

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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### Month To Date Accruals

Contract Currency	Total Equity Mark To Market	Total Dividend Accrued	Total Interest Accrued	Total Unsettled P&L	Total Unsettled Fee	Total Unsettled Financing	Total Mark to Market (Contract)	FX (Contract to Base)	Total Mark to Market (Base)	Long/Short	Current Notional (Base)	Gross Current Notional (Base)	Base CCY
AUD	(175,576.97)	13,975.84	10,405.46	177,656.79	0.00	(1,468.18)	26,461.13	0.622850	16,481.31	LONG	114,790,510.82	114,790,510.82	USD
HKD	(661,023.14)	(39,633.18)	(103,953.51)	393,497.96	0.00	(2,409.02)	(411,111.87)	0.128422	(52,795.66)	SHORT	(117,474,754.38)	117,474,754.38	USD
JPY	7,153,169.77	(2,266,337.99)	(850,850.24)	47,790,323.74	0.00	(105,110.68)	51,826,305.27	0.006391	331,247.40				
NZD	115,960.41	0.00	2,073.64	1,168.35	0.00	22.76	119,202.40	0.561730	66,959.56	<b>GRAND TOTAL</b>	<b>(2,684,243.56)</b>	<b>232,265,265.20</b>	
SGD	(93,536.90)	0.00	(2,459.12)	38,276.87	0.00	(1,012.81)	(57,719.15)	0.731395	(42,215.51)				
USD	(132,426.49)	(25,956.82)	(201,904.14)	863,928.60	0.00	(32,077.15)	503,641.16	1.000000	503,641.16				
<b>GRAND TOTAL</b>									<b>823,318.27</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	0 0	AUD 1.000000	29.190000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (1,019.40)	100.00 0.00	23,566.37 (1,019.40)	0.00 0.00	22,546.98 14,043.38
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES	SDB3265201679	APA.AX AU000000APA1	01/08/2025 01/10/2035	0 0	AUD 1.000000	6.860000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (21.66)	100.00 0.00	(386.48) (21.66)	0.00 0.00	(408.14) (254.21)
ASX LIMITED CMN ORDINARY FULLY PAID	SDB3264983876	ASX.AX AU000000ASX7	01/03/2025 01/04/2035	0 0	AUD 1.000000	64.440000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (5.64)	100.00 0.00	37.02 (5.64)	0.00 0.00	31.38 19.54
BHP GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3265201687	BHP.AX AU000000BHP4	01/08/2025 01/10/2035	26,686 51,311	AUD 1.000000	39.780000 38.826081	2,031,402.49 1,996,584.67	1,061,569.08 1,036,112.80	25,456.28	4.336231 25.000000	ACT/365 1	(251.11) (2,177.26)	100.00 0.00	28,893.27 (1,363.53)	0.00 0.00	52,172.28 32,495.51
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3264649694	CBA.AX AU000000CBA7	12/27/2024 12/29/2034	0 0	AUD 1.000000	151.270000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (1,027.95)	100.00 0.00	39,389.93 (1,027.95)	0.00 0.00	38,361.98 23,893.76
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3265604062	CBA.AX AU000000CBA7	01/16/2025 01/17/2035	6,876 0	AUD 1.000000	151.270000 152.142155	0.00 0.00	1,040,132.52 1,046,129.46	(5,996.94)	4.336231 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(5,996.94) (3,735.19)
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID	SDB3265127414	CPU.AX AU000000CPU5	01/07/2025 01/05/2035	17,514 22,112	AUD 1.000000	33.970000 33.784847	754,019.20 751,154.43	594,950.58 591,707.81	3,242.77	4.336231 25.000000	ACT/365 1	(94.40) (282.20)	100.00 0.00	(2,164.92) (178.75)	0.00 0.00	795.65 495.57
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3265201689	FMG.AX AU000000FMG4	01/08/2025 01/10/2035	24,474 45,756	AUD 1.000000	18.840000 17.569750	822,692.88 811,995.89	461,090.16 430,002.07	31,088.09	4.336231 25.000000	ACT/365 1	(102.10) (664.46)	100.00 0.00	17,418.93 (418.37)	0.00 0.00	47,842.56 29,798.74
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3264390164	FMG.AX AU000000FMG4	12/19/2024 12/20/2034	0 0	AUD 1.000000	18.840000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (27.05)	100.00 0.00	835.06 (27.05)	0.00 0.00	808.01 503.27
GOODMAN GROUP STAPLED SECURITIES US PROHIBITED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3264390147	GMG.AX AU000000GMG2	12/19/2024 12/20/2034	0 0	AUD 1.000000	36.540000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (105.64)	100.00 543.30	6,687.58 (105.64)	0.00 0.00	7,125.23 4,437.95
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.	SDB3262115591	MQG.AX AU000000MQG1	11/06/2024 11/08/2034	0 0	AUD 1.000000	224.200000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (400.27)	100.00 0.00	14,503.95 (400.27)	0.00 0.00	14,103.68 8,784.48

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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>AUD (Cont.)</b>																
<b>Long (Cont.)</b>																
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID	SDB3260121550	MPL.AX AU000000MPL3	09/24/2024 09/22/2034	28,167 45,245	AUD 1.000000	3.730000 3.812264	170,573.65 172,435.16	105,062.91 107,380.04	(2,317.13)	4.336231 25.000000	ACT/365 1	(21.65) (347.33)	100.00 0.00	(336.73) (225.80)	0.00 0.00	(3,001.19) (1,869.29)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3260121552	MGR.AX AU000000MGR9	09/24/2024 09/22/2034	183,112 186,416	AUD 1.000000	1.890000 1.875411	341,141.28 349,605.25	346,081.68 343,410.25	2,671.43	4.336231 25.000000	ACT/365 1	(43.87) (815.22)	100.00 13,432.55	1,638.44 (261.21)	0.00 0.00	16,927.19 10,543.10
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3261588078	NWL.AX AU000000NWL7	10/25/2024 10/25/2034	47,767 45,923	AUD 1.000000	26.580000 28.689742	1,256,453.28 1,320,790.63	1,269,646.86 1,370,422.92	(100,776.06)	4.336231 25.000000	ACT/365 1	(165.52) (2,095.85)	100.00 0.00	0.00 0.00	0.00 0.00	(102,871.90) (64,073.76)
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID	SDB3265201680	NHC.AX AU000000NHC7	01/08/2025 01/10/2035	9,660 38,437	AUD 1.000000	4.940000 4.842627	187,572.56 191,049.15	47,720.40 46,779.77	940.63	4.336231 25.000000	ACT/365 1	(23.98) (224.03)	100.00 0.00	(4,177.38) (208.55)	0.00 0.00	(3,460.78) (2,155.55)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID	SDB3264120680	PME.AX AU000000PME8	12/13/2024 12/13/2034	1,331 1,135	AUD 1.000000	253.690000 254.246925	288,301.35 288,397.53	337,661.39 338,402.66	(741.27)	4.336231 25.000000	ACT/365 1	(36.24) (425.34)	100.00 0.00	5,010.37 (113.23)	0.00 0.00	3,843.77 2,394.09
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID	SDB3265057943	QAN.AX AU000000QAN2	01/06/2025 01/04/2035	0 0	AUD 1.000000	8.860000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (5.70)	100.00 0.00	(249.24) (5.70)	0.00 0.00	(254.93) (158.78)
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264120655	REA.AX AU000000REA9	12/13/2024 12/13/2034	0 0	AUD 1.000000	233.140000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (53.76)	100.00 0.00	1,949.58 (53.76)	0.00 0.00	1,895.82 1,180.81
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265201685	RIO.AX AU000000RIO1	01/08/2025 01/10/2035	0 0	AUD 1.000000	119.490000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 1	0.00 (200.51)	100.00 0.00	8,757.81 (200.51)	0.00 0.00	8,557.30 5,329.91
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID	SDB3261285283	STO.AX AU000000STO6	10/21/2024 10/19/2034	0 78,256	AUD 1.000000	7.140000 0.000000	557,182.72 523,047.75	0.00 0.00	0.00	4.336231 25.000000	ACT/365 1	(65.95) (1,062.29)	100.00 0.00	43,779.20 (1,085.46)	0.00 0.00	42,716.91 26,606.23
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID	SDB3265057951	SUN.AX AU000000SUN6	01/06/2025 01/04/2035	0 0	AUD 1.000000	19.310000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (3.03)	100.00 0.00	182.42 (3.03)	0.00 0.00	179.39 111.73
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID	SDB3260121474	TNE.AX AU000000TNE8	09/24/2024 09/22/2034	53,566 50,326	AUD 1.000000	28.490000 30.985969	1,477,571.36 1,565,949.35	1,526,095.34 1,659,794.39	(133,699.05)	4.336231 25.000000	ACT/365 1	(196.16) (2,266.40)	100.00 0.00	0.00 0.00	0.00 0.00	(135,965.45) (84,686.08)
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	13.490000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (2.86)	100.00 0.00	(107.87) (2.86)	0.00 0.00	(110.73) (68.97)
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID	SDB3265127427	SOL.AX AU000000SOL3	01/07/2025 01/05/2035	0 0	AUD 1.000000	33.320000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (5.23)	100.00 0.00	(269.88) (5.23)	0.00 0.00	(275.11) (171.35)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3265604093	WBC.AX AU000000WBC1	01/16/2025 01/17/2035	27,073 0	AUD 1.000000	31.860000 31.866659	862,545.78 862,726.07	862,545.78 862,726.07	(180.29)	4.336231 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(180.29) (112.29)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3265201657	WBC.AX AU000000WBC1	01/08/2025 01/10/2035	0 0	AUD 1.000000	31.860000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 25.000000	ACT/365 0	0.00 (33.57)	100.00 0.00	1,783.52 (33.57)	0.00 0.00	1,749.95 1,089.96
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3265670288	WTC.AX AU000000WTC3	01/17/2025 01/17/2035	309 0	AUD 1.000000	115.000000 115.903644	0.00 0.00	35,535.00 35,814.23	(279.23)	4.336746 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(279.23) (173.92)
<b>TOTAL Long</b>							<b>7,886,910.77</b>	<b>7,688,091.70</b>	<b>(180,590.76)</b>			<b>(1,000.98)</b>		<b>186,740.97</b>	<b>0.00</b>	<b>6,853.41</b>
							<b>7,971,009.81</b>	<b>7,868,682.46</b>				<b>(13,272.64)</b>	<b>13,975.84</b>	<b>(6,767.17)</b>	<b>0.00</b>	<b>4,268.65</b>
<b>Short</b>																
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID	SDB3260962041	AGL.AX AU000000AGL7	10/14/2024 10/12/2034	(80,871) (81,674)	AUD 1.000000	11.410000 11.295450	(940,884.48) (922,493.66)	(922,738.11) (913,474.35)	(9,263.76)	4.336231 (25.000000)	ACT/365 1	103.15 1,103.75	100.00 0.00	(214.29) 18.58	0.00 0.00	(8,374.30) (5,215.93)

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<b>AUD (Cont.)</b>																
<b>Short (Cont.)</b>																
		ALD.AX	10/01/2024	(31,330)	AUD	29.840000	(902,270.65)	(934,887.20)		4.336231	ACT/365	98.64	100.00	(438.51)	0.00	(46,249.00)
AMPOL LTD CMN ORDINARY FULLY PAID	SDB3260458813	AU0000088338	09/29/2034	(31,145)	1.000000	28.339990	(882,320.33)	(887,891.87)	(46,995.33)	(25.000000)	1	1,184.84	0.00	10.22	0.00	(28,806.19)
ANSELL LIMITED CMN ORDINARY FULLY PAID	SDB3260427214	AU000000ANN9	09/30/2024	(38,092)	AUD	33.980000	(1,221,692.40)	(1,294,366.16)		4.336231	ACT/365	137.31	100.00	0.00	0.00	(4,039.11)
APPEN LIMITED CMN ORDINARY FULLY PAID	SDB3264983893	AU000000APX3	09/28/2034	(36,252)	1.000000	33.835238	(1,226,266.18)	(1,288,851.87)	(5,514.29)	(25.000000)	1	1,475.18	0.00	0.00	0.00	(2,515.76)
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264983885	APX.AX	01/03/2025	(21,990)	AUD	2.560000	(60,252.60)	(56,294.40)		4.336231	ACT/365	(1.64)	100.00	0.00	0.00	4,774.51
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID	SDB3265604057	AU000000AZJ1	01/04/2035	(21,990)	1.000000	2.778104	(61,090.50)	(61,090.50)	4,796.10	(538.810800)	1	(21.59)	0.00	0.00	0.00	2,973.81
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID	SDB3260964901	ALL.AX	01/03/2025	(5,381)	AUD	70.830000	(299,088.72)	(381,136.23)		4.336231	ACT/365	33.40	100.00	(1,598.64)	0.00	(2,648.58)
BRAMBLES LIMITED CMN ORDINARY FULLY PAID	SDB3265465954	AU000000ALL7	01/04/2035	(4,228)	1.000000	70.602259	(298,370.52)	(379,910.75)	(1,225.48)	(25.000000)	1	175.54	0.00	31.96	0.00	(1,649.67)
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260644174	AZJ.AX	01/16/2025	0	AUD	3.280000	0.00	0.00		4.336231	ACT/365	0.00	100.00	(139.45)	0.00	(139.45)
BRAMBLES LIMITED CMN ORDINARY FULLY PAID	SDB3265465954	AU000000AZJ1	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	0.00	1.66	0.00	(86.86)
BRAMBLES LIMITED CMN ORDINARY FULLY PAID	SDB3265465954	BGL.AX	10/14/2024	(19,375)	AUD	1.080000	(20,274.40)	(20,925.00)		4.336231	ACT/365	2.40	100.00	217.52	0.00	1,093.17
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260644174	AU0000019374	10/12/2034	(19,037)	1.000000	1.123529	(21,408.71)	(21,768.37)	843.37	(25.000000)	1	32.28	0.00	1.40	0.00	680.88
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID	SDB3262258007	BXB.AX	01/14/2025	(5,937)	AUD	18.780000	(159,542.00)	(111,496.86)		4.336231	ACT/365	17.97	100.00	1,389.05	0.00	5,031.79
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	SDB3264649698	AU000000BxB1	01/12/2035	(8,275)	1.000000	19.387663	(160,454.94)	(115,104.55)	3,607.69	(25.000000)	1	35.04	0.00	15.24	0.00	3,134.05
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3265201728	BRG.AX	10/08/2024	(7,000)	AUD	35.250000	(834,039.18)	(246,750.00)		4.336231	ACT/365	94.96	100.00	(1,329.35)	0.00	1,057.87
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3265465913	AU000000BRG2	10/06/2034	(23,946)	1.000000	35.406489	(847,394.90)	(247,845.42)	1,095.42	(25.000000)	1	1,291.79	0.00	968.39	0.00	658.89
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3263185972	CAR.AX	01/10/2025	(2,793)	AUD	37.810000	(47,512.50)	(105,603.33)		4.336231	ACT/365	5.43	100.00	0.00	0.00	609.52
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3263185972	AU000000CAR3	01/10/2035	(1,267)	1.000000	38.016574	(48,409.57)	(106,180.29)	576.96	(25.000000)	1	32.55	0.00	0.00	0.00	379.64
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	CU6.AX	11/08/2024	0	AUD	3.800000	0.00	0.00		4.336231	ACT/365	0.00	100.00	412.31	0.00	412.26
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	AU00000165375	11/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	(437.241200)	0	(0.05)	0.00	(0.05)	0.00	256.78
