024.459500)	ACT/360 1	(48.28) (268.94)	100.00 0.00	0.00 0.00	0.00 0.00	29,051.43 29,051.43
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264857847	300783.ZK CNE100003LT6	01/02/2025 01/02/2035	(7,100) (3,100)	CNY 7.334650	4.661436 4.908538	(16,541.52) (15,813.07)	(33,096.19) (34,850.62)	1,754.43	4.330000 (1,392.741900)	ACT/360 1	(4.50) (7.62)	100.00 0.00	0.00 0.00	0.00 0.00	1,746.81 1,746.81
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123545	000927.ZK CNE000000ZV9	09/25/2024 09/25/2034	(186,900) (202,700)	CNY 7.334650	0.346301 0.359157	(70,352.71) (72,801.12)	(64,723.74) (67,126.44)	2,402.70	4.330000 (512.925500)	ACT/360 1	(1.27) (3.52)	100.00 0.00	282.77 (0.63)	0.00 0.00	2,681.95 2,681.95
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	SDB32604504751	000762.ZK CNE000000S27	12/13/2024 12/14/2034	(16,800) (16,800)	CNY 7.334650	2.815404 2.926537	(47,198.17) (49,165.82)	(47,298.78) (49,165.82)	1,867.03	4.330000 (1,781.398800)	ACT/360 1	(17.44) (31.89)	100.00 0.00	0.00 0.00	0.00 0.00	1,835.14 1,835.14
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 7.334650	1.038904 1.100687	(37,221.34) (38,193.84)	(36,049.98) (38,193.84)	2,143.86	4.330000 (1,786.239100)	ACT/360 1	(13.87) (28.23)	100.00 0.00	0.00 0.00	0.00 0.00	2,115.63 2,115.63

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123670	601233.SH CNE1000012X7	09/25/2024 09/25/2034	(504,100) (292,800)	CNY 7.334650	1.690606 1.626170	(470,912.58) (471,825.83)	(852,234.26) (819,752.27)	(32,481.99)	4.330000 (1,617.887600)	ACT/360 1	(154.88) (310.18)	100.00 0.00	0.00 0.00	0.00 0.00	(32,792.17) (32,792.17)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127418	605108.SH CNE1000041X6	01/08/2025 01/08/2035	0 0	CNY 7.334650	2.924475 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	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 7.334650	0.359935 0.379641	(71,679.70) (73,758.55)	(69,930.04) (73,758.55)	3,828.51	4.330000 (1,622.586600)	ACT/360 1	(23.44) (47.81)	100.00 0.00	0.00 0.00	0.00 0.00	3,780.70 3,780.70
UNIMICRON TECHNOLOGY CORP CMN	SDB3265127452	3037.TW TW0003037008	01/07/2025 01/05/2035	(26,000) (26,000)	TWD 32.703000	4.709048 4.510651	(117,276.93) (117,276.93)	(122,435.25) (117,276.93)	(5,158.32)	4.330000 (150.000000)	ACT/360 1	9.22 9.22	100.00 0.00	0.00 0.00	0.00 0.00	(5,149.11) (5,149.11)
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263186001	688153.SH CNE1000059G3	11/29/2024 11/30/2034	(52) (52)	CNY 7.334650	4.283776 4.569353	(233.77) (237.61)	(222.76) (237.61)	14.85	4.330000 (2,350.000000)	ACT/360 1	(0.12) (0.25)	100.00 0.00	0.00 0.00	0.00 0.00	14.60 14.60
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 (700)	CNY 7.334650	2.192334 0.000000	(1,722.78) (1,722.78)	0.00 0.00	0.00	4.330000 (1,675.000000)	ACT/360 1	(0.59) (0.59)	100.00 0.00	123.45 (0.59)	0.00 0.00	122.85 122.85
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND	SDB3260123592	002439.ZK CNE100000QJ2	09/25/2024 09/25/2034	(406,300) (406,300)	CNY 7.334650	1.993278 2.160405	(835,001.76) (877,772.55)	(809,869.05) (877,772.55)	67,903.51	4.330000 (1,280.057800)	ACT/360 1	(191.33) (397.86)	100.00 0.00	0.00 0.00	0.00 0.00	67,505.64 67,505.64
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681183	688521.SH CNE100004413	11/18/2024 11/16/2034	(32,566) (32,566)	CNY 7.334650	6.517012 7.157448	(225,079.52) (233,089.44)	(212,233.00) (233,089.44)	20,856.44	4.330000 (1,775.668600)	ACT/360 1	(82.98) (168.74)	100.00 0.00	0.00 0.00	0.00 0.00	20,687.70 20,687.70