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	COH.AX	12/27/2024	(662)	AUD	306.950000	(174,996.96)	(203,200.90)		4.336231	ACT/365	19.41	100.00	(2,411.66)	0.00	(7,081.94)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	AU000000COH5	12/29/2034	(579)	1.000000	299.714722	(173,481.94)	(198,411.15)	(4,789.75)	(25.000000)	1	119.47	0.00	34.25	0.00	(4,410.99)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	CBA.AX	01/08/2025	0	AUD	151.270000	0.00	0.00		4.336231	ACT/365	0.00	100.00	(21,922.57)	0.00	(21,643.93)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	AU000000CBA7	01/10/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	278.64	0.00	278.64	0.00	(13,480.92)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	CSL.AX	01/14/2025	0	AUD	276.330000	(134,400.00)	0.00		4.336231	ACT/365	15.36	100.00	4,158.18	0.00	4,188.90
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	AU000000CSL8	01/12/2035	(480)	1.000000	0.000000	(137,057.76)	0.00	0.00	(25.000000)	1	30.72	0.00	46.08	0.00	2,609.06
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	CSL.AX	11/27/2024	0	AUD	276.330000	0.00	0.00		4.336231	ACT/365	0.00	100.00	(10,056.37)	0.00	(9,555.47)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	AU000000CSL8	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	500.90	0.00	500.90	0.00	(5,951.62)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262936512	DEG.AX	11/21/2024	(27,039)	AUD	1.990000	(52,590.86)	(53,807.61)		4.336231	ACT/365	5.31	100.00	(141.21)	0.00	(6,133.87)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262936512	AU000000DEG6	11/22/2034	(27,039)	1.000000	1.765751	(47,744.15)	(47,744.15)	(6,063.46)	(25.000000)	1	70.80	0.00	1.94	0.00	(3,820.48)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3265057956	DMP.AX	01/06/2025	(383)	AUD	29.470000	(10,436.25)	(11,287.01)		4.336231	ACT/365	1.20	100.00	(12.84)	0.00	(42.08)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3265057956	AU000000DMP0	01/04/2035	(363)	1.000000	29.359837	(10,664.08)	(11,244.82)	(42.19)	(25.000000)	1	12.95	0.00	1.42	0.00	(26.21)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262115436	DRO.AX	11/06/2024	(262,512)	AUD	0.680000	(192,599.80)	(178,508.16)		4.336231	ACT/365	(50.45)	100.00	0.00	0.00	20,980.28
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262115436	AU000000DRO2	11/08/2034	(260,270)	1.000000	0.762480	(198,550.01)	(200,160.22)	21,652.06	(1,403.107700)	1	(671.78)	0.00	0.00	0.00	13,067.57
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	EDV.AX	12/24/2024	(38,632)	AUD	4.140000	(157,709.48)	(159,936.48)		4.336231	ACT/365	17.92	100.00	1,593.58	0.00	3,364.08
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	AU00000154833	12/22/2034	(38,279)	1.000000	4.178942	(159,971.87)	(161,440.87)	1,504.39	(25.000000)	1	266.11	0.00	108.82	0.00	2,095.32
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260427109	GMD.AX	09/30/2024	(126,369)	AUD	2.740000	(344,168.00)	(346,251.06)		4.336231	ACT/365	34.53	100.00	0.00	0.00	(31,978.87)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260427109	AU000000GMD9	09/28/2034	(125,152)	1.000000	2.483525	(313,840.62)	(310,492.66)	(32,410.44)	(25.000000)	1	431.58	0.00	0.00	0.00	(19,918.04)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3265201674	TLC.AX	01/08/2025	(8,643)	AUD	4.850000	(42,578.46)	(41,918.55)		4.336231	ACT/365	4.95	100.00	3,405.21	0.00	5,133.04
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3265201674	AU0000219529	01/10/2035	(8,761)	1.000000	5.036220	(44,122.32)	(43,528.05)	1,609.50	(25.000000)	1	118.33	0.00	84.22	0.00	3,197.11

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>AUD (Cont.)</b>																
<b>Short (Cont.)</b>																
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID	SDB3263707259	LYC.AX AU000000LYC6	12/09/2024 12/07/2034	(10,857) (10,857)	AUD 1.000000	7.070000 6.455162	(77,084.70) (70,083.69)	(76,758.99) (70,083.69)	(6,675.30)	4.336231 (25.000000)	ACT/365 1	7.80 100.91	100.00 0.00	(275.12) 2.46	0.00 0.00	(6,849.51) (4,266.22)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID	SDB3262055937	MIN.AX AU000000MIN4	11/05/2024 11/03/2034	(5,986) (6,752)	AUD 1.000000	36.750000 34.381863	(236,860.16) (232,045.33)	(219,985.50) (205,809.83)	(14,175.67)	4.336231 (25.000000)	ACT/365 1	25.94 414.54	100.00 0.00	(3,601.56) 158.08	0.00 0.00	(17,362.69) (10,814.35)
NEXTDC LIMITED CMN ORDINARY FULLY PAID	SDB3263530573	NXT.AX AU000000NXT8	12/04/2024 12/06/2034	(26,612) (26,612)	AUD 1.000000	15.000000 15.243364	(393,591.48) (405,656.41)	(399,180.00) (405,656.41)	6,476.41	4.336231 (25.000000)	ACT/365 1	45.50 353.85	100.00 0.00	0.00 0.00	0.00 0.00	6,830.26 4,254.23
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID	SDB3265465959	NST.AX AU000000NST8	01/14/2025 01/12/2035	(7,967) (5,189)	AUD 1.000000	17.280000 16.760347	(87,071.42) (86,086.83)	(137,669.76) (133,529.68)	(4,140.08)	4.336231 (25.000000)	ACT/365 1	9.63 19.28	100.00 0.00	0.00 0.00	0.00 0.00	(4,120.80) (2,566.64)
ORICA LIMITED CMN ORDINARY FULLY PAID	SDB3265604074	ORI.AX AU000000ORI1	01/16/2025 01/17/2035	(1,915) 0	AUD 1.000000	16.770000 16.899396	0.00 0.00	(32,114.55) (32,362.34)	247.79	4.336231 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	247.79 154.34
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00	SDB3262115576	ORG.AX AU000000ORG5	11/06/2024 11/08/2034	(111,041) (81,478)	AUD 1.000000	11.190000 11.031529	(911,738.82) (892,666.83)	(1,242,548.79) (1,224,951.96)	(17,596.83)	4.336231 (25.000000)	ACT/365 1	99.80 1,033.66	100.00 0.00	(1,928.48) 105.68	0.00 0.00	(18,491.65) (11,517.52)
ORORA LIMITED CMN ORDINARY FULLY PAID	SDB3260458766	ORA.AX AU000000ORA8	10/01/2024 09/29/2034	0 0	AUD 1.000000	2.380000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 (25.000000)	ACT/365 1	0.00 1,026.05	100.00 0.00	14,730.27 1,026.05	0.00 0.00	15,756.32 9,813.83
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID	SDB3264390195	PDN.AX AU000000PDN8	12/19/2024 12/20/2034	0 0	AUD 1.000000	8.350000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 (25.000000)	ACT/365 0	0.00 19.75	100.00 0.00	(3,886.17) 19.75	0.00 0.00	(3,866.42) (2,408.20)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3264983884	PLS.AX AU000000PLS0	01/03/2025 01/04/2035	(13,039) (37,228)	AUD 1.000000	2.290000 2.239413	(81,901.60) (82,474.21)	(29,859.31) (29,199.70)	(659.61)	4.336231 (50.000000)	ACT/365 1	8.68 102.07	100.00 0.00	(1,312.88) 82.32	0.00 0.00	(1,870.41) (1,164.98)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID	SDB3265057955	RHC.AX AU000000RHC8	01/06/2025 01/04/2035	(15,536) (13,855)	AUD 1.000000	34.630000 34.294586	(465,250.90) (475,237.34)	(538,011.68) (532,800.69)	(5,210.99)	4.336231 (25.000000)	ACT/365 1	53.27 252.59	100.00 0.00	(84.57) 0.70	0.00 0.00	(5,042.98) (3,141.02)
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265057927	RIO.AX AU000000RIO1	01/06/2025 01/04/2035	0 0	AUD 1.000000	119.490000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 (25.000000)	ACT/365 0	0.00 7.66	100.00 0.00	510.91 7.66	0.00 0.00	518.57 322.99
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260188363	SFR.AX AU000000SFR8	09/25/2024 09/27/2034	(39,367) (39,402)	AUD 1.000000	9.420000 9.280054	(373,136.94) (365,652.68)	(370,837.14) (365,327.88)	(5,509.26)	4.336231 (25.000000)	ACT/365 1	40.88 544.53	100.00 0.00	(69.94) 13.08	0.00 0.00	(5,034.67) (3,135.84)
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3265604030	SCG.AX AU000000SCG8	01/16/2025 01/17/2035	(12,583) 0	AUD 1.000000	3.590000 3.577575	0.00 0.00	(45,172.97) (45,016.63)	(156.34)	4.336231 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(156.34) (97.38)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3261985914	SIG.AX AU000000SIG5	11/04/2024 11/02/2034	(50,342) (50,248)	AUD 1.000000	2.860000 2.700345	(148,231.60) (135,663.71)	(143,978.12) (135,940.79)	(8,037.33)	4.336231 (25.000000)	ACT/365 1	15.10 158.65	100.00 0.00	0.00 0.00	0.00 0.00	(7,878.68) (4,907.23)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3260588436	SHL.AX AU000000SHL7	10/02/2024 10/04/2034	(32,653) (32,653)	AUD 1.000000	27.880000 27.544475	(902,202.39) (900,389.34)	(910,365.64) (900,389.34)	(9,976.30)	4.336231 (25.000000)	ACT/365 1	100.79 876.69	100.00 0.00	(3,886.72) 83.29	0.00 0.00	(12,986.33) (8,088.53)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID	SDB3265057925	S32.AX AU000000S320	01/06/2025 01/04/2035	0 0	AUD 1.000000	3.420000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 (25.000000)	ACT/365 0	0.00 4.24	100.00 0.00	215.82 4.24	0.00 0.00	220.07 137.07
TELEX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID	SDB3260121453	TLX.AX AU000000TLX2	09/24/2024 09/22/2034	(34,154) (34,065)	AUD 1.000000	25.110000 24.593466	(818,241.30) (837,742.26)	(857,606.94) (839,965.24)	(17,641.70)	4.336231 (25.000000)	ACT/365 1	93.92 1,215.76	100.00 0.00	(127.28) 26.17	0.00 0.00	(16,553.22) (10,310.17)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260427219	TWE.AX AU000000TWE9	09/30/2024 09/28/2034	(201,172) (199,745)	AUD 1.000000	10.640000 11.314431	(2,105,312.30) (2,260,947.36)	(2,140,470.08) (2,276,146.66)	135,676.58	4.336231 (25.000000)	ACT/365 1	254.18 3,320.27	100.00 0.00	4,078.38 103.94	0.00 0.00	143,075.23 89,114.41
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID	SDB3265531272	VNT.AX AU0000184459	01/15/2025 01/17/2035	(21,838) (7,244)	AUD 1.000000	3.640000 3.637724	(26,114.82) (26,114.82)	(79,490.32) (79,440.61)	(49.71)	4.336231 (25.000000)	ACT/365 1	2.92 2.92	100.00 0.00	0.00 0.00	0.00 0.00	(46.79) (29.14)
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260188369	VEA.AX AU0000016875	09/25/2024 09/27/2034	(508,237) (506,517)	AUD 1.000000	2.740000 2.631302	(1,352,400.39) (1,332,647.61)	(1,392,569.38) (1,337,324.98)	(55,244.40)	4.336231 (25.000000)	ACT/365 1	149.06 1,928.27	100.00 0.00	(339.01) 7.16	0.00 0.00	(53,655.14) (33,419.10)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>AUD (Cont.)</b>																
<b>Short (Cont.)</b>																
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260961921	WEB.AX AU000000WEB7	10/14/2024 10/12/2034	0 0	AUD 1.000000	4.580000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 (25.000000)	ACT/365 1	0.00 55.89	100.00 0.00	611.72 55.89	0.00 0.00	667.60 415.82
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID	SDB3265465920	WHC.AX AU000000WHC8	01/14/2025 01/12/2035	(2,063) (2,063)	AUD 1.000000	6.270000 5.994541	(12,481.15) (12,366.74)	(12,935.01) (12,366.74)	(568.27)	4.336231 (25.000000)	ACT/365 1	1.38 2.77	100.00 0.00	0.00 0.00	0.00 0.00	(565.50) (352.22)
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3265127438	WTC.AX AU000000WTC3	01/07/2025 01/05/2035	0 (197)	AUD 1.000000	115.000000 0.000000	(23,840.94) (24,921.20)	0.00 0.00	0.00	4.336231 (25.000000)	ACT/365 1	2.80 143.74	100.00 0.00	2,326.51 143.74	0.00 0.00	2,470.25 1,538.59
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID	SDB3265127403	WDS.AX AU0000224040	01/07/2025 01/05/2035	0 0	AUD 1.000000	25.780000 0.000000	0.00 0.00	0.00 0.00	0.00	4.336231 (25.000000)	ACT/365 0	0.00 9.85	100.00 0.00	(1,119.44) 9.85	0.00 0.00	(1,109.59) (691.11)
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262936508	WOW.AX AU000000WOW2	11/21/2024 11/22/2034	(73,839) (85,302)	AUD 1.000000	30.030000 30.523372	(2,567,590.20) (2,603,322.11)	(2,217,385.17) (2,253,815.24)	36,430.07	4.336231 (25.000000)	ACT/365 1	291.69 4,328.00	100.00 0.00	12,174.68 1,344.59	0.00 0.00	52,932.76 32,969.17
WORLEY LTD ORD CMN ORDINARY FULLY PAID	SDB3264583145	WOR.AX AU000000WOR2	12/24/2024 12/22/2034	(50,954) (30,234)	AUD 1.000000	14.050000 13.885741	(416,019.84) (415,111.70)	(715,903.70) (707,534.07)	(8,369.63)	4.336231 (25.000000)	ACT/365 1	46.47 337.12	100.00 0.00	(12.27) 0.65	0.00 0.00	(8,044.78) (5,010.69)
ZIP CO LIMITED CMN ORDINARY FULLY PAID	SDB3260121497	ZIP.AX AU0000218307	09/24/2024 09/22/2034	(255,341) (254,786)	AUD 1.000000	2.810000 3.009003	(749,070.84) (768,700.99)	(717,508.21) (768,321.77)	50,813.56	4.336231 (25.000000)	ACT/365 1	85.95 951.96	100.00 0.00	0.00 0.00	0.00 0.00	51,765.52 32,242.15
<b>TOTAL Short</b>							<b>(17,343,178.53)</b>	<b>(17,349,458.32)</b>				<b>1,875.63</b>		<b>(9,084.18)</b>	<b>0.00</b>	<b>19,607.72</b>
<b>TOTAL AUD</b>							<b>(17,476,125.28)</b>	<b>(17,354,472.12)</b>	<b>5,013.80</b>			<b>23,678.10</b>	<b>0.00</b>	<b>5,298.99</b>	<b>0.00</b>	<b>12,212.67</b>
							<b>(9,456,267.76)</b>	<b>(9,661,366.62)</b>				<b>874.65</b>		<b>177,656.79</b>	<b>0.00</b>	<b>26,461.13</b>
							<b>(9,505,115.47)</b>	<b>(9,485,789.65)</b>	<b>(175,576.97)</b>			<b>10,405.46</b>	<b>13,975.84</b>	<b>(1,468.18)</b>	<b>0.00</b>	<b>16,481.31</b>
<b>HKD</b>																
<b>Long</b>																
AIA GROUP LIMITED CMN	SDB3263868388	1299.HK HK0000069689	12/10/2024 12/08/2034	0 0	HKD 1.000000	53.100000 0.000000	0.00 0.00	0.00 0.00	0.00	2.964960 30.000000	ACT/365 0	0.00 (4,096.18)	100.00 0.00	(147,260.03) (4,096.18)	0.00 0.00	(151,356.21) (19,437.41)
ALIBABA GROUP HOLDING LIMITED CMN	SDB3260661445	9988.HK KYG017191142	10/09/2024 10/11/2034	0 0	HKD 1.000000	79.950000 0.000000	0.00 0.00	0.00 0.00	0.00	2.964960 30.000000	ACT/365 0	0.00 (1,064.31)	100.00 0.00	(7,548.15) (1,064.31)	0.00 0.00	(8,612.46) (1,106.03)
BOC HONG KONG (HOLDINGS) LTD CMN	SDB3263242791	2388.HK HK2388011192	11/28/2024 11/29/2034	169,000 169,000	HKD 1.000000	24.550000 24.950000	4,132,050.00 4,216,550.00	4,148,950.00 4,216,550.00	(67,600.00)	2.964960 30.000000	ACT/365 1	(376.48) (6,071.46)	100.00 0.00	0.00 0.00	0.00 0.00	(73,671.46) (9,461.01)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A	SDB3263644993	3998.HK KYG126521064	12/06/2024 12/06/2034	534,000 536,000	HKD 1.000000	3.670000 3.880000	1,918,880.00 2,079,680.00	1,959,780.00 2,071,920.00	(112,140.00)	2.964960 30.000000	ACT/365 1	(184.71) (2,987.53)	100.00 31,920.00	(428.84) (11.91)	31,920.00 0.00	(83,636.38) (10,740.72)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H	SDB3262612818	1359.HK CNE100001QS1	11/14/2024 11/15/2034	110,000 110,000	HKD 1.000000	1.130000 1.270000	116,600.00 139,700.00	124,300.00 139,700.00	(15,400.00)	2.964960 30.000000	ACT/365 1	(12.31) (199.87)	90.00 0.00	0.00 0.00	0.00 0.00	(15,599.87) (2,003.36)