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328853	000681.ZK CNE000000BW8	12/19/2024 12/21/2034	0 (2,400)	CNY 7.334650	2.785409 0.000000	(7,044.31) (6,823.71)	0.00 0.00	0.00	4.330000 (1,493.750000)	ACT/360 1	(2.10) (16.22)	100.00 0.00	(1,093.32) (20.02)	0.00 0.00	(1,109.54) (1,109.54)
WALSIN LIHWA CORPORATION CMN	SDB3260661475	1605.TW TW0001605004	10/09/2024 10/12/2034	(189,000) (189,000)	TWD 32.703000	0.706357 0.722561	(132,500.72) (136,564.03)	(133,501.51) (136,564.03)	3,062.52	4.330000 (375.000000)	ACT/360 1	2.62 11.32	100.00 0.00	0.00 0.00	0.00 0.00	3,073.84 3,073.84
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588346	002739.ZK CNE100001WWW1	10/10/2024 10/12/2034	(72,303) (21,903)	CNY 7.334650	1.520182 1.631433	(36,184.50) (36,312.06)	(109,913.69) (117,957.51)	8,043.82	4.330000 (1,824.979400)	ACT/360 1	(13.98) (28.02)	100.00 0.00	0.00 0.00	0.00 0.00	8,015.80 8,015.80
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178802	600309.SH CNE0000016J9	12/17/2024 12/15/2034	(40,100) (43,500)	CNY 7.334650	9.472845 9.743674	(414,418.76) (423,849.82)	(379,861.07) (390,721.33)	10,860.26	4.330000 (532.701100)	ACT/360 1	(10.34) (26.42)	100.00 0.00	2,608.71 (5.65)	0.00 0.00	13,442.55 13,442.55
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR	SDB3264922955	WHA_n.BK TH3871010R19	01/03/2025 01/05/2035	(139,700) (139,700)	THB 34.520000	0.157879 0.160551	(22,283.97) (22,429.02)	(22,055.76) (22,429.02)	373.25	4.330000 (2,050.000000)	ACT/360 1	(9.99) (34.35)	100.00 0.00	0.00 0.00	0.00 0.00	338.90 338.90
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040666	300888.ZK CNE1000047Z8	11/26/2024 11/24/2034	0 (1,100)	CNY 7.334650	5.367673 0.000000	(6,458.78) (6,321.17)	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 1	(1.93) (3.80)	100.00 0.00	411.50 (7.25)	0.00 0.00	407.69 407.69
WISTRON NEWEB CORPORATION CMN	SDB3260121536	6285.TW TW0006285000	09/24/2024 09/22/2034	(40,000) (40,000)	TWD 32.703000	4.036327 4.192073	(163,277.68) (167,682.92)	(161,453.08) (167,682.92)	6,229.84	4.330000 (378.750000)	ACT/360 1	2.99 13.44	100.00 0.00	0.00 0.00	0.00 0.00	6,243.28 6,243.28
WIWYNN CORPORATION CMN	SDB3263707252	6669.TW TW0006669005	12/09/2024 12/07/2034	(2,000) (2,000)	TWD 32.703000	84.701709 79.878049	(158,421.85) (159,756.10)	(169,403.42) (159,756.10)	(9,647.32)	4.330000 (225.000000)	ACT/360 1	9.31 46.51	100.00 0.00	0.00 0.00	0.00 0.00	(9,600.81) (9,600.81)
WPG HOLDINGS LIMITED CMN	SDB3265127482	3702.TW TW0003702007	01/07/2025 01/05/2035	(11,000) (11,000)	TWD 32.703000	2.164939 2.194481	(24,139.30) (24,139.30)	(23,814.33) (24,139.30)	324.97	4.330000 (100.000000)	ACT/360 1	2.23 2.23	100.00 0.00	0.00 0.00	0.00 0.00	327.20 327.20
WT MICROELECTRONICS CO LTD CMN	SDB3262441814	3036.TW TW0003036000	11/12/2024 11/10/2034	(7,000) (7,000)	TWD 32.703000	3.470630 3.359368	(24,324.73) (23,515.58)	(24,294.41) (23,515.58)	(778.83)	4.330000 (539.285700)	ACT/360 1	(0.82) (3.39)	100.00 0.00	0.00 0.00	0.00 0.00	(782.22) (782.22)
WUHAN BESTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	603220.SH CNE100003F35	12/18/2024 12/18/2034	(8,772) (8,772)	CNY 7.334650	2.779955 3.136821	(25,734.95) (27,516.19)	(24,385.77) (27,516.19)	3,130.42	4.330000 (1,967.020000)	ACT/360 1	(10.75) (22.48)	100.00 0.00	0.00 0.00	0.00 0.00	3,107.95 3,107.95

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM 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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390197	000501.ZK CNE000000024	12/20/2024 12/21/2034	(12,200) (12,300)	CNY 7.334650	1.217509 1.428435	(18,504.83) (17,569.75)	(14,853.61) (17,426.91)	2,573.30	4.330000 (1,950.000000)	ACT/360 1	(7.91) (15.31)	100.00 0.00	20.71 (0.23)	0.00 0.00	2,578.69 2,578.69
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057985	600133.SH CNE000000V71	01/07/2025 01/05/2035	0 (200)	CNY 7.334650	1.231143 0.000000	(268.86) (268.86)	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 1	(0.11) (0.11)	100.00 0.00	20.20 (0.11)	0.00 0.00	20.10 20.10
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201667	600133.SH CNE000000V71	01/09/2025 01/11/2035	0 0	CNY 7.334650	1.231143 0.000000	0.00 0.00	0.00 0.00	0.00	4.324369 (2,050.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(11.50) (1.32)	0.00 0.00	(11.50) (11.50)
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097754	002414.ZK CNE100000RK8	10/17/2024 10/19/2034	(36,600) (41,000)	CNY 7.334650	0.946194 1.014653	(39,721.25) (41,600.77)	(34,630.69) (37,136.30)	0.946194 2,505.61	4.330000 (885.060900)	ACT/360 1	(4.76) (9.99)	100.00 0.00	362.24 (1.55)	0.00 0.00	2,857.86 2,857.86
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186013	300567.ZK CNE100002DN8	11/29/2024 11/30/2034	(8,900) (16,000)	CNY 7.334650	7.858589 8.780914	(134,174.16) (140,494.62)	(69,941.44) (78,150.13)	8,208.69	4.330000 (1,731.250000)	ACT/360 1	(47.63) (98.29)	100.00 0.00	7,074.27 (66.24)	0.00 0.00	15,184.67 15,184.67
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055929	600475.SH CNE000001FD7	11/06/2024 11/06/2034	(101,600) (60,900)	CNY 7.334650	1.246140 1.224050	(74,229.24) (74,932.52)	(126,607.81) (124,363.48)	(2,244.34)	4.330000 (1,534.154300)	ACT/360 1	(22.62) (75.70)	100.00 0.00	592.63 (29.45)	0.00 0.00	(1,727.41) (1,727.41)
WUXI LEAD INTELLIGENT EQUIPMENT CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3262322921	300450.ZK CNE100001ZF9	11/12/2024 11/10/2034	(62,600) (84,200)	CNY 7.334650	2.542725 2.733964	(220,214.91) (230,199.77)	(159,174.60) (171,146.15)	11,971.54	4.330000 (1,475.000000)	ACT/360 1	(62.54) (129.17)	100.00 0.00	4,464.93 (47.32)	0.00 0.00	16,307.30 16,307.30
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057949	000425.ZK CNE000000FH0	01/07/2025 01/05/2035	(1,490,900) (683,700)	CNY 7.334650	1.015727 1.050626	(733,539.57) (733,539.57)	(1,514,346.97) (1,566,377.58)	52,030.61	4.330000 (525.000000)	ACT/360 1	(18.75) (18.75)	100.00 0.00	0.00 0.00	0.00 0.00	52,011.86 52,011.86
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 7.334650	5.523099 5.526644	(15,632.02) (14,538.49)	(69,348.03) (69,392.55)	44.51	4.330000 (1,700.000000)	ACT/360 1	(5.63) (10.75)	100.00 0.00	0.00 0.00	0.00 0.00	33.76 33.76
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3267068054	300775.ZK CNE100003QF4	10/15/2024 10/12/2034	(47,600) (47,600)	CNY 7.334650	3.093535 3.404482	(153,045.90) (162,053.34)	(147,252.29) (162,053.34)	14,801.05	4.330000 (1,821.848700)	ACT/360 1	(57.96) (120.48)	100.00 0.00	0.00 0.00	0.00 0.00	14,680.58 14,680.58