CHINA CONSTRUCTION BANK CORP CMN CL H	SDB3265127402	0939.HK CNE1000002H1	01/07/2025 01/05/2035	1,396,000 1,396,000	HKD 1.000000	6.030000 6.026039	8,208,480.00 8,412,350.72	8,417,880.00 8,412,350.72	5,529.28	2.964960 30.000000	ACT/365 1	(750.82) (7,685.01)	90.00 0.00	0.00 0.00	0.00 0.00	(2,155.73) (276.84)
CHINA FEIHE LIMITED CMN	SDB3260661420	6186.HK KYG2121Q1055	10/09/2024 10/11/2034	254,000 254,000	HKD 1.000000	5.230000 5.450000	1,287,780.00 1,384,300.00	1,328,420.00 1,384,300.00	(55,880.00)	2.964960 30.000000	ACT/365 1	(123.03) (1,987.51)	100.00 0.00	0.00 0.00	0.00 0.00	(57,867.51) (7,431.44)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H	SDB3260661404	6881.HK CNE100001NT6	10/09/2024 10/11/2034	18,500 18,500	HKD 1.000000	6.710000 7.090000	119,140.00 131,165.00	124,135.00 131,165.00	(7,030.00)	2.964960 30.000000	ACT/365 1	(11.63) (188.22)	90.00 1,513.04	0.00 0.00	0.00 0.00	(5,705.19) (732.67)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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<b>066831553 (Cont.)</b>																
<b>HKD (Cont.)</b>																
<b>Long (Cont.)</b>																
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H	SDB3260615760	3908.HK CNE100002359	10/04/2024 10/05/2034	400 400	HKD 1.000000	12.240000 12.820000	4,696.00 5,128.00	4,896.00 5,128.00		2.964960 30.000000	ACT/365 1	(0.46) (7.36)	90.00 0.00	0.00 0.00	0.00 0.00	(239.36) (30.74)
CHINA LIFE INSURANCE CO LTD CMN CLASS H	SDB3260123712	2628.HK CNE1000002L3	09/24/2024 09/22/2034	206,000 206,000	HKD 1.000000	13.220000 14.680000	2,678,000.00 3,024,080.00	2,723,320.00 3,024,080.00	(232.00)	2.964960 30.000000	ACT/365 1	(267.66) (4,341.11)	90.00 0.00	0.00 0.00	0.00 0.00	(305,101.11) (39,181.58)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S	SDB3260661429	0772.HK KYG2121R1039	10/09/2024 10/11/2034	200 200	HKD 1.000000	24.700000 25.200000	4,840.00 5,040.00	4,940.00 5,040.00	(300,760.00)	2.964960 30.000000	ACT/365 1	(0.45) (7.25)	100.00 0.00	0.00 0.00	0.00 0.00	(107.25) (13.77)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H	SDB3260661461	0916.HK CNE100000HD4	10/09/2024 10/11/2034	1,000 1,000	HKD 1.000000	5.690000 6.440000	5,580.00 6,440.00	5,690.00 6,440.00	(750.00)	2.964960 30.000000	ACT/365 1	(0.57) (9.23)	90.00 0.00	0.00 0.00	0.00 0.00	(759.23) (97.50)
CHINA MENGNIU DAIRY CO CMN	SDB3262612820	2319.HK KYG210961051	11/14/2024 11/15/2034	129,000 49,000	HKD 1.000000	14.880000 15.622306	742,840.00 818,630.10	1,919,520.00 2,015,277.47	(95,757.47)	2.964960 30.000000	ACT/365 1	(72.60) (793.84)	100.00 0.00	0.00 0.00	0.00 0.00	(96,551.31) (12,399.28)
CHINA MERCHANTS PORT HOLDINGS CMN	SDB3260123311	0144.HK HK0144000764	09/24/2024 09/22/2034	508,000 508,000	HKD 1.000000	12.920000 13.840000	6,512,560.00 7,030,720.00	6,563,360.00 7,030,720.00	(467,360.00)	2.964960 30.000000	ACT/365 1	(624.65) (10,101.71)	100.00 0.00	0.00 0.00	0.00 0.00	(477,461.71) (61,316.41)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H	SDB3260123565	2601.HK CNE1000009Q7	09/24/2024 09/22/2034	200 200	HKD 1.000000	22.350000 25.200000	4,370.00 5,040.00	4,470.00 5,040.00	(570.00)	2.964960 30.000000	ACT/365 1	(0.45) (7.22)	90.00 0.00	0.00 0.00	0.00 0.00	(577.22) (74.13)
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H	SDB3260458822	0788.HK CNE100003688	10/02/2024 10/03/2034	1,678,000 1,678,000	HKD 1.000000	1.100000 1.121358	1,812,240.00 1,881,638.45	1,845,800.00 1,881,638.45	(35,838.45)	2.964960 30.000000	ACT/365 1	(167.74) (2,575.92)	90.00 0.00	0.00 0.00	0.00 0.00	(38,414.37) (4,933.24)
CHINA VANKE CO LTD. CMN CLASS H	SDB3260615759	2202.HK CNE100001SR9	10/04/2024 10/05/2034	900 900	HKD 1.000000	4.840000 5.290000	4,347.00 4,761.00	4,356.00 4,761.00	(405.00)	2.964960 30.000000	ACT/365 1	(0.42) (6.83)	90.00 0.00	0.00 0.00	0.00 0.00	(411.83) (52.89)
CITIC SECURITIES CO., LTD CMN CLASS H	SDB3260588291	6030.HK CNE1000016V2	10/03/2024 10/05/2034	39,000 39,000	HKD 1.000000	20.700000 21.350000	758,160.00 832,650.00	807,300.00 832,650.00	(25,350.00)	2.964960 30.000000	ACT/365 1	(73.87) (1,194.11)	90.00 0.00	0.00 0.00	0.00 0.00	(26,544.11) (3,408.84)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN	SDB3264054651	1038.HK BMG2178K1009	12/12/2024 12/13/2034	3,000 3,000	HKD 1.000000	54.150000 57.750000	162,150.00 173,250.00	162,450.00 173,250.00	(10,800.00)	2.964960 30.000000	ACT/365 1	(15.41) (249.18)	100.00 0.00	0.00 0.00	0.00 0.00	(11,049.18) (1,418.95)
CRRC CORPORATION LIMITED CMN CLASS H	SDB3260123324	1766.HK CNE100000BG0	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	4.860000 5.010000	4,700.00 5,010.00	4,860.00 5,010.00	(150.00)	2.964960 30.000000	ACT/365 1	(0.45) (7.20)	90.00 0.00	0.00 0.00	0.00 0.00	(157.20) (20.19)
GEELY AUTOMOBILE HOLDINGS LTD CMN	SDB3264857843	0175.HK KYG3777B1032	12/31/2024 12/29/2034	285,000 285,000	HKD 1.000000	13.600000 14.633943	3,870,300.00 4,170,673.65	3,876,000.00 4,170,673.65	(294,673.65)	2.964960 30.000000	ACT/365 1	(370.60) (5,433.55)	100.00 0.00	0.00 0.00	0.00 0.00	(300,107.20) (38,540.26)
GUOTAI JUNAN SECURITIES CO. LTD CMN	SDB3263426696	2611.HK CNE100002FK9	12/03/2024 12/01/2034	0 0	HKD 1.000000	10.480000 0.000000	0.00 0.00	0.00 0.00	0.00	2.964960 30.000000	ACT/365 0	0.00 (25.99)	90.00 0.00	(2,917.79) (25.99)	0.00 0.00	(2,943.78) (378.04)
HANG LUNG PROPERTIES LIMITED CMN	SDB3262322915	0101.HK HK0101000591	11/11/2024 11/09/2034	88,000 88,000	HKD 1.000000	6.040000 6.221791	519,200.00 547,517.59	531,520.00 547,517.59	(15,997.59)	2.964960 30.000000	ACT/365 1	(48.74) (767.89)	100.00 0.00	0.00 0.00	0.00 0.00	(16,765.48) (2,153.05)
HONG KONG EXCHANGES & CLEAR CMN	SDB3265345627	0388.HK HK0388045442	01/10/2025 01/10/2035	600 400	HKD 1.000000	282.400000 283.340134	110,160.00 113,496.07	169,440.00 170,004.08	(564.08)	2.964960 30.000000	ACT/365 1	(10.12) (71.11)	100.00 0.00	0.00 0.00	0.00 0.00	(635.20) (81.57)
HONG KONG EXCHANGES & CLEAR CMN	SDB3264921637	0388.HK HK0388045442	01/02/2025 01/04/2035	0 0	HKD 1.000000	282.400000 0.000000	0.00 0.00	0.00 0.00	0.00	2.964960 30.000000	ACT/365 0	0.00 (533.49)	100.00 0.00	(32,730.39) (533.49)	0.00 0.00	(33,263.88) (4,271.80)
J&T GLOBAL EXPRESS LIMITED CMN	SDB3260128032	1519.HK KYG4990A1040	09/24/2024 09/22/2034	1,400 1,400	HKD 1.000000	6.290000 6.130000	8,722.00 8,582.00	8,806.00 8,582.00	224.00	2.964960 30.000000	ACT/365 1	(0.77) (12.35)	100.00 0.00	0.00 0.00	0.00 0.00	211.65 27.18
JD LOGISTICS, INC. CMN	SDB3260123022	2618.HK KYG5074S1012	09/24/2024 09/22/2034	100 100	HKD 1.000000	11.980000 12.800000	1,176.00 1,280.00	1,198.00 1,280.00	(82.00)	2.964960 30.000000	ACT/365 1	(0.11) (1.84)	100.00 0.00	0.00 0.00	0.00 0.00	(83.84) (10.77)
JD.COM, INC. CMN	SDB3260121522	9618.HK KYG8208B1014	09/24/2024 09/22/2034	150 150	HKD 1.000000	137.100000 136.000000	19,350.00 20,400.00	20,565.00 20,400.00	165.00	2.964960 30.000000	ACT/365 1	(1.82) (29.36)	100.00 0.00	0.00 0.00	0.00 0.00	135.64 17.42

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
JIJIAOJIU INTERNATIONAL HOLDINGS LIMITED CMN	SDB3260123223	9922.HK KYG5141L1059	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	2,760,000 3,430,000	2,710.00 3,430.00	2,760.00 3,430.00	(670.00)	2.964960 30.000000	ACT/365 1	(0.30) (4.90)	90.00 0.00	0.00 0.00	0.00 0.00	(674.90) (86.67)
KINGSOFT CORPORATION LTD CMN	SDB3260854913	3888.HK KYG5264Y1089	10/14/2024 10/11/2034	193,800 193,000	HKD 1.000000	33,750,000 33,613,159	6,340,050.00 6,487,870.65	6,540,750.00 6,514,230.30	26,519.70	2.964960 30.000000	ACT/365 1	(579.13) (9,192.13)	100.00 0.00	0.00 0.00	0.00 0.00	17,327.58 2,225.24
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS	SDB3263589476	0135.HK BMG5320C1082	12/05/2024 12/06/2034	10,000 10,000	HKD 1.000000	74,600,000 8,274,186	75,200.00 82,741.86	74,600.00 82,741.86	(8,141.86)	2.964960 30.000000	ACT/365 1	(7.34) (101.01)	100.00 0.00	0.00 0.00	0.00 0.00	(8,242.88) (1,058.56)
MINISO GROUP HOLDING LIMITED CMN	SDB3260122923	9896.HK KYG6180F1081	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	43,650,000 47,050,000	45,300.00 47,050.00	43,650.00 47,050.00	(3,400.00)	2.964960 30.000000	ACT/365 1	(4.19) (67.92)	100.00 0.00	0.00 0.00	0.00 0.00	(3,467.92) (445.36)
MTR CORP LTD CMN	SDB3265345628	0066.HK HK0066009694	01/10/2025 01/10/2035	100,000 16,000	HKD 1.000000	23,950,000 24,335,734	386,400.00 405,147.65	2,395,000.00 2,433,573.43	(38,573.43)	2.964960 30.000000	ACT/365 1	(36.09) (159.63)	100.00 0.00	0.00 0.00	0.00 0.00	(38,733.06) (4,974.16)
NETEASE, INC. CMN	SDB3260123320	9999.HK KYG6427A1022	09/24/2024 09/22/2034	300 300	HKD 1.000000	154,800,000 138,400,000	44,580.00 41,520.00	46,440.00 41,520.00	4,920.00	2.964960 30.000000	ACT/365 1	(3.74) (59.90)	100.00 0.00	0.00 0.00	0.00 0.00	4,860.10 624.14
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	22,200,000 23,600,000	1,793,320.00 1,977,680.00	1,860,360.00 1,977,680.00	(117,320.00)	2.964960 30.000000	ACT/365 1	(175.39) (2,838.59)	90.00 0.00	0.00 0.00	0.00 0.00	(120,158.59) (15,430.96)
ORIENT OVERSEAS INTL LTD CMN	SDB3260458717	0316.HK BMG677491539	10/02/2024 10/03/2034	34,000 34,000	HKD 1.000000	108,700,000 115,100,000	3,726,400.00 3,913,400.00	3,695,800.00 3,913,400.00	(217,600.00)	2.964960 30.000000	ACT/365 1	(348.52) (5,630.32)	100.00 0.00	0.00 0.00	0.00 0.00	(223,230.32) (28,667.60)
PEOPLE'S INSURANCE COMPANY (GR'UOP) OF CHINA LTD CMN CLASS H	SDB3260123405	1339.HK CNE100001MK7	09/24/2024 09/22/2034	1,122,000 1,122,000	HKD 1.000000	3,670,000 3,870,000	4,050,420.00 4,342,140.00	4,117,740.00 4,342,140.00	(224,400.00)	2.964960 30.000000	ACT/365 1	(386.01) (6,235.28)	90.00 70,677.62	0.00 0.00	70,677.62 0.00	(159,957.66) (20,542.02)
PHARMARON BEIJING CO LTD CMN	SDB3261724260	3759.HK CNE100003PG4	10/29/2024 10/27/2034	100 100	HKD 1.000000	13,100,000 14,100,000	1,258.00 1,410.00	1,310.00 1,410.00	(100.00)	2.964960 30.000000	ACT/365 1	(0.12) (2.02)	90.00 0.00	0.00 0.00	0.00 0.00	(102.02) (13.10)
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	11,900,000 12,260,000	1,366,480.00 1,422,160.00	1,380,400.00 1,422,160.00	(41,760.00)	2.964960 30.000000	ACT/365 1	(126.76) (2,044.01)	90.00 0.00	0.00 0.00	0.00 0.00	(43,804.01) (5,625.38)
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	41,150,000 46,050,000	61,425.00 69,075.00	61,725.00 69,075.00	(7,350.00)	2.964960 30.000000	ACT/365 1	(6.12) (99.14)	90.00 0.00	0.00 0.00	0.00 0.00	(7,449.14) (956.63)
POWER ASSETS HOLDINGS LTD CMN	SDB3264328835	0006.HK HK0006000050	12/18/2024 12/20/2034	35,000 35,000	HKD 1.000000	51,000,000 54,200,000	1,795,500.00 1,897,000.00	1,785,000.00 1,897,000.00	(112,000.00)	2.964960 30.000000	ACT/365 1	(168.85) (2,728.65)	100.00 0.00	0.00 0.00	0.00 0.00	(114,728.65) (14,733.64)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN	SDB3261985891	1308.HK KYG8187G1055	11/04/2024 11/02/2034	291,000 291,000	HKD 1.000000	19,800,000 20,700,000	5,785,080.00 6,023,700.00	5,761,800.00 6,023,700.00	(261,900.00)	2.964960 30.000000	ACT/365 1	(536.86) (8,669.42)	100.00 0.00	0.00 0.00	0.00 0.00	(270,569.42) (34,746.97)
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A	SDB3264178791	0016.HK HK0016000132	12/16/2024 12/14/2034	19,000 19,000	HKD 1.000000	70,850,000 74,574,642	1,331,900.00 1,416,918.20	1,346,150.00 1,416,918.20	(70,768.20)	2.964960 30.000000	ACT/365 1	(126.05) (1,992.87)	100.00 0.00	0.00 0.00	0.00 0.00	(72,761.06) (9,344.09)
TECHTRONIC INDUSTRIES CO LTD CMN	SDB3264178807	0669.HK HK0669013440	12/16/2024 12/14/2034	24,000 41,500	HKD 1.000000	100,100,000 102,077,242	4,054,550.00 4,243,603.80	2,402,400.00 2,449,853.80	(47,453.80)	2.964960 30.000000	ACT/365 1	(378.04) (10,311.56)	100.00 0.00	(260,112.09) (7,129.11)	0.00 0.00	(317,877.45) (40,822.34)
TENCENT HOLDINGS LIMITED CMN	SDB3265531282	0700.HK KYG87521634	01/15/2025 01/17/2035	8,000 4,000	HKD 1.000000	380,000,000 371,482,585	1,474,535.14 1,474,535.14	3,040,000.00 2,971,860.68	68,139.32	2.964960 30.000000	ACT/365 1	(131.90) (131.90)	100.00 0.00	0.00 0.00	0.00 0.00	68,007.42 8,733.62
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN	SDB3260123354	0322.HK KYG8878S1030	09/24/2024 09/22/2034	136,000 136,000	HKD 1.000000	11,100,000 10,120,000	1,487,840.00 1,376,320.00	1,509,600.00 1,376,320.00	133,280.00	2.964960 30.000000	ACT/365 1	(124.03) (1,985.08)	100.00 0.00	0.00 0.00	0.00 0.00	131,294.92 16,861.11
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN	SDB3263185983	6110.HK KYG8924B1041	11/27/2024 11/29/2034	156,000 110,000	HKD 1.000000	2,740,000 2,872,309	300,300.00 321,253.93	427,440.00 448,080.16	(20,640.16)	2.964960 30.000000	ACT/365 1	(28.56) (341.55)	100.00 0.00	0.00 0.00	0.00 0.00	(20,981.72) (2,694.51)
WH GROUP LIMITED CMN	SDB3263985608	0288.HK KYG960071028	12/11/2024 12/13/2034	955,000 1,024,500	HKD 1.000000	5,990,000 6,010,000	5,942,100.00 6,157,245.00	5,720,450.00 5,739,550.00	(19,100.00)	2.964960 30.000000	ACT/365 1	(549.00) (9,000.51)	100.00 0.00	(4,902.56) (780.49)	0.00 0.00	(33,003.08) (4,238.31)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN	SDB3261230611	1997.HK KYG9593A1040	10/18/2024 10/18/2034	34,000 34,000	HKD 1.000000	18.600000 19.860000	629,680.00 675,240.00	632,400.00 675,240.00	(42,840.00)	2.964960 30.000000	ACT/365 1	(60.03) (970.79)	100.00 0.00	0.00 0.00	0.00 0.00	(43,810.79) (5,626.25)
WUXI APPTTEC CO., LTD. CMN CLASS H	SDB3260123453	2359.HK CNE100003F19	09/24/2024 09/22/2034	500 500	HKD 1.000000	52.250000 56.500000	26,000.00 28,250.00	26,125.00 28,250.00	(2,125.00)	2.964960 30.000000	ACT/365 1	(2.51) (40.52)	90.00 0.00	0.00 0.00	0.00 0.00	(2,165.52) (278.10)