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260858391	002335.ZK CNE100000K31	10/15/2024 10/12/2034	(16,070) (16,070)	CNY 7.334650	4.069724 3.937066	(59,157.01) (63,268.65)	(65,400.46) (63,268.65)	(2,131.81)	4.330000 (1,316.723700)	ACT/360 1	(14.03) (27.91)	100.00 0.00	0.00 0.00	0.00 0.00	(2,159.72) (2,159.72)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272461	000905.ZK CNE000000YL3	01/10/2025 01/11/2035	(700) 0	CNY 7.334650	0.970735 0.933621	0.00 0.00	(679.51) (653.53)	(25.98)	4.324369 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(25.98) (25.98)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649845	000905.ZK CNE000000YL3	12/30/2024 01/02/2035	0 (31,100)	CNY 7.334650	0.970735 0.000000	(29,067.61) (30,191.42)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(10.50) (17.44)	100.00 0.00	437.46 (38.95)	0.00 0.00	420.02 420.02
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND	SDB3262800262	000516.ZK CNE000000016	11/20/2024 11/20/2034	(85,964) (50,364)	CNY 7.334650	0.681696 0.701601	(35,648.60) (36,314.76)	(58,601.30) (60,312.41)	1,711.11	4.330000 (249.056800)	ACT/360 1	1.90 3.76	100.00 0.00	0.00 0.00	0.00 0.00	1,714.87 1,714.87
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122906	603733.SH CNE1000031H0	09/25/2024 09/25/2034	(113,700) (108,500)	CNY 7.334650	2.744507 2.825890	(312,827.53) (306,635.33)	(312,050.47) (321,303.66)	9,253.19	4.330000 (1,087.304100)	ACT/360 1	(57.60) (100.05)	100.00 0.00	0.00 0.00	0.00 0.00	9,153.14 9,153.14
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741459	000697.ZK CNE000000800	11/19/2024 11/17/2034	(55,500) (55,500)	CNY 7.334650	1.190241 1.205291	(62,869.51) (66,893.66)	(66,058.37) (66,893.66)	835.29	4.330000 (1,672.522500)	ACT/360 1	(21.16) (43.85)	100.00 0.00	0.00 0.00	0.00 0.00	791.44 791.44
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123600	603225.SH CNE100002RHO	09/25/2024 09/25/2034	(302,400) (230,600)	CNY 7.334650	1.625163 1.535988	(345,982.79) (350,488.45)	(491,449.22) (464,482.89)	(26,966.33)	4.330000 (922.484800)	ACT/360 1	(46.50) (93.15)	100.00 0.00	0.00 0.00	0.00 0.00	(27,059.48) (27,059.48)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649848	600581.SH CNE000001C65	12/30/2024 01/02/2035	(67,600) (65,500)	CNY 7.334650	0.399474 0.418508	(26,671.67) (27,457.26)	(27,004.42) (28,291.12)	1,286.70	4.330000 (1,764.656400)	ACT/360 1	(9.77) (19.84)	100.00 0.00	0.00 0.00	0.00 0.00	1,266.86 1,266.86
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 7.334650	0.496275 0.524397	(23,438.03) (24,179.42)	(22,882.72) (24,179.42)	1,296.70	4.330000 (1,825.000000)	ACT/360 1	(8.97) (18.32)	100.00 0.00	0.00 0.00	0.00 0.00	1,278.38 1,278.38

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

# Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
		2327.TW	01/09/2025	(8,000)	TWD	17.215546	0.00	(137,724.37)		4.324369	ACT/360	0.00	100.00	0.00	0.00	560.83
YAGEO CORP CMN	SDB3265272423	TW0002327004	01/10/2035	0	32.703000	17.285650	0.00	(138,285.20)	560.83	(250.000000)	0	0.00	0.00	0.00	0.00	560.83
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 7.334650	2.193697 2.306526	(76,443.55) (79,113.84)	(71,075.78) (74,731.44)		4.330000 (1,610.860000)	ACT/360 1	(24.69) (50.57)	100.00 0.00	127.11 (2.80)	0.00 0.00	3,732.19 3,732.19