YUE YUEN INDUSTRIAL HLDG CMN	SDB3264120667	0551.HK BMG988031446	12/13/2024 12/13/2034	16,500 16,500	HKD 1.000000	15.200000 17.363043	255,090.00 286,490.21	250,800.00 286,490.21	(35,690.21)	2.964960 30.000000	ACT/365 1	(25.37) (403.62)	100.00 0.00	0.00 0.00	0.00 0.00	(36,093.83) (4,635.23)
ZTE CORPORATION CMN CLASS H	SDB3260661403	0763.HK CNE1000004Y2	10/09/2024 10/11/2034	400 400	HKD 1.000000	25.050000 24.350000	9,280.00 9,740.00	10,020.00 9,740.00	280.00	2.964960 30.000000	ACT/365 1	(0.87) (13.97)	90.00 0.00	0.00 0.00	0.00 0.00	266.03 34.16
ZTO EXPRESS (CAYMAN) INC. CMN	SDB3260121476	2057.HK KYG9897K1058	09/24/2024 09/22/2034	1,350 1,350	HKD 1.000000	144.000000 151.300000	189,540.00 204,255.00	194,400.00 204,255.00	(9,855.00)	2.964960 30.000000	ACT/365 1	(18.15) (293.79)	100.00 0.00	0.00 0.00	0.00 0.00	(10,148.79) (1,303.32)
<b>TOTAL Long</b>							<b>74,181,259.14</b>	<b>78,089,076.00</b>	<b>(2,550,070.61)</b>			<b>(6,939.80)</b>		<b>(455,899.85)</b>	<b>102,597.62</b>	<b>(3,015,635.54)</b>
							<b>77,926,259.04</b>	<b>80,639,146.61</b>				<b>(113,775.73)</b>	<b>104,110.65</b>	<b>(13,641.49)</b>	<b>0.00</b>	<b>(387,272.84)</b>
<b>Short</b>																
AKESO INC CMN	SDB3260123710	9926.HK KYG0146B1032	09/24/2024 09/22/2034	(14,000) (14,000)	HKD 1.000000	56.500000 60.700000	(775,600.00) (849,800.00)	(791,000.00) (849,800.00)	58,800.00	2.964960 (125.000000)	ACT/365 1	42.47 772.88	100.00 0.00	0.00 0.00	0.00 0.00	59,572.88 7,650.45
ALIBABA GROUP HOLDING LIMITED CMN	SDB3265127502	9988.HK KYG017191142	01/07/2025 01/05/2035	(1,200) (41,200)	HKD 1.000000	79.950000 81.152094	(3,217,720.00) (3,372,177.45)	(95,940.00) (97,382.51)	1,442.51	2.964960 (30.000000)	ACT/365 1	247.48 5,581.39	100.00 0.00	312,369.02 5,520.40	0.00 0.00	319,392.92 41,016.96
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN	SDB3265057921	0241.HK BMG0171K1018	01/06/2025 01/04/2035	(160,000) (160,000)	HKD 1.000000	3.280000 3.220992	(520,000.00) (515,358.74)	(524,800.00) (515,358.74)	(9,441.26)	2.964960 (150.000000)	ACT/365 1	20.49 280.65	100.00 0.00	0.00 0.00	0.00 0.00	(9,160.61) (1,176.42)
ALIBABA PICTURES GROUP LIMITED CMN	SDB3264716710	1060.HK BMG0171W1055	12/30/2024 12/29/2034	(1,360,000) (1,360,000)	HKD 1.000000	0.495000 0.472714	(680,000.00) (642,890.73)	(673,200.00) (642,890.73)	(30,309.27)	2.964960 (30.000000)	ACT/365 1	46.63 710.78	100.00 0.00	0.00 0.00	0.00 0.00	(29,598.49) (3,801.09)
BAIDU, INC. CMN	SDB3264328906	9888.HK KYG070341048	12/18/2024 12/20/2034	(1,850) (5,850)	HKD 1.000000	78.500000 82.700000	(444,015.00) (483,795.00)	(145,225.00) (152,995.00)	7,770.00	2.964960 (30.000000)	ACT/365 1	35.65 595.22	100.00 0.00	22,577.55 406.99	0.00 0.00	30,942.77 3,973.72
BANK OF COMMUNICATIONS - HK BR CLASS H	SDB3264983861	3328.HK CNE100000205	01/03/2025 01/04/2035	(52,000) (52,000)	HKD 1.000000	6.160000 6.390000	(317,200.00) (332,280.00)	(320,320.00) (332,280.00)	11,960.00	2.964960 (30.000000)	ACT/365 1	24.38 408.49	100.00 0.00	0.00 0.00	0.00 0.00	12,368.49 1,588.38
BUDWEISER BREWING COMPANY APAC LIMITED CMN	SDB3265057907	1876.HK KYG1674K1013	01/06/2025 01/04/2035	(23,600) (23,600)	HKD 1.000000	6.970000 7.264009	(164,728.00) (171,430.62)	(164,492.00) (171,430.62)	6,938.62	2.964960 (30.000000)	ACT/365 1	12.57 159.38	100.00 0.00	0.00 0.00	0.00 0.00	7,098.00 911.54
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H	SDB3264921656	0998.HK CNE100001Q4	01/02/2025 01/04/2035	(189,000) (189,000)	HKD 1.000000	5.260000 5.370000	(977,130.00) (1,014,930.00)	(994,140.00) (1,014,930.00)	20,790.00	2.964960 (30.000000)	ACT/365 1	74.41 1,247.29	100.00 0.00	0.00 0.00	0.00 0.00	22,037.29 2,830.06
CHINA GAS HOLDINGS LIMITED CMN	SDB3265057972	0384.HK BMG2109G1033	01/06/2025 01/04/2035	(18,200) (18,200)	HKD 1.000000	6.310000 6.619902	(113,386.00) (120,482.21)	(114,842.00) (120,482.21)	5,640.21	2.964960 (30.000000)	ACT/365 1	8.86 111.03	100.00 (2,730.00)	0.00 0.00	0.00 0.00	3,021.24 387.99
CHINA HONGQIAO GROUP LIMITED CMN	SDB3260661448	1378.HK KYG211501005	10/09/2024 10/11/2034	(43,500) (43,500)	HKD 1.000000	11.420000 11.760000	(496,770.00) (511,560.00)	(496,770.00) (511,560.00)	14,790.00	2.964960 (30.000000)	ACT/365 1	37.47 629.63	100.00 0.00	0.00 0.00	0.00 0.00	15,419.63 1,980.21
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H	SDB3264328893	1988.HK CNE100000HF9	12/18/2024 12/20/2034	(458,000) (458,000)	HKD 1.000000	3.450000 3.440000	(1,548,040.00) (1,575,520.00)	(1,580,100.00) (1,575,520.00)	(4,580.00)	2.964960 (30.000000)	ACT/365 1	115.26 1,934.24	100.00 0.00	0.00 0.00	0.00 0.00	(2,645.76) (339.77)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H	SDB3260661432	2883.HK CNE100002P4	10/09/2024 10/11/2034	(56,000) (56,000)	HKD 1.000000	7.250000 7.040000	(496,800.00) (394,240.00)	(406,000.00) (394,240.00)	(11,760.00)	2.964960 (30.000000)	ACT/365 1	28.78 483.14	100.00 0.00	0.00 0.00	0.00 0.00	(11,276.86) (1,448.19)

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Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		0688.HK	01/06/2025	(21,000)	HKD	12.420000	(253,680.00)	(260,820.00)		2.964960	ACT/365	18.83	100.00	0.00	0.00	(3,073.03)
CHINA OVERSEAS LAND LTD (ORD) CMN	SDB3265057962	HK0688002218	01/04/2035	(21,000)	1.000000	12.262489	(257,512.28)	(257,512.28)	(3,307.72)	(30.000000)	1	234.69	0.00	0.00	0.00	(394.64)
		2380.HK	01/06/2025	(535,000)	HKD	2.900000	(1,524,750.00)	(1,551,500.00)		2.964960	ACT/365	119.94	100.00	0.00	0.00	80,767.14
CHINA POWER INTL DEV LTD CMN	SDB3265057987	HK2380027329	01/04/2035	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	79,273.09	(30.000000)	1	1,494.05	0.00	0.00	0.00	10,372.25
CHINA RAILWAY GROUP LIMITED CMN CLASS H	SDB3264983890	0390.HK	01/03/2025	(28,000)	HKD	3.680000	(100,800.00)	(103,040.00)		2.964960	ACT/365	8.18	100.00	0.00	0.00	7,976.62
		CNE1000007Z2	01/04/2035	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	7,840.00	(30.000000)	1	136.62	0.00	0.00	0.00	1,024.37
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN	SDB3260128028	0291.HK	09/24/2024	(41,000)	HKD	23.450000	(714,550.00)	(961,450.00)		2.964960	ACT/365	56.24	100.00	0.00	0.00	39,215.95
		HK0291001490	09/22/2034	(31,000)	1.000000	24.388927	(764,599.85)	(999,945.99)	38,495.99	(30.000000)	1	719.95	0.00	0.00	0.00	5,036.18
		1109.HK	11/06/2024	(17,500)	HKD	22.400000	(209,000.00)	(392,000.00)		2.964960	ACT/365	15.58	100.00	0.00	0.00	(1,986.87)
CHINA RESOURCES LAND LIMITED CMN	SDB3262115571	KYG2108Y1052	11/08/2034	(9,500)	1.000000	22.274837	(212,954.81)	(389,809.65)	(2,190.35)	(30.000000)	1	203.48	0.00	0.00	0.00	(255.16)
		0136.HK	09/24/2024	(3,572,000)	HKD	2.420000	(8,930,000.00)	(8,644,240.00)		2.964960	ACT/365	(249.60)	100.00	0.00	0.00	113,142.31
CHINA RUYI HOLDINGS LTD CMN	SDB3260123560	BMG4404N1149	09/22/2034	(3,572,000)	1.000000	2.451846	(8,757,994.68)	(8,757,994.68)	113,754.68	(392.805100)	1	(612.37)	0.00	0.00	0.00	14,529.92
		0956.HK	01/03/2025	0	HKD	3.680000	0.00	0.00		2.964960	ACT/365	0.00	100.00	457.40	0.00	470.65
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H	SDB3264983874	CNE100000TW9	01/04/2035	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	13.25	0.00	13.25	0.00	60.44
		0267.HK	09/30/2024	(1,000)	HKD	8.370000	(8,320.00)	(8,370.00)		2.964960	ACT/365	0.68	100.00	230,699.04	0.00	233,448.61
CITIC LTD CMN	SDB3260427206	HK0267001375	09/29/2034	(1,000)	1.000000	9.210000	(9,210.00)	(9,210.00)	840.00	(30.000000)	1	1,909.56	0.00	1,898.20	0.00	29,979.85
		1113.HK	01/06/2025	0	HKD	31.800000	0.00	0.00		2.964960	ACT/365	0.00	100.00	158.42	0.00	161.52
CK ASSET HOLDINGS LIMITED CMN	SDB3265057939	KYG2177B1014	01/04/2035	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	3.11	0.00	3.11	0.00	20.74
		0002.HK	01/06/2025	(131,000)	HKD	64.150000	(1,744,875.00)	(8,403,650.00)		2.964960	ACT/365	126.88	100.00	0.00	0.00	(45,173.60)
CLP HOLDINGS LIMITED CMN	SDB3265057952	HK0002007356	01/04/2035	(27,500)	1.000000	63.802097	(1,738,534.55)	(8,358,074.76)	(45,575.24)	(30.000000)	1	401.64	0.00	0.00	0.00	(5,801.27)
		0914.HK	01/03/2025	(4,000)	HKD	20.250000	(78,160.00)	(81,000.00)		2.964960	ACT/365	5.82	100.00	0.00	0.00	(1,382.22)
CONCH CEMENT CO LTD CMN CLASS H	SDB3264983891	CNE100001W2	01/04/2035	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	(1,480.00)	(30.000000)	1	97.78	0.00	0.00	0.00	(177.51)
		1415.HK	10/09/2024	(24,000)	HKD	27.800000	(626,400.00)	(667,200.00)		2.964960	ACT/365	(202.25)	100.00	0.00	0.00	9,424.40
COWELL E HOLDINGS INC CMN	SDB3260661410	KYG248141163	10/11/2034	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	12,000.00	(1,500.000000)	1	(2,575.60)	0.00	0.00	0.00	1,210.30
		0189.HK	12/31/2024	(64,000)	HKD	8.340000	(512,000.00)	(533,760.00)		2.964960	ACT/365	37.86	100.00	0.00	0.00	(15,217.47)
DONGYUE GROUP LTD CMN	SDB3264857819	KYG2816P1072	12/29/2034	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	(15,819.75)	(30.000000)	1	602.28	0.00	0.00	0.00	(1,954.25)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD	SDB3265127440	1797.HK	01/07/2025	0	HKD	16.360000	0.00	0.00		2.964960	ACT/365	0.00	100.00	2,933.61	0.00	2,914.93
		KYG5313A1013	01/05/2035	0	1.000000	0.000000	0.00	0.00	0.00	(2,350.000000)	0	(18.68)	0.00	(18.68)	0.00	374.34
		1952.HK	12/06/2024	(16,000)	HKD	38.800000	(631,200.00)	(620,800.00)		2.964960	ACT/365	(119.67)	100.00	0.00	0.00	152,942.07
EVEREST MEDICINES LIMITED CMN	SDB3263644984	KYG3224E1061	12/06/2034	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	154,681.91	(1,056.250000)	1	(1,739.84)	0.00	0.00	0.00	19,641.07
		6865.HK	12/31/2024	(6,000)	HKD	12.260000	(66,840.00)	(73,560.00)		2.964960	ACT/365	(21.69)	100.00	0.00	0.00	(8,319.19)
FLAT GLASS GROUP CO., LTD. CMN	SDB3264857820	CNE100002375	12/29/2034	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(8,040.00)	(1,475.000000)	1	(279.19)	0.00	0.00	0.00	(1,068.36)
		0027.HK	01/10/2025	(122,000)	HKD	32.100000	(3,910,100.00)	(3,916,200.00)		2.964960	ACT/365	296.40	100.00	0.00	0.00	129,437.22
GALAXY ENTERTAINMENT GROUP LTD CMN	SDB3265345654	HK0027032686	01/10/2035	(122,000)	1.000000	33.151097	(4,044,433.78)	(4,044,433.78)	128,233.78	(30.000000)	1	1,203.44	0.00	0.00	0.00	16,622.54
		1772.HK	12/31/2024	(6,000)	HKD	20.750000	(122,100.00)	(124,500.00)		2.964960	ACT/365	(16.97)	100.00	0.00	0.00	(4,084.51)
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	(184.51)	0.00	0.00	0.00	(524.54)
		3800.HK	01/17/2025	(51,000)	HKD	1.150000	0.00	(58,650.00)		3.317558	ACT/365	0.00	100.00	0.00	0.00	(857.41)
GCL TECHNOLOGY HOLDINGS LTD CMN	SDB3265670280	KYG3774X1088	01/17/2035	0	1.000000	1.133188	0.00	(57,792.59)	(857.41)	(30.000000)	0	0.00	0.00	0.00	0.00	(110.11)
		2367.HK	10/09/2024	(8,400)	HKD	52.400000	(409,500.00)	(440,160.00)		2.964960	ACT/365	30.68	100.00	0.00	0.00	(20,483.85)
GIANT BIOGENE HOLDING CO., LTD CMN	SDB3260661409	KYG3887G1091	10/11/2034	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	(21,000.00)	(30.000000)	1	516.15	0.00	0.00	0.00	(2,630.57)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
HAIDILAO INTERNATIONAL HOLDING LTD CMN	SDB3264178799	6862.HK	12/16/2024	0	HKD	14.000000	0.00	0.00	0.00	2.964960	ACT/365	0.00	100.00	24,692.76	0.00	24,961.05
		KYG4290A1013	12/14/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	268.29	0.00	268.29	0.00	3,205.54
		0011.HK	01/07/2025	0	HKD	92.850000	0.00	0.00	0.00	2.964960	ACT/365	0.00	100.00	10,367.39	0.00	10,524.72
HANG SENG BANK (ORD) CMN	SDB3265127460	HK0011000095	01/05/2035	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	157.33	0.00	157.33	0.00	1,351.60
		1044.HK	12/31/2024	(24,000)	HKD	20.550000	(480,000.00)	(493,200.00)	0.00	2.964960	ACT/365	39.82	100.00	0.00	0.00	46,264.05
HENGAN INTL GROUP CO LTD CMN	SDB3264857814	KYG4402L1510	12/29/2034	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	45,600.00	(30.000000)	1	664.05	0.00	0.00	0.00	5,941.30
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H	SDB3260661417	0921.HK	10/09/2024	(4,000)	HKD	26.700000	(105,200.00)	(106,800.00)	0.00	2.964960	ACT/365	7.11	100.00	0.00	0.00	(8,480.23)
		CNE100000353	10/11/2034	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(8,600.00)	(30.000000)	1	119.77	0.00	0.00	0.00	(1,089.04)
HUA HONG SEMICONDUCTOR LIMITED CMN	SDB3264054707	1347.HK	12/12/2024	(18,000)	HKD	22.350000	(387,900.00)	(402,300.00)	0.00	2.964960	ACT/365	10.99	100.00	0.00	0.00	(12,338.36)
		HK0000218211	12/13/2034	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	(12,600.00)	(194.444400)	1	261.64	0.00	0.00	0.00	(1,584.51)
HUADIAN POWER INTL CORP LTD CMN CLASS H	SDB3264054714	1071.HK	12/12/2024	(68,000)	HKD	3.770000	(252,280.00)	(256,360.00)	0.00	2.964960	ACT/365	(2.45)	100.00	0.00	0.00	15,677.32
		CNE1000003D8	12/13/2034	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	15,640.00	(355.147000)	1	37.32	0.00	0.00	0.00	2,013.31
HUANENG POWER INTL INC CMN CLASS H	SDB3264328840	0902.HK	12/18/2024	(64,000)	HKD	4.000000	(248,320.00)	(256,000.00)	0.00	2.964960	ACT/365	20.21	100.00	0.00	0.00	18,257.44
		CNE1000006Z4	12/20/2034	(64,000)	1.000000	4.280000	(273,920.00)	(273,920.00)	17,920.00	(30.000000)	1	337.44	0.00	0.00	0.00	2,344.65
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H	SDB3264716688	1398.HK	12/30/2024	0	HKD	4.930000	0.00	0.00	0.00	2.964960	ACT/365	0.00	100.00	130,704.06	0.00	73,402.80
		CNE1000003G1	12/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	777.57	(58,078.83)	777.57	0.00	9,426.51
		1801.HK	11/29/2024	(34,000)	HKD	33.450000	(1,150,900.00)	(1,137,300.00)	0.00	2.964960	ACT/365	91.63	100.00	0.00	0.00	108,633.27
INNOVENT BIOLOGICS INC CMN	SDB3263308443	KYG4818G1010	11/29/2034	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,244,400.00)	107,100.00	(30.000000)	1	1,533.27	0.00	0.00	0.00	13,950.86
		6618.HK	11/12/2024	(36,150)	HKD	28.200000	(995,932.50)	(1,019,430.00)	0.00	2.964960	ACT/365	74.33	100.00	0.00	0.00	(2,366.60)
JD HEALTH INTERNATIONAL INC. CMN	SDB3262441810	KYG5074A1004	11/10/2034	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	(3,615.00)	(30.000000)	1	1,248.40	0.00	0.00	0.00	(303.92)
		3896.HK	12/09/2024	(118,000)	HKD	4.900000	(597,080.00)	(578,200.00)	0.00	2.964960	ACT/365	(74.53)	100.00	0.00	0.00	116,154.54
KINGSOFT CLOUD HOLDINGS LTD CMN	SDB3263707272	KYG5264S1012	12/07/2034	(118,000)	1.000000	5.891668	(695,216.81)	(695,216.81)	117,016.81	(800.847400)	1	(862.26)	0.00	0.00	0.00	14,916.76
		9901.HK	12/09/2024	0	HKD	46.200000	(864,000.00)	0.00	0.00	2.964960	ACT/365	63.90	100.00	43,924.39	0.00	44,882.69
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN	SDB3263707301	KYG6470A1168	12/07/2034	(18,000)	1.000000	0.000000	(874,094.12)	0.00	0.00	(30.000000)	1	958.30	0.00	1,030.82	0.00	5,763.91
		9633.HK	01/17/2025	(16,000)	HKD	35.250000	0.00	(564,000.00)	0.00	3.317558	ACT/365	0.00	100.00	0.00	0.00	(2,464.28)
NONGFU SPRING COMPANY LIMITED CMN CLASS H	SDB3265670307	CNE100004272	01/17/2035	0	1.000000	35.095983	0.00	(561,535.72)	(2,464.28)	(30.000000)	0	0.00	0.00	0.00	0.00	(316.47)
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED	SDB3263644967	1833.HK	12/06/2024	(102,977)	HKD	6.150000	(637,427.63)	(633,308.55)	0.00	2.964960	ACT/365	(243.66)	100.00	0.00	0.00	(173,299.43)
		KYG711391022	12/06/2034	(102,977)	1.000000	5.298081	(545,580.45)	(545,580.45)	(87,728.10)	(1,649.028900)	1	(2,636.32)	(82,935.00)	0.00	0.00	(22,255.40)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H	SDB3264983886	1658.HK	01/03/2025	(112,000)	HKD	4.490000	(496,160.00)	(502,880.00)	0.00	2.964960	ACT/365	37.59	100.00	0.00	0.00	10,710.09
		CNE1000029W3	01/04/2035	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	10,080.00	(30.000000)	1	630.09	0.00	0.00	0.00	1,375.41
SHANGHAI FUDAN MICROELECTRONIC*S GROUP CO LTD CMN CLASS H	SDB3264983862	1385.HK	01/03/2025	0	HKD	14.120000	0.00	0.00	0.00	2.964960	ACT/365	0.00	100.00	1,601.16	0.00	1,578.92
		CNE100000510	01/04/2035	0	1.000000	0.000000	0.00	0.00	0.00	(1,075.000000)	0	(22.24)	0.00	(22.24)	0.00	202.77
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN	SDB3264649827	2252.HK	12/27/2024	(22,000)	HKD	9.110000	(191,620.00)	(200,420.00)	0.00	2.964960	ACT/365	(156.68)	100.00	0.00	0.00	5,944.95
		CNE100004QP1	12/29/2034	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	7,962.69	(3,306.818100)	1	(2,017.74)	0.00	0.00	0.00	763.46
		2313.HK	01/03/2025	0	HKD	57.050000	0.00	0.00	0.00	2.964960	ACT/365	0.00	100.00	29,819.34	0.00	30,392.30
SHENZHOU INTL GROUP LTD CMN	SDB3264983868	KYG8087W1015	01/04/2035	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	1	572.96	0.00	572.96	0.00	3,903.03
SUNNY OPTICAL TECH GROUP CO LT*D CMN	SDB3264328902	2382.HK	12/18/2024	(1,000)	HKD	63.350000	(60,900.00)	(63,350.00)	0.00	2.964960	ACT/365	5.09	100.00	27,925.89	0.00	33,782.63
		KYG8586D1097	12/20/2034	(1,000)	1.000000	68.850000	(68,850.00)	(68,850.00)	5,500.00	(30.000000)	1	356.74	0.00	271.85	0.00	4,338.42
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	SDB3265670277	0019.HK	01/17/2025	(1,000)	HKD	68.950000	0.00	(68,950.00)	0.00	3.317558	ACT/365	0.00	100.00	0.00	0.00	(133.02)
		HK0019000162	01/17/2035	0	1.000000	68.816976	0.00	(68,816.98)	(133.02)	(30.000000)	0	0.00	0.00	0.00	0.00	(17.08)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
TONGCHENG TRAVEL HOLDINGS LIMITED CMN	SDB3260661396	0780.HK KYG8918W1069	10/09/2024 10/11/2034	(16,000) (16,000)	HKD 1.000000	18.000000 18.200000	(284,480.00) (291,200.00)	(288,000.00) (291,200.00)	3,200.00	2.964960 (30.000000)	ACT/365 1	21.32 357.80	100.00 0.00	0.00 0.00	0.00 0.00	3,557.80 456.90
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN	SDB3264857836	0220.HK KYG9222R1065	12/31/2024 12/29/2034	(66,000) (66,000)	HKD 1.000000	7.650000 7.810000	(508,860.00) (515,460.00)	(504,900.00) (515,460.00)	10,560.00	2.964960 (30.000000)	ACT/365 1	37.69 633.70	100.00 0.00	0.00 0.00	0.00 0.00	11,193.70 1,437.51
VOBILE GROUP LIMITED CMN	SDB3265057981	3738.HK KYG9390R1103	01/06/2025 01/04/2035	(121,000) (121,000)	HKD 1.000000	3.130000 3.546135	(327,910.00) (429,082.38)	(378,730.00) (429,082.38)	50,352.38	2.964960 (1,525.000000)	ACT/365 1	(102.15) (1,104.14)	100.00 0.00	0.00 0.00	0.00 0.00	49,248.24 6,324.54
WEIMOB INC CMN	SDB3263645006	2013.HK KYG9T20A1060	12/06/2024 12/06/2034	(357,000) (357,000)	HKD 1.000000	2.250000 3.270000	(653,310.00) (1,167,390.00)	(803,250.00) (1,167,390.00)	364,140.00	2.964960 (2,232.282900)	ACT/365 1	(304.73) (6,897.86)	100.00 0.00	362.57 (22.20)	0.00 0.00	357,604.71 45,924.18
WEST CHINA CEMENT LIMITED CMN	SDB3264857825	2233.HK JE00B3MW7P88	12/31/2024 12/29/2034	(88,000) (88,000)	HKD 1.000000	1.430000 1.580000	(126,720.00) (139,040.00)	(125,840.00) (139,040.00)	13,200.00	2.964960 (115.340900)	ACT/365 1	7.29 132.92	100.00 0.00	0.00 0.00	0.00 0.00	13,332.92 1,712.24
WUXI BIOLOGICS (CAYMAN) INC. CMN	SDB3264054722	2269.HK KYG970081173	12/12/2024 12/13/2034	0 0	HKD 1.000000	17.420000 0.000000	0.00 0.00	0.00 0.00	0.00	2.964960 (30.000000)	ACT/365 0	0.00 35.22	100.00 0.00	2,776.30 35.22	0.00 0.00	2,811.52 361.06
XD INC CMN	SDB3260661430	2400.HK KYG9830N1097	10/09/2024 10/11/2034	(22,600) (22,600)	HKD 1.000000	23.700000 25.150000	(517,540.00) (568,390.00)	(535,620.00) (568,390.00)	32,770.00	2.964960 (202.212300)	ACT/365 1	17.50 371.78	100.00 0.00	0.00 0.00	0.00 0.00	33,141.78 4,256.12
XIAOMI CORPORATION CMN CLASS B	SDB3264983865	1810.HK KYG9830T1067	01/03/2025 01/04/2035	0 0	HKD 1.000000	33.600000 0.000000	0.00 0.00	0.00 0.00	0.00	2.964960 (30.000000)	ACT/365 0	0.00 339.59	100.00 0.00	8,028.92 339.59	0.00 0.00	8,368.50 1,074.70
YANKUANG ENERGY GROUP CO LTD CMN CLASS H	SDB3260128035	1171.HK CNE1000004Q8	09/24/2024 09/22/2034	(664,000) (664,000)	HKD 1.000000	7.930000 8.930304	(5,225,680.00) (5,929,722.18)	(5,265,520.00) (5,929,722.18)	664,202.18	2.964960 (303.855400)	ACT/365 1	46.65 1,678.63	100.00 0.00	0.00 0.00	0.00 0.00	665,880.81 85,513.50
ZAI LAB LIMITED CMN	SDB3264857822	9688.HK KYG9887T1168	12/31/2024 12/29/2034	(6,000) (6,000)	HKD 1.000000	18.680000 20.900000	(116,160.00) (125,400.00)	(112,080.00) (125,400.00)	13,320.00	2.964960 (30.000000)	ACT/365 1	9.23 154.57	100.00 0.00	0.00 0.00	0.00 0.00	13,474.57 1,730.43
ZJLD GROUP INC. CMN	SDB3263645047	6979.HK KYG989BA1027	12/06/2024 12/06/2034	(151,800) (151,800)	HKD 1.000000	6.660000 6.790000	(971,520.00) (1,030,722.00)	(1,010,988.00) (1,030,722.00)	19,734.00	2.964960 (1,321.739100)	ACT/365 1	(268.08) (3,306.82)	100.00 0.00	0.00 0.00	0.00 0.00	16,427.18 2,109.61
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS H	SDB3264983864	1157.HK CNE100000X85	01/03/2025 01/04/2035	(10,000) (10,000)	HKD 1.000000	5.610000 5.700000	(53,300.00) (57,000.00)	(56,100.00) (57,000.00)	900.00	2.964960 (375.000000)	ACT/365 1	(0.85) 2.31	100.00 0.00	0.00 0.00	0.00 0.00	902.31 115.88
<b>TOTAL Short</b>							<b>(44,744,864.13)</b>	<b>(48,511,255.55)</b>				<b>138.62</b>		<b>849,397.81</b>	<b>0.00</b>	<b>2,604,523.67</b>
							<b>(47,160,105.58)</b>	<b>(50,400,303.01)</b>	<b>1,889,047.46</b>			<b>9,822.23</b>	<b>(143,743.83)</b>	<b>11,232.46</b>	<b>0.00</b>	<b>334,477.18</b>
<b>TOTAL HKD</b>								<b>29,436,395.01</b>	<b>29,577,820.45</b>			<b>(6,801.17)</b>		<b>393,497.96</b>	<b>102,597.62</b>	<b>(411,111.87)</b>
							<b>30,766,153.47</b>	<b>30,238,843.59</b>	<b>(661,023.14)</b>			<b>(103,953.51)</b>	<b>(39,633.18)</b>	<b>(2,409.02)</b>	<b>0.00</b>	<b>(52,795.66)</b>
<b>JPY</b>																
<b>Long</b>																
AIR WATER CMN	SDB3260760796	4088.T JP3160670000	10/10/2024 10/12/2034	29,200 28,800	JPY 1.000000	1,831.000000 1,915.407457	54,273,600.00 55,195,200.00	53,465,200.00 55,929,897.75	(2,464,697.75)	0.227000 25.000000	ACT/365 1	(715.01) (6,479.43)	90.00 0.00	0.00 0.00	0.00 0.00	(2,471,177.19) (15,794.51)
AJINOMOTO CO., INC. CMN	SDB3264753534	2802.T JP3119600009	12/27/2024 12/27/2034	0 3,300	JPY 1.000000	6,323.000000 0.000000	21,120,000.00 21,087,451.24	0.00 0.00	0.00	0.227000 25.000000	ACT/365 1	(275.80) (2,113.65)	90.00 0.00	(156,111.87) (2,238.17)	0.00 0.00	(158,225.52) (1,011.30)
ASAHI KASEI CMN	SDB3262867376	3407.T JP3111200006	11/20/2024 11/22/2034	7,900 8,900	JPY 1.000000	1,046.500000 1,091.174358	9,469,600.00 9,712,777.43	8,267,350.00 8,620,277.43	(352,927.43)	0.227000 25.000000	ACT/365 1	(125.27) (1,091.45)	90.00 0.00	(40,568.38) (142.07)	0.00 0.00	(394,587.26) (2,522.00)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Long (Cont.)</b>																
		6532.T	09/30/2024	16,800	JPY	5,684.000000	74,053,000.00	95,491,200.00		0.227000	ACT/365	(977.26)	90.00	0.00	0.00	5,994,528.76
BAYCURRENT CMN	SDB3260427170	JP3835250006	09/28/2034	14,200	1.000000	5,326.774017	75,580,199.42	89,489,803.48	6,001,396.52	25.000000	1	(6,867.75)	0.00	0.00	0.00	38,313.98
CENTRAL JAPAN RAILWAY COMPANY CMN	SDB3263116848	JP3566800003	11/26/2024	46,200	1.000000	2,800.500000	143,050,050.00	129,383,100.00		0.227000	ACT/365	(1,912.24)	90.00	(746,418.80)	0.00	(7,967,257.50)
		8331.T	11/27/2034	50,700	1.000000	2,956.436617	149,929,871.69	136,587,371.69	(7,204,271.69)	25.000000	1	(16,567.00)	0.00	(1,630.49)	0.00	(50,922.66)
		8331.T	12/25/2024	0	JPY	1,229.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(361.23)	0.00	(383.60)
CHIBA BANK LTD CMN	SDB3264649690	JP3511800009	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(22.37)	0.00	(22.37)	0.00	(2.45)
		4519.T	01/09/2025	0	JPY	6,714.000000	7,410,700.00	0.00		0.227000	ACT/365	(98.00)	90.00	(618,681.31)	0.00	(620,534.43)
CHUGAI PHARMACEUTICAL LTD CMN	SDB3265272422	JP3519400000	01/11/2035	1,100	1.000000	0.000000	7,595,993.71	0.00	0.00	25.000000	1	(1,853.12)	0.00	(1,951.59)	0.00	(3,966.14)
		7186.T	12/25/2024	0	JPY	871.300000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(32,202.71)	0.00	(32,433.32)
CONCORDIA FINANCIAL GROUP CMN	SDB3264649717	JP3305990008	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(230.62)	0.00	(230.62)	0.00	(207.30)
		8750.T	12/27/2024	0	JPY	4,189.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	2,844.76	0.00	2,833.69
DAI-ICHI LIFE HOLDINGS CMN	SDB3264753524	JP3476480003	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(11.07)	0.00	(11.07)	0.00	18.11
		6383.T	01/10/2025	700	JPY	3,155.000000	2,233,000.00	2,208,500.00		0.227000	ACT/365	(29.35)	90.00	0.00	0.00	(52,123.87)
DAIFUKU CO LTD CMN	SDB3265345626	JP3497400006	01/11/2035	700	1.000000	3,229.209885	2,260,446.92	2,260,446.92	(51,946.92)	25.000000	1	(176.95)	0.00	0.00	0.00	(333.15)
		8601.T	10/02/2024	10,700	JPY	1,008.000000	10,807,000.00	10,785,600.00		0.227000	ACT/365	(143.76)	90.00	68,905.91	0.00	(360,875.58)
DAIWA SECURITIES CMN	SDB3260588267	JP3502200003	10/04/2034	10,700	1.000000	1,048.000000	11,213,600.00	11,213,600.00	(428,000.00)	25.000000	1	(1,781.49)	0.00	(467.04)	0.00	(2,306.53)
		9983.T	01/09/2025	0	JPY	48,340.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(3,386,913.99)	0.00	(3,392,350.01)
FAST RETAILING CO LTD CMN	SDB3265272405	JP3802300008	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(5,436.02)	0.00	(5,436.02)	0.00	(21,682.18)
		9983.T	01/16/2025	1,200	JPY	48,340.000000	0.00	58,008,000.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	499,262.17
FAST RETAILING CO LTD CMN	SDB3265604063	JP3802300008	01/17/2035	0	1.000000	47,923.948188	0.00	57,508,737.83	499,262.17	25.000000	0	0.00	0.00	0.00	0.00	3,191.03
		7388.T	12/11/2024	0	JPY	2,408.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	86,120.49	0.00	85,872.47
FP PARTNER INC. CMN	SDB3263985568	JP3167010002	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(248.02)	0.00	(248.02)	0.00	548.85
		6504.T	01/15/2025	2,300	JPY	7,665.000000	9,630,225.92	17,629,500.00		0.227000	ACT/365	(125.85)	90.00	0.00	0.00	(461,701.70)
FUJI ELECTRIC CO LTD CMN	SDB3265465935	JP3820000002	01/12/2035	1,200	1.000000	7,865.685149	9,630,225.92	18,091,075.84	(461,575.84)	25.000000	1	(125.85)	0.00	0.00	0.00	(2,950.96)
		4901.T	12/24/2024	8,100	JPY	3,254.000000	113,704,500.00	26,357,400.00		0.227000	ACT/365	(1,484.67)	90.00	(863,872.74)	0.00	(1,328,667.58)
FUJIFILM HOLDINGS CORPORATION CMN	SDB3264583165	JP3814000000	12/22/2034	34,300	1.000000	3,309.000000	113,498,700.00	26,802,900.00	(445,500.00)	25.000000	1	(19,294.85)	0.00	(16,733.50)	0.00	(8,492.17)
		5803.T	01/15/2025	2,400	JPY	6,028.000000	13,379,969.64	14,467,200.00		0.227000	ACT/365	(174.86)	90.00	0.00	0.00	(726,262.36)
FUJIKURA LTD. CMN	SDB3265465914	JP3811000003	01/12/2035	2,100	1.000000	6,330.536458	13,379,969.64	15,193,287.50	(726,087.50)	25.000000	1	(174.86)	0.00	0.00	0.00	(4,641.90)
		8354.T	12/19/2024	0	JPY	3,994.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	47,073.75	0.00	46,540.25
FUKUOKA FINANCIAL GROUP CMN	SDB3264390134	JP3805010000	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(533.50)	0.00	(533.50)	0.00	297.46
		3769.T	11/19/2024	3,100	JPY	7,546.000000	21,758,800.00	23,392,600.00		0.227000	ACT/365	(285.28)	90.00	0.00	0.00	(783,022.83)
GMO PAYMENT GATEWAY, INC. CMN	SDB3262800209	JP3385890003	11/17/2034	2,800	1.000000	7,797.918021	21,907,398.57	24,173,545.86	(780,945.86)	25.000000	1	(2,076.97)	0.00	0.00	0.00	(5,004.68)
		9435.T	10/02/2024	2,900	JPY	33,440.000000	91,611,000.00	96,976,000.00		0.227000	ACT/365	(1,203.00)	90.00	0.00	0.00	(2,122,200.85)
HIKARI TSUSHIN, INC. CMN	SDB3260588370	JP3783420007	10/04/2034	2,700	1.000000	34,253.671243	92,541,205.00	99,335,646.61	(2,359,646.61)	25.000000	1	(8,884.25)	246,330.00	0.00	0.00	(13,564.03)
		6501.T	12/16/2024	20,300	JPY	3,725.000000	54,483,000.00	75,617,500.00		0.227000	ACT/365	(723.61)	90.00	0.00	0.00	(3,254,338.63)
HITACHI CMN	SDB3264178775	JP3788600009	12/14/2034	14,300	1.000000	3,884.987595	56,348,184.67	78,865,248.18	(3,247,748.18)	25.000000	1	(6,590.45)	0.00	0.00	0.00	(20,800.08)