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123664	002353.ZK CNE100000L55	09/25/2024 09/25/2034	(50,735) (50,735)	CNY 7.334650	5.103175 5.045620	(248,536.15) (255,989.55)	(258,909.57) (255,989.55)	(2,920.02)	4.330000 (1,408.682300)	ACT/360 1	(66.46) (133.79)	100.00 0.00	0.00 0.00	0.00 0.00	(3,053.81) (3,053.81)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427198	002254.ZK CNE100000C56	10/08/2024 10/10/2034	(280,985) (225,600)	CNY 7.334650	1.216145 1.247364	(279,293.03) (289,598.21)	(341,718.58) (350,490.52)	8,771.93	4.330000 (1,550.398900)	ACT/360 1	(85.45) (257.01)	100.00 0.00	10,916.01 (171.80)	0.00 0.00	19,430.94 19,430.94
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857823	601933.SH CNE100000XX9	01/02/2025 01/02/2035	0 (14,500)	CNY 7.334650	0.813945 0.000000	(13,473.17) (12,554.11)	0.00 0.00	0.00	4.330000 (2,175.000000)	ACT/360 1	(6.63) (14.88)	100.00 0.00	369.10 (20.68)	0.00 0.00	354.22 354.22
YONYOU NETWORK TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716692	600588.SH CNE0000017Y6	12/31/2024 01/02/2035	(164,500) (164,500)	CNY 7.334650	1.377025 1.457350	(228,601.70) (239,734.15)	(226,520.69) (239,734.15)	13,213.46	4.330000 (1,525.000000)	ACT/360 1	(68.00) (128.63)	100.00 0.00	0.00 0.00	0.00 0.00	13,084.83 13,084.83
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862948	002489.ZK CNE100000VP9	11/01/2024 11/02/2034	(132,800) (162,200)	CNY 7.334650	0.424015 0.442460	(70,924.06) (71,767.01)	(56,309.16) (58,758.69)	2,449.53	4.330000 (1,450.508600)	ACT/360 1	(19.94) (40.23)	100.00 0.00	528.48 (9.10)	0.00 0.00	2,937.78 2,937.78
YOUNGOR GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328827	600177.SH CNE000000XR2	12/19/2024 12/21/2034	(167,500) (167,500)	CNY 7.334650	1.158883 1.214669	(198,209.95) (203,457.03)	(194,112.88) (203,457.03)	9,344.16	4.330000 (1,747.134300)	ACT/360 1	(71.72) (141.60)	100.00 0.00	0.00 0.00	0.00 0.00	9,202.56 9,202.56
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 7.334650	7.850409 8.186871	(309,356.74) (319,287.97)	(306,165.94) (319,287.97)	13,122.03	4.330000 (809.487100)	ACT/360 1	(31.16) (64.55)	100.00 0.00	0.00 0.00	0.00 0.00	13,057.48 13,057.48
YUNNAN COPPER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800236	000878.ZK CNE000000W13	11/20/2024 11/20/2034	(3,700) (3,700)	CNY 7.334650	1.693332 1.664687	(6,056.91) (6,159.34)	(6,265.33) (6,159.34)	(105.99)	4.330000 (1,075.000000)	ACT/360 1	(1.07) (2.17)	100.00 0.00	0.00 0.00	0.00 0.00	(108.15) (108.15)
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 7.334650	2.145978 2.284676	(29,016.63) (29,929.26)	(28,112.32) (29,929.26)	1,816.94	4.330000 (1,470.992300)	ACT/360 1	(8.26) (16.89)	100.00 0.00	0.00 0.00	0.00 0.00	1,800.05 1,800.05
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188344	002059.ZK CNE000001NB5	09/26/2024 10/10/2034	(409,951) (370,451)	CNY 7.334650	0.695330 0.729883	(277,904.56) (272,676.76)	(285,051.11) (299,216.27)	14,165.17	4.330000 (1,852.031000)	ACT/360 1	(110.17) (217.65)	100.00 0.00	0.00 0.00	0.00 0.00	13,947.51 13,947.51
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 7.334650	2.958560 3.196908	(155,607.57) (161,443.85)	(149,407.27) (161,443.85)	12,036.59	4.330000 (105.544500)	ACT/360 1	14.86 29.54	100.00 0.00	0.00 0.00	0.00 0.00	12,066.13 12,066.13
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 7.334650	1.966011 2.001994	(44,840.23) (45,245.06)	(44,431.84) (45,245.06)	813.22	4.330000 (2,072.676900)	ACT/360 1	(20.37) (40.98)	100.00 0.00	0.00 0.00	0.00 0.00	772.24 772.24