		7013.T	01/10/2025	0	JPY	8,468.000000	30,169,800.00	0.00		0.227000	ACT/365	(398.53)	90.00	(75,606.18)	0.00	(77,411.87)
IHI CORPORATION CMN	SDB3265345658	JP3134800006	01/11/2035	3,700	1.000000	0.000000	30,854,605.42	0.00	0.00	25.000000	1	(1,805.68)	0.00	(2,163.70)	0.00	(494.78)
		1605.T	11/28/2024	21,400	JPY	1,990.500000	50,895,000.00	42,596,700.00		0.227000	ACT/365	(670.37)	90.00	143,171.81	0.00	629,938.72
INPEX CMN	SDB3263242781	JP3294460005	11/29/2034	26,100	1.000000	1,988.483323	51,738,589.94	42,553,543.11	43,156.89	25.000000	1	(5,309.98)	448,920.00	(3,538.87)	0.00	4,026.25

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		8697.T	10/02/2024	77,200	JPY	1,672.000000	130,505,050.00	129,078,400.00		0.227000	ACT/365	(1,737.78)	90.00	346.43	0.00	(7,471,758.90)
JAPAN EXCHANGE GROUP CMN	SDB3260588254	JP3183200009	10/04/2034	76,700	1.000000	1,768.585492	135,695,045.40	136,534,799.98	(7,456,399.98)	25.000000	1	(15,705.35)	0.00	(51.16)	0.00	(47,755.68)
		7182.T	12/24/2024	0	JPY	1,519.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	1,292,950.49	0.00	1,291,215.90
JAPAN POST BANK CMN	SDB3264583156	JP3946750001	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,734.59)	0.00	(1,734.59)	0.00	8,252.80
		6178.T	12/19/2024	0	JPY	1,546.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	4,577,840.05	0.00	4,568,648.84
JAPAN POST HOLDINGS CO. LTD. CMN	SDB3264390166	JP3752900005	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(9,191.21)	0.00	(9,191.21)	0.00	29,200.48
		7181.T	12/10/2024	13,900	JPY	2,931.500000	40,685,550.00	40,747,850.00		0.227000	ACT/365	(533.74)	90.00	212.19	0.00	311,506.61
JAPAN POST INSURANCE CO., LTD CMN	SDB3263868399	JP3233250004	12/08/2034	14,100	1.000000	2,908.759190	41,013,152.74	40,431,752.74	316,097.26	25.000000	1	(4,802.83)	0.00	(68.92)	0.00	1,990.99
		2914.T	10/01/2024	36,800	JPY	3,945.000000	224,470,500.00	145,176,000.00		0.227000	ACT/365	(2,975.44)	90.00	(3,150,826.05)	0.00	(3,242,821.18)
JAPAN TOBACCO INC. CMN	SDB3260458799	JP3726800000	09/29/2034	56,900	1.000000	4,054.533022	231,214,815.21	149,206,815.21	(4,030,815.21)	25.000000	1	(24,599.93)	3,963,420.00	(10,108.87)	0.00	(20,726.46)
		2371.T	09/25/2024	62,200	JPY	2,282.500000	144,132,150.00	141,971,500.00		0.227000	ACT/365	(1,898.49)	90.00	0.00	0.00	(8,024,439.64)
KAKAKU.COM, INC. CMN	SDB3260121487	JP3206000006	09/22/2034	60,700	1.000000	2,411.246919	146,527,483.98	149,979,558.35	(8,008,058.35)	25.000000	1	(16,381.29)	0.00	0.00	0.00	(51,288.14)
		9364.T	01/17/2025	1,700	JPY	3,361.000000	0.00	5,713,700.00		0.226997	ACT/365	0.00	90.00	0.00	0.00	(26,873.11)
KAMIGUMI CMN	SDB3265670261	JP3219000001	01/17/2035	0	1.000000	3,376.807714	0.00	5,740,573.11	(26,873.11)	25.000000	0	0.00	0.00	0.00	0.00	(171.76)
		7012.T	01/10/2025	1,000	JPY	6,912.000000	16,929,600.00	6,912,000.00		0.227000	ACT/365	(220.60)	90.00	(118,094.92)	0.00	(166,272.05)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN	SDB3265345608	JP3224200000	01/11/2035	2,400	1.000000	6,959.232321	16,825,393.58	6,959,232.32	(47,232.32)	25.000000	1	(944.80)	0.00	(817.30)	0.00	(1,062.73)
		9107.T	01/16/2025	9,900	JPY	2,056.500000	0.00	20,359,350.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	(20,674.62)
KAWASAKI KISEN KAISHA, LTD. CMN	SDB3265604050	JP3223800008	01/17/2035	0	1.000000	2,058.588345	0.00	20,380,024.62	(20,674.62)	25.000000	0	0.00	0.00	0.00	0.00	(132.14)
		9433.T	11/21/2024	44,600	JPY	4,844.000000	191,183,200.00	216,042,400.00		0.227000	ACT/365	(2,546.74)	90.00	(219,946.23)	0.00	(3,444,535.64)
KDDI CORPORATION CMN	SDB3262936513	JP3496400007	11/22/2034	40,300	1.000000	4,915.886782	198,944,070.31	219,248,550.50	(3,206,150.50)	25.000000	1	(18,438.91)	0.00	(713.89)	0.00	(22,015.72)
		9045.T	01/10/2025	0	JPY	3,132.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(8,884.60)	0.00	(8,918.86)
KEIHAN ELECTRIC RAILWAY CMN	SDB3265345605	JP3279400000	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(34.25)	0.00	(34.25)	0.00	(57.00)
		6861.T	12/11/2024	1,500	JPY	64,450.000000	139,590,000.00	96,675,000.00		0.227000	ACT/365	(1,832.39)	90.00	(1,426,848.11)	0.00	(420,977.98)
KEYENCE CORP. CMN	SDB3263985556	JP3236200006	12/13/2034	2,200	1.000000	63,773.584923	140,901,377.38	95,660,377.39	1,014,622.61	25.000000	1	(8,752.49)	0.00	(5,313.78)	0.00	(2,690.68)
		2801.T	11/12/2024	38,800	JPY	1,625.000000	65,306,150.00	63,050,000.00		0.227000	ACT/365	(870.60)	90.00	(194,259.23)	0.00	(2,569,748.21)
KIKKOMAN CORP. CMN	SDB3262441830	JP3240400006	11/10/2034	40,300	1.000000	1,686.085327	68,063,860.67	65,420,110.67	(2,370,110.67)	25.000000	1	(5,378.31)	0.00	(335.76)	0.00	(16,424.52)
		1944.T	12/09/2024	7,100	JPY	2,982.500000	26,513,800.00	21,175,750.00		0.227000	ACT/365	(344.03)	90.00	(86,160.16)	0.00	(476,749.49)
KINDEN CORPORATION CMN	SDB3263707279	JP3263000006	12/07/2034	8,600	1.000000	3,037.085497	26,117,307.03	21,563,307.03	(387,557.03)	25.000000	1	(3,032.30)	0.00	(571.91)	0.00	(3,047.14)
		2222.T	09/30/2024	13,900	JPY	2,129.500000	32,351,850.00	29,600,050.00		0.227000	ACT/365	(428.59)	90.00	(98,291.91)	0.00	(735,382.02)
KOTOBUKI SPIRITS CO., LTD. CMN	SDB3260427124	JP3299600001	09/28/2034	15,300	1.000000	2,175.061374	33,283,953.09	30,233,353.09	(633,303.09)	25.000000	1	(3,787.01)	0.00	(366.26)	0.00	(4,700.19)
		6920.T	12/27/2024	0	JPY	14,610.000000	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	198.46
		4689.T	12/27/2024	0	JPY	427.200000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(20,365.89)	0.00	(20,395.49)
LY CMN	SDB3264753522	JP3933800009	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(29.60)	0.00	(29.60)	0.00	(130.36)
		9552.T	11/07/2024	11,600	JPY	1,921.000000	21,199,500.00	22,283,600.00		0.227000	ACT/365	(278.08)	90.00	0.00	0.00	(1,221,659.02)
M&A RESEARCH INSTITUTE HOLDING CMN	SDB3262178991	JP3167370000	11/08/2034	10,500	1.000000	2,026.110609	21,365,144.12	23,502,883.06	(1,219,283.06)	25.000000	1	(2,375.96)	0.00	0.00	0.00	(7,808.22)
		5344.T	01/16/2025	100	JPY	46,970.000000	0.00	4,697,000.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	(202,318.44)
MARUWA CO, LTD CMN	SDB3265604040	JP3879250003	01/17/2035	0	1.000000	48,993.184350	0.00	4,899,318.43	(202,318.44)	25.000000	0	0.00	0.00	0.00	0.00	(1,293.12)
		7167.T	12/25/2024	0	JPY	655.000000	1,350,930.00	0.00		0.227000	ACT/365	(17.64)	90.00	13,975.44	0.00	13,188.28
MEBUKI FINANCIAL GROUP CMN	SDB3264649743	JP3117700009	12/27/2034	2,100	1.000000	0.000000	1,348,830.00	0.00	0.00	25.000000	1	(787.16)	0.00	(787.16)	0.00	84.29

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>Long (Cont.)</b>																
MEIDENSHA CORP. CMN	SDB3262800249	6508.T JP3919800007	11/19/2024 11/17/2034	4,000 3,500	JPY 1.000000	3,980.000000 4,295.948060	14,210,000.00 15,179,661.98	15,920,000.00 17,183,792.24	(1,263,792.24)	0.227000 25.000000	ACT/365 1	(191.73) (1,586.29)	90.00 0.00	0.00 0.00	0.00 0.00	(1,265,378.53) (8,087.66)
MEITEC CORP. CMN	SDB3260121428	9744.T JP3919200000	09/25/2024 09/22/2034	41,300 40,100	JPY 1.000000	2,878.500000 2,962.113829	117,352,650.00 118,870,825.94	118,882,050.00 122,335,301.12	(3,453,251.12)	0.227000 25.000000	ACT/365 1	(1,543.06) (13,653.99)	90.00 0.00	0.00 0.00	0.00 0.00	(3,466,905.11) (2,158.70)
MISUMI GROUP INC. CMN	SDB3260121413	9962.T JP3885400006	09/25/2024 09/22/2034	12,600 12,600	JPY 1.000000	2,274.500000 2,444.524647	29,761,200.00 30,815,495.54	28,658,700.00 30,801,010.55	(2,142,310.55)	0.227000 25.000000	ACT/365 1	(395.49) (3,261.23)	90.00 0.00	(11,565.21) (28.76)	0.00 0.00	(2,157,136.99) (13,787.32)
MITSUBISHI ELEC CORP CMN	SDB3265345635	6503.T JP3902400005	01/10/2025 01/11/2035	1,300 1,300	JPY 1.000000	2,547.500000 2,647.364375	3,341,650.00 3,441,573.69	3,311,750.00 3,441,573.69	(129,823.69)	0.227000 25.000000	ACT/365 1	(44.29) (251.87)	90.00 0.00	0.00 0.00	0.00 0.00	(130,075.56) (831.38)
MITSUBISHI HC CAPITAL CMN	SDB3262867379	8593.T JP3499800005	11/20/2024 11/22/2034	140,600 147,900	JPY 1.000000	1,010.000000 1,040.918935	149,452,950.00 153,973,376.03	142,006,000.00 146,353,202.24	(4,347,202.24)	0.227000 25.000000	ACT/365 1	(1,981.24) (17,596.07)	90.00 0.00	(301,143.85) (1,247.39)	0.00 0.00	(4,665,942.16) (29,822.33)
MITSUBISHI HEAVY IND CMN	SDB3264753544	7011.T JP3900000005	12/27/2024 12/27/2034	16,300 15,500	JPY 1.000000	2,072.500000 2,226.100495	33,588,500.00 34,624,930.14	33,781,750.00 36,285,438.07	(2,503,688.07)	0.227000 25.000000	ACT/365 1	(445.40) (3,667.57)	90.00 0.00	12,641.38 (23.39)	0.00 0.00	(2,494,714.26) (15,944.95)
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3264649704	8306.T JP3902900004	12/25/2024 12/27/2034	0 0	JPY 1.000000	1,892.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 25.000000	ACT/365 0	0.00 (1,461.94)	90.00 0.00	332,006.55 (1,461.94)	0.00 0.00	330,544.61 2,112.67
MITSUI FUDOSAN CO., LTD. CMN	SDB3265345622	8801.T JP3893200000	01/10/2025 01/11/2035	2,100 600	JPY 1.000000	1,249.000000 3,787.000000	2,604,000.00 2,323,800.00	0.00 2,272,200.00	0.00	0.227000 25.000000	ACT/365 1	(34.05) (30.52)	90.00 0.00	(16,337.87) 0.00	0.00 0.00	(16,451.62) (76,811.55)
MIURA CO., LTD CMN	SDB3265345612	6005.T JP3880800002	01/10/2025 01/11/2035	600 600	JPY 1.000000	3,787.000000 3,914.754443	2,323,800.00 2,348,852.67	2,272,200.00 2,348,852.67	(76,652.67)	0.227000 25.000000	ACT/365 1	(30.52) (158.89)	90.00 0.00	0.00 0.00	0.00 0.00	(76,811.55) (490.94)
MS&AD INSURANCE GROUP HOLDINGS CMN	SDB3265406651	8725.T JP3890310000	01/14/2025 01/11/2035	7,700 11,300	JPY 1.000000	3,182.000000 3,236.310423	36,205,200.00 36,682,084.18	24,501,400.00 24,919,590.26	(418,190.26)	0.227000 25.000000	ACT/365 1	(476.11) (766.47)	90.00 0.00	(258,741.72) (458.37)	0.00 0.00	(677,698.44) (4,331.50)
NGK INSULATORS CMN	SDB3260458762	5333.T JP3695200000	10/01/2024 09/29/2034	29,800 29,900	JPY 1.000000	1,902.500000 2,013.000000	57,871,450.00 60,188,700.00	56,694,500.00 59,987,400.00	(3,292,900.00)	0.227000 25.000000	ACT/365 1	(770.70) (7,050.83)	90.00 0.00	(26,979.10) (47.18)	0.00 0.00	(3,326,929.93) (21,264.04)
NICHIREI CORP CMN	SDB3260427155	2871.T JP3665200006	09/30/2024 09/28/2034	19,700 20,800	JPY 1.000000	3,980.000000 4,163.005303	83,200,000.00 86,593,804.47	78,406,000.00 82,011,204.47	(3,605,204.47)	0.227000 25.000000	ACT/365 1	(1,108.41) (9,983.39)	90.00 0.00	(234,982.61) (530.68)	0.00 0.00	(3,850,170.48) (24,608.33)
NIPPON PAINT CO., LTD. CMN	SDB3264255559	4612.T JP3749400002	12/17/2024 12/15/2034	45,400 41,900	JPY 1.000000	975.000000 1,005.342349	41,041,050.00 45,642,542.64	44,265,000.00 45,642,542.64	(1,377,542.64)	0.227000 25.000000	ACT/365 1	(543.76) (3,451.32)	90.00 138,960.00	0.00 0.00	0.00 0.00	(1,242,033.95) (7,938.45)
NIPPON SANSO HOLDINGS CORP CMN	SDB3260427143	4091.T JP3711600001	09/30/2024 09/28/2034	19,600 19,000	JPY 1.000000	4,200.000000 4,416.795515	80,617,000.00 84,044,127.98	82,320,000.00 86,569,192.10	(4,249,192.10)	0.227000 25.000000	ACT/365 1	(1,074.86) (9,834.78)	90.00 0.00	271.22 (17.49)	0.00 0.00	(4,258,755.66) (27,219.80)
NIPPON SHINYAKU CMN	SDB3264328887	4516.T JP3717600005	12/18/2024 12/20/2034	600 600	JPY 1.000000	3,819.000000 3,989.000000	2,374,800.00 2,393,400.00	2,291,400.00 2,393,400.00	(102,000.00)	0.227000 25.000000	ACT/365 1	(31.15) (282.80)	90.00 0.00	0.00 0.00	0.00 0.00	(102,282.80) (653.74)
NIPPON SHOKUBAI LTD CMN	SDB3260760812	4114.T JP3715200006	10/10/2024 10/12/2034	45,900 45,900	JPY 1.000000	1,882.500000 1,915.000000	87,072,300.00 87,898,500.00	86,406,750.00 87,898,500.00	(1,491,750.00)	0.227000 25.000000	ACT/365 1	(1,143.04) (10,367.84)	90.00 0.00	0.00 0.00	0.00 0.00	(1,502,117.84) (9,600.77)
NIPPON TELEGRAPH & TELE CMN	SDB3265604028	9432.T JP3735400008	01/16/2025 01/17/2035	0 0	JPY 1.000000	153.600000 0.000000	0.00 0.00	0.00 0.00	0.00	0.226996 25.000000	ACT/365 0	0.00 0.00	90.00 0.00	(7,968.30) (55.17)	0.00 0.00	(7,968.30) (50.93)
NISSAN CHEMICAL IND CMN	SDB3263426668	4021.T JP3670800006	12/03/2024 12/01/2034	1,400 1,400	JPY 1.000000	4,648.000000 4,949.000000	6,662,600.00 6,928,600.00	6,507,200.00 6,928,600.00	(421,400.00)	0.227000 25.000000	ACT/365 1	(88.72) (808.97)	90.00 0.00	0.00 0.00	0.00 0.00	(422,208.97) (2,698.55)
NISSIN FOODS HOLDINGS CMN	SDB3264453043	2897.T JP3675600005	12/20/2024 12/20/2034	0 1,400	JPY 1.000000	3,541.000000 0.000000	4,999,400.00 5,274,319.18	0.00 0.00	0.00	0.227000 25.000000	ACT/365 1	(67.04) (485.24)	90.00 0.00	(291,643.07) (485.24)	0.00 0.00	(292,128.31) (1,867.14)
NITTO DENKO CMN	SDB3265201704	6988.T JP3684000007	01/08/2025 01/11/2035	4,400 3,000	JPY 1.000000	2,640.000000 2,677.591646	7,978,500.00 8,094,113.58	11,616,000.00 11,781,403.24	(165,403.24)	0.227000 25.000000	ACT/365 1	(104.99) (756.58)	90.00 0.00	6,802.80 (7.01)	0.00 0.00	(159,357.02) (1,018.53)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		4403.T	10/25/2024	32,800	JPY	2,075.500000	69,088,000.00	68,076,400.00		0.227000	ACT/365	(911.96)	90.00	0.00	0.00	(4,146,950.96)
NOF CORPORATION CMN	SDB3261588071	JP3753400005	10/25/2024	32,000	1.000000	2,201.684428	70,549,390.98	72,215,249.25	(4,138,849.25)	25.000000	1	(8,101.71)	0.00	0.00	0.00	(26,505.20)
		2327.T	12/11/2024	0	JPY	3,814.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(20,504.55)	0.00	(20,525.83)
NS SOLUTIONS CMN	SDB3263985554	JP3379900008	12/13/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(21.29)	0.00	(21.29)	0.00	(131.19)
		1802.T	12/11/2024	0	JPY	1,989.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	12,908.69	0.00	12,831.43
OBAYASHI CORP CMN	SDB3263985558	JP3190000004	12/13/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(77.25)	0.00	(77.25)	0.00	82.01
		4733.T	09/25/2024	24,100	JPY	6,743.000000	161,257,000.00	162,506,300.00		0.227000	ACT/365	(2,116.69)	90.00	0.00	0.00	(4,341,140.90)
OBIC BUSINESS CONSULTANTS CMN	SDB3260121423	JP3173500004	09/22/2024	23,500	1.000000	6,922.371809	162,752,895.66	166,829,160.60	(4,322,860.60)	25.000000	1	(18,280.31)	0.00	0.00	0.00	(27,746.37)
		4684.T	09/25/2024	58,600	JPY	4,511.000000	256,964,000.00	264,344,600.00		0.227000	ACT/365	(3,410.68)	90.00	0.00	0.00	(10,042,162.84)
OBIC CO., LTD CMN	SDB3260121432	JP3173400007	09/22/2024	56,600	1.000000	4,681.850113	265,413,335.37	274,356,416.63	(10,011,816.63)	25.000000	1	(30,346.21)	0.00	0.00	0.00	(64,184.40)
		4528.T	12/18/2024	0	JPY	1,629.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	260,908.05	0.00	260,357.94
ONO PHARMACEUTICAL CMN	SDB3264328857	JP3197600004	12/20/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(550.10)	0.00	(550.10)	0.00	1,664.08
		4716.T	10/02/2024	4,200	JPY	14,285.000000	60,858,000.00	59,997,000.00		0.227000	ACT/365	(812.69)	90.00	(36,694.64)	0.00	(3,698,142.66)
ORACLE CORPORATION JAPAN CMN	SDB3260588249	JP3689500001	10/04/2024	4,200	1.000000	15,155.000000	63,651,000.00	63,651,000.00	(3,654,000.00)	25.000000	1	(7,448.02)	0.00	(79.11)	0.00	(23,636.65)
		8591.T	01/14/2025	78,400	JPY	3,208.000000	245,440,000.00	251,507,200.00		0.227000	ACT/365	(3,226.05)	90.00	(217,121.32)	0.00	(2,398,461.81)
ORIX CMN	SDB3265406632	JP3200450009	01/11/2025	76,700	1.000000	3,235.755795	248,418,146.15	253,683,254.33	(2,176,054.33)	25.000000	1	(5,286.15)	0.00	(570.42)	0.00	(15,329.75)
		4578.T	01/09/2025	0	JPY	8,063.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(149,044.29)	0.00	(149,377.08)
OTSUKA HOLDINGS CO., LTD. CMN	SDB3265272427	JP3188220002	01/11/2025	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(332.79)	0.00	(332.79)	0.00	(954.74)
		4578.T	01/16/2025	1,100	JPY	8,063.000000	0.00	8,869,300.00		0.226996	ACT/365	0.00	90.00	10,320.10	0.00	60,621.91
OTSUKA HOLDINGS CO., LTD. CMN	SDB3265604026	JP3188220002	01/17/2025	0	1.000000	8,017.271089	0.00	8,818,998.20	50,301.80	25.000000	0	0.00	0.00	(10.48)	0.00	387.46
		6098.T	01/09/2025	0	JPY	10,500.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	10,946.26	0.00	10,382.19
RECRUIT HOLDINGS CMN	SDB3265272415	JP3970300004	01/11/2025	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(564.07)	0.00	(564.07)	0.00	66.36
		6098.T	01/17/2025	1,100	JPY	10,500.000000	0.00	11,550,000.00		0.226997	ACT/365	0.00	90.00	0.00	0.00	(49,753.93)
RECRUIT HOLDINGS CMN	SDB3265670273	JP3970300004	01/17/2025	0	1.000000	10,545.230850	0.00	11,599,753.94	(49,753.93)	25.000000	0	0.00	0.00	0.00	0.00	(318.00)
		8308.T	12/10/2024	0	JPY	1,127.500000	0.00	0.00		0.227000	ACT/365	0.00	90.00	528,669.01	0.00	525,241.30
RESONA HOLDINGS CMN	SDB3263868377	JP3500610005	12/08/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(3,427.71)	0.00	(3,427.71)	0.00	3,357.08
		4443.T	10/24/2024	4,600	JPY	2,345.000000	11,491,500.00	10,787,000.00		0.227000	ACT/365	(144.06)	90.00	10,484.40	0.00	518,481.08
SANSAN CMN	SDB3261510782	JP3332540008	10/25/2024	4,700	1.000000	2,234.340278	10,507,465.28	10,277,965.28	509,034.72	25.000000	1	(1,038.04)	0.00	(29.52)	0.00	3,313.87
		7735.T	12/18/2024	0	JPY	10,035.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	62,664.10	0.00	62,577.29
SCREEN HOLDINGS CMN	SDB3264328856	JP3494600004	12/20/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(86.81)	0.00	(86.81)	0.00	399.96
		9719.T	09/30/2024	13,400	JPY	3,190.000000	36,243,200.00	42,746,000.00		0.227000	ACT/365	(480.26)	90.00	(21,185.23)	0.00	(1,589,096.71)
SCSK CORPORATION CMN	SDB3260427112	JP3400400002	09/28/2024	11,200	1.000000	3,306.683218	37,307,200.00	44,309,555.12	(1,563,555.12)	25.000000	1	(4,356.35)	0.00	(26.11)	0.00	(10,156.70)
		9735.T	01/10/2025	300	JPY	5,163.000000	10,310,000.00	1,548,900.00		0.227000	ACT/365	(135.36)	90.00	(41,719.77)	0.00	(50,075.25)
SECOM CO., LTD. CMN	SDB3265345641	JP3421800008	01/11/2025	2,000	1.000000	5,188.765819	10,410,876.66	1,556,629.75	(7,729.75)	25.000000	1	(625.74)	0.00	(700.04)	0.00	(320.06)
		9024.T	12/27/2024	0	JPY	3,241.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	149,827.39	0.00	149,443.85
SEIBU HOLDINGS INC CMN	SDB3264753530	JP3417200007	12/27/2024	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(383.54)	0.00	(383.54)	0.00	955.17
		8410.T	12/04/2024	295,400	JPY	305.300000	90,008,380.00	90,185,620.00		0.227000	ACT/365	(1,186.96)	90.00	0.00	0.00	(1,550,267.59)
SEVEN BANK CMN	SDB3263530540	JP3105220002	12/06/2024	295,400	1.000000	310.514464	91,725,972.72	91,725,972.72	(1,540,352.72)	25.000000	1	(9,914.87)	0.00	0.00	0.00	(9,908.52)
		7701.T	01/16/2025	1,500	JPY	4,286.000000	0.00	6,429,000.00		0.226996	ACT/365	0.00	90.00	0.00	0.00	25,283.79
SHIMADZU CORP. CMN SRS#17697749	SDB3265604089	JP3357200009	01/17/2025	0	1.000000	4,269.144143	0.00	6,403,716.21	25,283.79	25.000000	0	0.00	0.00	0.00	0.00	161.60

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Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		8227.T	10/10/2024	2,600	JPY	8,492.000000	28,475,700.00	22,079,200.00		0.227000	ACT/365	(375.93)	90.00	(194,488.42)	0.00	(1,035,075.29)
SHIMAMURA CO LTD CMN	SDB3260760813	JP3358200008	10/12/2034	3,300	1.000000	8,814.000000	29,086,200.00	22,916,400.00	(837,200.00)	25.000000	1	(3,386.87)	0.00	(718.43)	0.00	(6,615.68)
		4063.T	01/10/2025	0	JPY	5,101.000000	10,909,500.00	0.00		0.227000	ACT/365	(142.60)	90.00	(197,111.31)	0.00	(198,170.61)
SHIN-ETSU CHEMICAL CMN	SDB3265345611	JP3371200001	01/11/2035	2,100	1.000000	0.000000	10,913,553.78	0.00	0.00	25.000000	1	(1,059.30)	0.00	(1,059.30)	0.00	(1,266.61)
		5831.T	12/25/2024	0	JPY	1,325.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	469,692.35	0.00	469,054.54
SHIZUOKA FINANCIAL GROUP CMN	SDB3264649736	JP3351500008	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(637.81)	0.00	(637.81)	0.00	2,997.96
		6273.T	01/15/2025	0	JPY	56,870.000000	11,917,774.61	0.00		0.227000	ACT/365	(155.75)	90.00	(127,541.02)	0.00	(127,696.77)
SMC CORPORATION CMN	SDB3265465946	JP3162600005	01/12/2035	200	1.000000	0.000000	11,917,774.61	0.00	0.00	25.000000	1	(155.75)	0.00	(155.75)	0.00	(816.17)
		8630.T	12/24/2024	0	JPY	4,162.000000	66,483,000.00	0.00		0.227000	ACT/365	(880.37)	90.00	302,806.52	0.00	294,958.44
SOMPO HOLDINGS, INC. CMN	SDB3264583134	JP3165000005	12/22/2034	16,600	1.000000	0.000000	68,338,804.71	0.00	0.00	25.000000	1	(7,848.08)	0.00	(8,538.80)	0.00	1,885.22
		4203.T	10/10/2024	1,900	JPY	3,779.000000	8,536,000.00	7,180,100.00		0.227000	ACT/365	(111.47)	90.00	(19,749.81)	0.00	(201,339.43)
SUMITOMO BAKELITE CO., LTD. CMN	SDB3260760775	JP3409400003	10/12/2034	2,200	1.000000	3,874.000000	8,522,800.00	7,360,600.00	(180,500.00)	25.000000	1	(1,089.62)	0.00	(222.99)	0.00	(1,286.86)
		1911.T	12/24/2024	0	JPY	4,970.000000	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	414.17
		8309.T	12/30/2024	0	JPY	3,668.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	36,737.62	0.00	36,665.25
SUMITOMO MITSUI TRUST GROUP CMN	SDB3264792327	JP3892100003	12/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(72.37)	0.00	(72.37)	0.00	234.35
		8830.T	01/10/2025	1,600	JPY	4,800.000000	11,700,000.00	7,680,000.00		0.227000	ACT/365	(152.07)	90.00	(11,256.33)	0.00	(53,156.98)
SUMITOMO REALTY & DEV CO LTD CMN	SDB3265345615	JP3409000001	01/11/2035	2,400	1.000000	4,825.777941	11,566,751.79	7,721,244.71	(41,244.71)	25.000000	1	(655.95)	0.00	(314.77)	0.00	(339.75)
		5805.T	09/25/2024	4,900	JPY	7,040.000000	36,603,000.00	34,496,000.00		0.227000	ACT/365	(482.31)	90.00	0.00	0.00	(2,748,346.26)
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	(2,744,000.00)	25.000000	1	(4,346.26)	0.00	0.00	0.00	(17,566.03)
		1969.T	01/10/2025	0	JPY	6,100.000000	1,235,800.00	0.00		0.227000	ACT/365	(16.19)	90.00	(18,760.17)	0.00	(18,857.50)
TAKASAGO THERMAL ENGINEERING CMN	SDB3265345640	JP3455200000	01/11/2035	200	1.000000	0.000000	1,241,480.69	0.00	0.00	25.000000	1	(97.32)	0.00	(97.32)	0.00	(120.53)
		6762.T	01/14/2025	46,400	JPY	1,879.500000	21,413,500.00	87,208,800.00		0.227000	ACT/365	(282.25)	90.00	0.00	0.00	(91,570.70)
TDK CORP CMN	SDB3265406615	JP3538800008	01/11/2035	11,300	1.000000	1,881.466037	21,800,416.94	87,300,024.14	(91,224.14)	25.000000	1	(346.56)	0.00	0.00	0.00	(585.27)
		6028.T	10/11/2024	19,800	JPY	2,836.500000	48,613,700.00	56,162,700.00		0.227000	ACT/365	(638.66)	90.00	0.00	0.00	(1,518,982.93)
TECHNOPRO HOLDINGS, INC. CMN	SDB3260862001	JP3545240008	10/12/2034	16,700	1.000000	2,928.110130	49,152,507.04	57,976,580.57	(1,813,880.57)	25.000000	1	(4,802.36)	299,700.00	0.00	0.00	(9,708.57)
		3635.T	09/25/2024	32,300	JPY	1,791.500000	52,472,500.00	57,865,450.00		0.227000	ACT/365	(707.22)	90.00	0.00	0.00	(1,782,400.34)
TECMO KOEI HOLDINGS CO., LTD. CMN	SDB3260121448	JP3283460008	09/22/2034	30,200	1.000000	1,846.489151	55,927,258.16	59,641,599.58	(1,776,149.58)	25.000000	1	(6,250.77)	0.00	0.00	0.00	(11,392.20)
		3626.T	12/27/2024	6,000	JPY	3,422.000000	21,384,000.00	20,532,000.00		0.227000	ACT/365	(285.91)	90.00	0.00	0.00	(1,892,603.31)
TIS INC. CMN	SDB3264753520	JP3104890003	12/27/2034	6,000	1.000000	3,737.000000	22,422,000.00	22,422,000.00	(1,890,000.00)	25.000000	1	(2,603.31)	0.00	0.00	0.00	(12,096.56)
		9001.T	09/25/2024	30,800	JPY	2,538.000000	83,276,700.00	78,170,400.00		0.227000	ACT/365	(1,091.28)	90.00	(63,295.95)	0.00	(1,041,723.96)
TOBU RAILWAY CMN	SDB3260121489	JP3597800006	09/22/2034	32,600	1.000000	2,569.458117	83,755,409.99	79,139,309.99	(968,909.99)	25.000000	1	(9,518.02)	0.00	(548.54)	0.00	(6,658.17)
		8766.T	12/12/2024	21,200	JPY	5,283.000000	96,031,800.00	111,999,600.00		0.227000	ACT/365	(1,267.22)	90.00	(512,599.28)	0.00	595,726.25
TOKIO MARINE HOLDINGS CMN	SDB3264054743	JP3910660004	12/13/2034	18,600	1.000000	5,230.610457	97,997,608.82	110,888,941.69	1,110,658.31	25.000000	1	(2,332.78)	0.00	(1,322.40)	0.00	3,807.58
		9501.T	01/15/2025	93,500	JPY	424.300000	4,974,393.32	39,672,050.00		0.227000	ACT/365	(65.01)	90.00	0.00	0.00	(34,375.75)
TOKYO ELECTRIC POWER CMN	SDB3265465916	JP3585800000	01/12/2035	11,400	1.000000	424.666960	4,974,393.32	39,706,360.74	(34,310.74)	25.000000	1	(65.01)	0.00	0.00	0.00	(219.71)
		3402.T	01/08/2025	18,200	JPY	1,018.000000	18,795,600.00	18,527,600.00		0.227000	ACT/365	(244.01)	90.00	103,331.04	0.00	294,340.30
TORAY INDUSTRIES CMN	SDB3265201697	JP3621000003	01/11/2035	18,400	1.000000	1,007.381560	18,534,339.11	18,334,344.39	193,255.61	25.000000	1	(2,246.35)	0.00	(497.67)	0.00	1,881.27
		2875.T	01/09/2025	0	JPY	10,195.000000	1,065,000.00	0.00		0.227000	ACT/365	(13.86)	90.00	4,362.49	0.00	4,265.66
TOYO SUISAN KAISHA, LTD. CMN	SDB3265272420	JP3613000003	01/11/2035	100	1.000000	0.000000	1,055,568.61	0.00	0.00	25.000000	1	(96.83)	0.00	(96.83)	0.00	27.26

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Advisor: ENGINEERS GATE - GQAS  
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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>Long (Cont.)</b>																
		5310.T	01/17/2025	300	JPY	3,965.000000	0.00	1,189,500.00		0.226997	ACT/365	0.00	90.00	0.00	0.00	(5,577.68)
TOYO TANSO CMN	SDB3265670269	JP3616000000	01/17/2035	0	1.000000	3,983.592250	0.00	1,195,077.68	(5,577.68)	25.000000	0	0.00	0.00	0.00	0.00	(35.65)
		4704.T	01/09/2025	0	JPY	8,499.000000	1,667,000.00	0.00		0.227000	ACT/365	(21.65)	90.00	44,176.22	0.00	43,961.03
TREND MICRO INC. CMN	SDB3265272424	JP3637300009	01/11/2035	200	1.000000	0.000000	1,645,706.96	0.00	0.00	25.000000	1	(215.19)	0.00	(215.19)	0.00	280.98
		4732.T	09/25/2024	91,900	JPY	1,326.000000	115,484,400.00	121,859,400.00		0.227000	ACT/365	(1,532.52)	90.00	0.00	0.00	(4,242,760.84)
USS CO LTD CMN	SDB3260121491	JP3944130008	09/22/2034	86,700	1.000000	1,372.020548	119,232,842.80	126,088,688.40	(4,229,288.40)	25.000000	1	(13,472.44)	0.00	0.00	0.00	(27,117.57)
		4194.T	10/01/2024	1,800	JPY	7,606.000000	13,647,600.00	13,690,800.00		0.227000	ACT/365	(176.84)	90.00	0.00	0.00	(495,989.99)
VISIONAL INC CMN	SDB3260458716	JP3800270005	09/29/2034	1,700	1.000000	7,880.865140	13,404,006.45	14,185,557.25	(494,757.25)	25.000000	1	(1,232.74)	0.00	0.00	0.00	(3,170.12)
		2267.T	09/25/2024	25,000	JPY	2,885.000000	76,815,900.00	72,125,000.00		0.227000	ACT/365	(1,020.28)	90.00	(207,466.60)	0.00	(2,468,023.81)
YAKULT HONSHA CO., LTD. CMN	SDB3260121541	JP3931600005	09/22/2034	26,700	1.000000	2,975.071511	79,454,687.77	74,376,787.77	(2,251,787.77)	25.000000	1	(8,769.44)	0.00	(597.24)	0.00	(15,774.35)
		2212.T	10/01/2024	6,300	JPY	2,829.500000	19,175,400.00	17,825,850.00		0.227000	ACT/365	(253.99)	90.00	(46,823.49)	0.00	(534,791.52)
YAMAZAKI BAKING CO LTD CMN	SDB3260458792	JP3935600001	09/29/2034	6,700	1.000000	2,943.500000	19,721,450.00	18,544,050.00	(718,200.00)	25.000000	1	(2,328.03)	232,560.00	(138.99)	0.00	(3,418.12)
		7164.T	01/09/2025	8,500	JPY	5,345.000000	41,195,000.00	45,432,500.00		0.227000	ACT/365	(544.14)	90.00	0.00	0.00	(979,363.99)
ZENKOKU HOSHO CO LTD CMN	SDB3265272416	JP3429250008	01/11/2035	7,700	1.000000	5,459.943109	42,124,937.94	46,409,516.42	(977,016.42)	25.000000	1	(2,347.56)	0.00	0.00	0.00	(6,259.60)
		3092.T	09/25/2024	28,600	JPY	4,816.000000	139,253,400.00	137,737,600.00		0.227000	ACT/365	(1,822.64)	90.00	0.00	0.00	(1,981,765.88)
ZOZO CMN	SDB3260121495	JP3399310006	09/22/2034	28,600	1.000000	4,884.793899	139,705,105.53	139,705,105.53	(1,967,505.53)	25.000000	1	(14,260.35)	0.00	0.00	0.00	(12,666.44)
<b>TOTAL Long</b>							<b>4,375,711,323.49</b>	<b>4,265,951,020.00</b>				<b>(57,810.40)</b>		<b>(5,686,140.75)</b>	<b>0.00</b>	<b>(114,626,552.79)</b>
							<b>4,476,439,596.80</b>	<b>4,379,846,902.86</b>	<b>(113,895,882.86)</b>			<b>(470,269.19)</b>	<b>5,425,740.00</b>	<b>(92,041.71)</b>	<b>0.00</b>	<b>(732,634.65)</b>
<b>Short</b>																