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800204	002203.ZK CNE1000008X5	11/20/2024 11/20/2034	(21,900) (21,900)	CNY 7.334650	1.505184 1.468038	(32,349.13) (32,150.03)	(32,963.54) (32,150.03)	(813.50)	4.330000 (1,100.000000)	ACT/360 1	(6.02) (11.97)	100.00 0.00	0.00 0.00	0.00 0.00	(825.48) (825.48)
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 7.334650	0.339485 0.350963	(46,452.14) (47,344.91)	(45,796.46) (47,344.91)	1,548.45	4.330000 (1,903.650800)	ACT/360 1	(18.87) (38.21)	100.00 0.00	0.00 0.00	0.00 0.00	1,510.24 1,510.24
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 7.334650	3.887029 3.995794	(270,968.90) (278,906.42)	(214,023.72) (220,012.41)	5,988.69	4.330000 (1,507.055800)	ACT/360 1	(79.89) (163.10)	100.00 0.00	2,516.90 (50.69)	0.00 0.00	8,342.49 8,342.49
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 7.334650	2.118711 2.253267	(36,224.79) (37,404.23)	(28,390.72) (30,193.78)	1,803.06	4.330000 (1,895.783100)	ACT/360 1	(14.58) (29.78)	100.00 0.00	603.71 (8.36)	0.00 0.00	2,376.99 2,376.99
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716698	600160.SH CNE000000WQ6	12/31/2024 01/02/2035	(19,100) (10,600)	CNY 7.334650	3.443927 3.271766	(34,675.50) (35,031.07)	(65,779.01) (62,490.73)	(3,288.27)	4.330000 (1,389.622600)	ACT/360 1	(9.17) (13.06)	100.00 0.00	0.00 0.00	0.00 0.00	(3,301.33) (3,301.33)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272464	300766.ZK CNE100003K12	01/10/2025 01/11/2035	(2,700) 0	CNY 7.334650	2.364121 2.281391	0.00 0.00	(6,383.13) (6,159.76)	(223.37)	4.324369 (1,868.421053)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(223.37) (223.37)
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 7.334650	2.357304 2.222938	0.00 0.00	(10,607.87) (10,003.22)	(604.64)	4.330000 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(604.64) (604.64)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427095	688298.SH CNE100003RM8	10/08/2024 10/10/2034	(24,372) (21,976)	CNY 7.334650	3.936111 3.992673	(85,342.52) (87,971.18)	(95,930.91) (97,309.43)	1,378.52	4.330000 (745.407400)	ACT/360 1	(7.09) (13.93)	100.00 0.00	281.42 (2.15)	0.00 0.00	1,646.01 1,646.01
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921624	002648.ZK CNE100001B07	01/03/2025 01/05/2035	(489,400) (232,700)	CNY 7.334650	2.590444 2.563134	(592,382.30) (596,505.71)	(1,267,763.29) (1,254,397.56)	(13,365.73)	4.330000 (125.000000)	ACT/360 1	51.18 88.17	100.00 0.00	0.00 0.00	0.00 0.00	(13,277.56) (13,277.56)
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 7.334650	0.344938 0.348232	(30,201.22) (29,947.95)	(29,947.95) (29,947.95)	283.28	4.330000 (1,343.139500)	ACT/360 1	(7.67) (15.24)	100.00 0.00	0.00 0.00	0.00 0.00	268.04 268.04
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272452	600576.SH CNE000001DJ9	01/10/2025 01/11/2035	(10,300) 0	CNY 7.334650	0.958464 0.975521	0.00 0.00	(9,872.18) (10,047.87)	175.69	4.324369 (1,625.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	175.69 175.69
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 7.334650	2.180063 2.275117	(56,024.32) (56,877.93)	(54,501.58) (56,877.93)	2,376.35	4.330000 (1,341.800000)	ACT/360 1	(14.04) (28.40)	100.00 0.00	0.00 0.00	0.00 0.00	2,347.95 2,347.95
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3264649727	300913.ZK CNE1000049C3	12/30/2024 01/02/2035	(800) (800)	CNY 7.334650	8.913854 7.853661	(6,556.76) (6,282.93)	(7,131.08) (6,282.93)	(848.15)	4.330000 (1,915.625000)	ACT/360 1	(2.73) (5.32)	100.00 0.00	0.00 0.00	0.00 0.00	(853.48) (853.48)
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123552	600023.SH CNE100001SP3	09/25/2024 09/25/2034	(1,107,700) (1,108,100)	CNY 7.334650	0.722598 0.772939	(829,759.69) (856,493.71)	(800,421.29) (856,184.53)	55,763.24	4.330000 (393.263200)	ACT/360 1	12.37 21.83	100.00 0.00	18.72 0.02	0.00 0.00	55,803.79 55,803.79
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 7.334650	2.831764 2.885548	(64,813.46) (64,347.72)	(63,148.34) (64,347.72)	1,199.38	4.330000 (1,577.242100)	ACT/360 1	(20.66) (41.11)	100.00 0.00	0.00 0.00	0.00 0.00	1,158.27 1,158.27
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741478	300308.ZK CNE100001CY9	11/19/2024 11/17/2034	(25,760) (3,160)	CNY 7.334650	17.499131 17.061356	(52,726.76) (53,298.86)	(450,777.61) (439,500.54)	(11,277.07)	4.330000 (962.658200)	ACT/360 1	(7.69) (32.80)	100.00 0.00	218.22 (17.14)	0.00 0.00	(11,091.65) (11,091.65)
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 7.334650	2.734963 2.643834	(230,910.90) (234,772.46)	(242,864.76) (234,772.46)	(8,092.30)	4.330000 (1,843.412100)	ACT/360 1	(90.00) (181.98)	100.00 0.00	0.00 0.00	0.00 0.00	(8,274.28) (8,274.28)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123647	000685.ZK CNE0000006B7	09/25/2024 09/25/2034	(75,900) (81,400)	CNY 7.334650	1.192968 1.260464	(98,548.70) (102,601.77)	(90,546.24) (95,669.22)	5,122.97	4.330000 (1,280.006100)	ACT/360 1	(22.70) (46.84)	100.00 0.00	333.09 (6.13)	0.00 0.00	5,409.22 5,409.22
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260865423	000544.ZK CNE000000F30	10/15/2024 10/12/2034	(58,100) (58,200)	CNY 7.334650	1.141159 1.192183	(67,598.14) (69,385.05)	(66,301.32) (69,265.83)	2,964.51	4.330000 (869.415800)	ACT/360 1	(7.98) (16.39)	100.00 0.00	5.12 (0.05)	0.00 0.00	2,953.24 2,953.24
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 7.334650	0.753956 0.766111	(20,097.02) (20,301.94)	(19,979.82) (20,301.94)	322.12	4.330000 (1,800.000000)	ACT/360 1	(7.61) (15.32)	100.00 0.00	0.00 0.00	0.00 0.00	306.80 306.80

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 7, 2025  
Run Date: Jan 8, 2025 12:47 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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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)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
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) (101,600)	CNY 7.334650	0.948921 0.977189	(99,282.40) (99,282.40)	(96,410.33) (99,282.40)	2,872.08	4.330000 (1,450.000000)	ACT/360 1	(28.05) (28.05)	100.00 0.00	0.00 0.00	0.00 0.00	2,844.03 2,844.03
<b>TOTAL Short</b>							<b>(60,857,419.17)</b>	<b>(65,289,421.79)</b>				<b>(10,390.12)</b>		<b>364,071.69</b>	<b>(7,546.70)</b>	<b>1,950,674.16</b>
<b>TOTAL USD</b>							<b>(62,475,123.19)</b>	<b>(66,929,737.81)</b>	<b>1,640,316.02</b>			<b>(22,998.41)</b>	<b>(30,715.14)</b>	<b>(3,763.91)</b>	<b>0.00</b>	<b>1,950,674.16</b>
							<b>3,268,704.66</b>	<b>2,098,606.51</b>				<b>(19,199.63)</b>		<b>319,653.87</b>	<b>(7,546.70)</b>	<b>(219,152.67)</b>
							<b>3,133,205.51</b>	<b>2,561,682.49</b>	<b>(463,075.98)</b>			<b>(45,015.42)</b>	<b>(30,715.14)</b>	<b>(5,774.98)</b>	<b>0.00</b>	<b>(219,152.67)</b>
<b>TOTAL 066831553</b>																<b>(657,338.12)</b>
<b>GRAND TOTAL</b>																<b>(657,338.12)</b>

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