		6857.T	01/09/2025	(1,900)	JPY	9,090.000000	(33,216,000.00)	(17,271,000.00)		0.227000	ACT/365	(29.47)	92.00	1,209,824.05	0.00	2,862,990.39
ADVANTEST CORP CMN	SDB3265272450	JP3122400009	01/11/2035	(3,200)	1.000000	9,960.142022	(31,842,730.09)	(18,924,269.84)	1,653,269.84	(25.000000)	1	(103.51)	0.00	(81.75)	0.00	18,298.78
		8267.T	01/17/2025	(18,700)	JPY	3,597.000000	0.00	(67,263,900.00)		0.226997	ACT/365	0.00	100.00	0.00	0.00	352,704.63
AEON CMN	SDB3265670263	JP3388200002	01/17/2035	0	1.000000	3,615.861210	0.00	(67,616,604.63)	352,704.63	(25.000000)	0	0.00	0.00	0.00	0.00	2,254.31
		5201.T	12/18/2024	0	JPY	4,431.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	0.00	(38,640.00)
AGC INC. CMN	SDB3264328829	JP3112000009	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(38,640.00)	0.00	0.00	(246.97)
		5201.T	01/16/2025	0	JPY	4,431.000000	0.00	0.00		0.226996	ACT/365	0.00	92.00	1,727.04	0.00	1,727.04
AGC INC. CMN	SDB3265604058	JP3112000009	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	0.00	(0.84)	0.00	11.04
		8219.T	01/16/2025	(900)	JPY	2,113.000000	0.00	(1,901,700.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	8,475.83
AOYAMA TRADING CO., LTD. CMN	SDB3265604024	JP3106200003	01/17/2035	0	1.000000	2,122.417589	0.00	(1,910,175.83)	8,475.83	(25.000000)	0	0.00	0.00	0.00	0.00	54.17
		4180.T	12/19/2024	(1,400)	JPY	1,448.000000	(2,058,000.00)	(2,027,200.00)		0.227000	ACT/365	(1.38)	92.00	19,125.33	0.00	31,865.12
APPIER GROUP CMN	SDB3264390161	JP3160960005	12/20/2034	(1,400)	1.000000	1,460.000000	(2,044,000.00)	(2,044,000.00)	16,800.00	(25.000000)	1	(12.21)	(4,048.00)	(1.71)	0.00	203.67
		2502.T	12/24/2024	0	JPY	1,592.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	411,250.53	0.00	(129,258.45)
ASAHI GROUP HOLDINGS LTD CMN	SDB3264583190	JP3116000005	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.98)	(540,500.00)	(8.98)	0.00	(826.15)
		2502.T	01/17/2025	(46,500)	JPY	1,592.500000	0.00	(74,051,250.00)		0.226997	ACT/365	0.00	100.00	0.00	0.00	(195,300.93)
ASAHI GROUP HOLDINGS LTD CMN	SDB3265670265	JP3116000005	01/17/2035	0	1.000000	1,588.299980	0.00	(73,855,949.07)	(195,300.93)	(25.000000)	0	0.00	0.00	0.00	0.00	(1,248.26)
		7936.T	12/20/2024	(31,500)	JPY	3,300.000000	(70,221,600.00)	(103,950,000.00)		0.227000	ACT/365	(49.60)	92.00	148,894.72	0.00	(2,339,309.08)
ASIGS CORP CMN	SDB3264453044	JP3118000003	12/20/2034	(21,600)	1.000000	3,223.731214	(69,361,125.50)	(101,547,533.25)	(2,402,466.75)	(25.000000)	1	(177.05)	(85,560.00)	(24.80)	0.00	(14,951.67)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		7832.T	12/16/2024	0	JPY	3,502.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,317,622.42	0.00	1,317,571.85
BANDAI NAMCO HOLDINGS CMN	SDB3264178790	JP3778630008	12/14/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(50.56)	0.00	(50.56)	0.00	8,421.25
		9697.T	10/21/2024	(18,800)	JPY	3,357.000000	(62,735,600.00)	(63,111,600.00)		0.227000	ACT/365	(23.51)	92.00	190,551.11	0.00	2,389,893.43
CAPCOM CO., LTD. CMN	SDB3261285267	JP3218900003	10/19/2034	(18,800)	1.000000	3,474.000000	(65,311,200.00)	(65,311,200.00)	2,199,600.00	(25.000000)	1	(257.68)	0.00	(7.18)	0.00	15,274.98
		3696.T	12/17/2024	(3,300)	JPY	2,735.000000	(8,286,000.00)	(9,025,500.00)		0.227000	ACT/365	(517.17)	92.00	0.00	0.00	952,126.88
CERES CMN	SDB3264255529	JP3423570005	12/15/2034	(3,000)	1.000000	3,075.195710	(9,315,000.00)	(10,148,145.84)	1,122,645.84	(253.333300)	1	(4,918.96)	(165,600.00)	0.00	0.00	6,085.51
CHUBU ELECTRIC POWER COMPANY CMN	SDB3264753532	JP3526600006	12/27/2034	0	1.000000	1,580.500000	0.00	0.00	0.00	0.227000	ACT/365	0.00	92.00	132,309.20	0.00	132,286.95
		9504.T	09/30/2024	(25,100)	JPY	835.000000	(26,132,600.00)	(20,958,500.00)		0.227000	ACT/365	(9.42)	92.00	374,299.83	0.00	2,304,382.58
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN	SDB3260427169	JP3522200009	09/28/2034	(29,900)	1.000000	911.900000	(27,265,810.00)	(22,888,690.00)	1,930,190.00	(25.000000)	1	(107.26)	0.00	(17.44)	0.00	14,728.44
COCA-COLA BOTTLERS JAPAN HOLDI CMN	SDB3265670266	JP3293200006	01/17/2035	(1,200)	1.000000	2,467.500000	0.00	(2,961,000.00)	(3,642.24)	0.226997	ACT/365	0.00	100.00	0.00	0.00	(3,642.24)
		2579.T	01/17/2025	(1,200)	JPY	2,467.500000	0.00	(2,961,000.00)		0.226997	ACT/365	0.00	100.00	0.00	0.00	(3,642.24)
COSMO ENERGY HOLDINGS CO., LTD. CMN	SDB3260458785	JP3298000005	09/29/2034	(7,600)	1.000000	6,947.448156	(52,670,554.30)	(56,969,074.88)	(1,783,925.12)	(25.000000)	1	(320.62)	0.00	0.00	0.00	(11,403.99)
		4894.T	10/11/2024	(1,000)	JPY	4,610.000000	(4,780,000.00)	(4,610,000.00)		0.227000	ACT/365	(2,629.65)	92.00	0.00	0.00	2,581.64
CUORIPS INC. CMN	SDB3260855562	JP3266030000	10/12/2034	(1,000)	1.000000	4,633.968475	(4,633,968.47)	(4,633,968.47)	23,968.48	(2,030.000000)	1	(21,386.84)	0.00	0.00	0.00	16.50
		4751.T	12/19/2024	0	JPY	1,033.500000	(1,278,000.00)	0.00		0.227000	ACT/365	(0.57)	92.00	318,873.30	0.00	318,822.73
CYBER AGENT LTD CMN	SDB3264390139	JP3311400000	12/20/2034	(1,200)	1.000000	0.000000	(1,315,200.00)	0.00	0.00	(25.000000)	1	(50.57)	0.00	(50.57)	0.00	2,037.75
		6622.T	12/23/2024	(1,900)	JPY	7,360.000000	(14,782,000.00)	(13,984,000.00)		0.227000	ACT/365	(5.65)	92.00	0.00	0.00	1,386,924.69
DAIHEN CORP. CMN	SDB3264520294	JP3497800007	12/21/2034	(1,900)	1.000000	8,090.000000	(15,371,000.00)	(15,371,000.00)	1,387,000.00	(25.000000)	1	(75.31)	0.00	0.00	0.00	8,864.52
		6367.T	01/06/2025	0	JPY	18,265.000000	(55,155,000.00)	0.00		0.227000	ACT/365	(24.57)	92.00	3,838,300.68	0.00	3,837,690.72
DAIKIN INDUSTRIES CMN	SDB3264857830	JP3481800005	12/29/2034	(3,000)	1.000000	0.000000	(56,792,442.87)	0.00	0.00	(25.000000)	1	(609.96)	0.00	(627.09)	0.00	24,528.57
		6993.T	01/15/2025	(597,500)	JPY	21.000000	(6,181,998.14)	(12,547,500.00)		0.227000	ACT/365	(1,655.25)	92.00	0.00	0.00	1,000,564.04
DAIKOKUYA HOLDINGS CMN	SDB3265465929	JP3926000005	01/12/2035	(268,800)	1.000000	22.677354	(6,181,998.14)	(13,549,719.29)	1,002,219.29	(1,000.000000)	1	(1,655.25)	0.00	0.00	0.00	6,395.10
		1925.T	01/17/2025	(13,500)	JPY	4,670.000000	0.00	(63,045,000.00)		0.226997	ACT/365	0.00	100.00	0.00	0.00	88,896.03
DAIWA HOUSE INDUSTRY CO.,LTD. CMN	SDB3265670267	JP3505000004	01/17/2035	0	1.000000	4,676.584891	0.00	(63,133,896.03)	88,896.03	(25.000000)	0	0.00	0.00	0.00	0.00	568.18
		2432.T	09/30/2024	(5,200)	JPY	2,794.500000	(14,905,000.00)	(14,531,400.00)		0.227000	ACT/365	5.12	92.00	898,067.46	0.00	2,664,143.26
DENA CMN	SDB3260427159	JP3548610009	09/28/2034	(5,500)	1.000000	3,134.130753	(17,237,979.91)	(16,297,479.91)	1,766,079.92	(25.000000)	1	(4.12)	0.00	(4.05)	0.00	17,027.85
		4061.T	01/07/2025	0	JPY	2,139.000000	(1,303,500.00)	0.00		0.227000	ACT/365	(0.59)	92.00	52,851.77	0.00	52,845.55
DENKA COMPANY LIMITED CMN	SDB3264921697	JP3549600009	01/09/2035	(600)	1.000000	0.000000	(1,339,985.42)	0.00	0.00	(25.000000)	1	(6.22)	0.00	(6.76)	0.00	337.76
		4324.T	01/09/2025	0	JPY	3,633.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	32,112.76	0.00	32,111.67
DENTSU GROUP CMN	SDB3265272439	JP3551520004	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.10)	0.00	(1.10)	0.00	205.24
		6141.T	12/19/2024	(4,500)	JPY	2,315.500000	(12,282,400.00)	(10,419,750.00)		0.227000	ACT/365	(1.89)	92.00	163,178.38	0.00	943,083.74
DMG MORI CO., LTD. CMN	SDB3264390163	JP3924800000	12/20/2034	(5,200)	1.000000	2,543.000000	(13,223,600.00)	(11,443,500.00)	1,023,750.00	(25.000000)	1	(44.64)	(243,800.00)	(6.78)	0.00	6,027.71
		6361.T	01/09/2025	0	JPY	2,714.000000	(6,578,400.00)	0.00		0.227000	ACT/365	(5.32)	92.00	(104,379.69)	0.00	(104,409.10)
EBARA CORPORATION CMN	SDB3265272432	JP3166000004	01/11/2035	(2,400)	1.000000	0.000000	(6,389,736.64)	0.00	0.00	(25.000000)	1	(29.40)	0.00	(36.82)	0.00	(667.33)
		4523.T	10/07/2024	(19,000)	JPY	4,212.000000	(80,921,000.00)	(80,028,000.00)		0.227000	ACT/365	(41.96)	92.00	0.00	0.00	2,344,658.15
EISAI CO., LTD. CMN	SDB3260628337	JP3160400002	10/05/2034	(19,000)	1.000000	4,335.417252	(82,372,927.79)	(82,372,927.79)	2,344,927.79	(25.000000)	1	(269.65)	0.00	0.00	0.00	14,985.86
		5020.T	12/25/2024	0	JPY	801.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(695,177.19)	0.00	(695,212.60)
ENEOS HOLDINGS CMN	SDB3264649703	JP3386450005	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(35.41)	0.00	(35.41)	0.00	(4,443.45)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		6954.T	12/13/2024	(8,500)	JPY	4,378.000000	(22,226,400.00)	(37,213,000.00)		0.227000	ACT/365	(11.36)	92.00	8,680.96	0.00	(1,340,788.03)
FANUC CORP. CMN	SDB3264120642	JP3802400006	12/13/2024	(5,400)	1.000000	4,219.253617	(22,652,114.55)	(35,863,655.75)	(1,349,344.25)	(25.000000)	1	(124.74)	0.00	(23.53)	0.00	(8,569.64)
		6890.T	10/07/2024	(8,500)	JPY	2,551.000000	(23,540,000.00)	(21,683,500.00)		0.227000	ACT/365	(19.84)	92.00	5,749.99	0.00	282,063.11
FERROTEC CORPORATION CMN	SDB3260628339	JP3802720007	10/05/2024	(8,800)	1.000000	2,583.525398	(22,735,165.89)	(21,959,965.89)	276,465.89	(25.000000)	1	(152.76)	0.00	(5.81)	0.00	1,802.80
		7148.T	09/25/2024	(15,200)	JPY	2,672.000000	(40,057,500.00)	(40,614,400.00)		0.227000	ACT/365	(9.88)	92.00	0.00	0.00	3,258,612.94
FINANCIAL PARTNERS GROUP CMN	SDB3260121392	JP3166990006	09/22/2024	(14,700)	1.000000	2,886.391971	(42,527,945.40)	(43,873,157.96)	3,258,757.96	(25.000000)	1	(145.02)	0.00	0.00	0.00	20,827.40
		4478.T	09/25/2024	(10,900)	JPY	2,885.000000	(33,592,000.00)	(31,446,500.00)		0.227000	ACT/365	(1,750.44)	92.00	0.00	0.00	1,679,007.91
FREEE CMN	SDB3260121411	JP3826520003	09/22/2024	(10,400)	1.000000	3,040.350335	(31,581,419.95)	(33,139,818.65)	1,693,318.65	(211.538400)	1	(14,310.74)	0.00	0.00	0.00	10,731.37
		6702.T	01/09/2025	(4,600)	JPY	2,689.500000	(11,658,900.00)	(12,371,700.00)		0.227000	ACT/365	(58.53)	92.00	5,446,674.80	0.00	6,082,295.61
FUJITSU CMN	SDB3265272429	JP3818000006	01/11/2025	(39,800)	1.000000	2,827.741662	(113,561,518.02)	(13,007,611.64)	635,911.64	(25.000000)	1	(290.84)	0.00	(296.99)	0.00	38,874.94
		9166.T	12/17/2024	(1,400)	JPY	2,606.000000	(2,403,900.00)	(3,648,400.00)		0.227000	ACT/365	(404.59)	92.00	(27,135.11)	0.00	(53,750.47)
GENDA INC. CMN	SDB3264255522	JP3386890002	12/15/2024	(900)	1.000000	2,589.795983	(2,308,500.00)	(3,625,714.38)	(22,685.62)	(636.111100)	1	(3,929.74)	0.00	(262.38)	0.00	(343.55)
		6674.T	12/24/2024	(2,000)	JPY	2,488.000000	(4,749,050.00)	(4,976,000.00)		0.227000	ACT/365	(1.20)	92.00	0.00	0.00	308,862.44
GS YUASA CMN	SDB3264583136	JP3385820000	12/22/2024	(1,900)	1.000000	2,642.441940	(5,036,900.00)	(5,284,883.88)	308,883.88	(25.000000)	1	(21.44)	0.00	0.00	0.00	1,974.09
		6324.T	12/03/2024	(10,700)	JPY	3,730.000000	(47,183,500.00)	(39,911,000.00)		0.227000	ACT/365	(75.62)	92.00	(1,819,074.84)	0.00	(5,939,106.90)
HARMONIC DRIVE SYSTEMS INC. CMN	SDB3263426674	JP3765150002	12/01/2024	(11,900)	1.000000	3,345.000000	(39,805,500.00)	(35,791,500.00)	(4,119,500.00)	(25.000000)	1	(532.06)	0.00	(95.47)	0.00	(37,959.75)
		7205.T	09/25/2024	(71,800)	JPY	510.200000	(37,859,450.00)	(36,632,360.00)		0.227000	ACT/365	(1.29)	92.00	182,730.58	0.00	4,189,042.18
HINO MOTORS LTD CMN	SDB3260121444	JP3792600003	09/22/2024	(73,300)	1.000000	566.000000	(41,487,800.00)	(40,638,800.00)	4,006,440.00	(25.000000)	1	(128.40)	0.00	(5.68)	0.00	26,774.23
		9603.T	10/01/2024	(16,900)	JPY	1,315.000000	(20,759,200.00)	(22,223,500.00)		0.227000	ACT/365	(593.18)	92.00	2,090.75	0.00	1,971,910.16
HIS CMN	SDB3260458781	JP3160740001	09/29/2024	(15,400)	1.000000	1,431.887591	(22,199,730.25)	(24,198,900.29)	1,975,400.29	(128.571400)	1	(5,580.89)	0.00	(13.66)	0.00	12,603.45
		6305.T	11/21/2024	(4,500)	JPY	3,457.000000	(10,543,100.00)	(15,556,500.00)		0.227000	ACT/365	(4.41)	92.00	4,677.44	0.00	115,772.86
HITACHI CONSTRUCTION MACHINE CMN	SDB3262936493	JP3787000003	11/22/2024	(3,100)	1.000000	3,481.698785	(10,901,977.19)	(15,667,644.53)	111,144.53	(25.000000)	1	(49.12)	0.00	(1.75)	0.00	739.96
		9509.T	12/05/2024	(13,200)	JPY	765.900000	(11,043,200.00)	(10,109,880.00)		0.227000	ACT/365	(3.02)	92.00	79,695.55	0.00	958,866.14
HOKKAIDO ELEC PWR CO INC CMN	SDB3263589442	JP3850200001	12/06/2024	(14,000)	1.000000	832.507198	(11,676,000.00)	(10,989,095.02)	879,215.02	(25.000000)	1	(44.43)	0.00	(3.52)	0.00	6,128.58
		7267.T	12/30/2024	0	JPY	1,472.500000	(7,336,800.00)	0.00		0.227000	ACT/365	(4.07)	92.00	249,440.10	0.00	249,392.57
HONDA MOTOR CMN	SDB3264792316	JP3854600008	12/28/2024	(4,800)	1.000000	0.000000	(7,425,056.49)	0.00	0.00	(25.000000)	1	(47.54)	0.00	(47.54)	0.00	1,593.99
		6856.T	12/13/2024	0	JPY	9,140.000000	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	(97.02)
		7741.T	01/14/2025	(2,100)	JPY	20,320.000000	(10,197,500.00)	(42,672,000.00)		0.227000	ACT/365	(7.63)	92.00	0.00	0.00	(367,763.89)
HOYA CORP CMN	SDB3265406650	JP3837800006	01/11/2025	(500)	1.000000	20,144.880974	(10,004,349.67)	(42,304,250.04)	(367,749.96)	(25.000000)	1	(13.93)	0.00	0.00	0.00	(2,350.56)
		5019.T	10/01/2024	(88,100)	JPY	1,033.500000	(94,109,400.00)	(91,051,350.00)		0.227000	ACT/365	(49.53)	92.00	(148,500.89)	0.00	27,138.82
IDEMITSU KOSAN CO.,LTD. CMN	SDB3260458784	JP3142500002	09/29/2024	(92,400)	1.000000	1,035.500000	(95,680,200.00)	(91,227,550.00)	176,200.00	(25.000000)	1	(560.28)	0.00	(42.47)	0.00	173.46
		7013.T	01/07/2025	0	JPY	8,468.000000	0.00	0.00		0.227000	ACT/365	0.00	100.00	97,824.81	0.00	97,823.16
IHI CORPORATION CMN	SDB3264921672	JP3134800006	01/09/2025	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.64)	0.00	(1.64)	0.00	625.24
		9338.T	12/25/2024	(1,800)	JPY	4,095.000000	(6,120,000.00)	(7,371,000.00)		0.227000	ACT/365	(1,050.99)	92.00	0.00	0.00	80,327.41
INFORICH CMN	SDB3264649719	JP3153830009	12/27/2024	(1,500)	1.000000	4,144.370814	(6,249,946.12)	(7,459,867.47)	88,867.47	(650.000000)	1	(8,540.05)	0.00	0.00	0.00	513.41
		5076.T	11/18/2024	(5,800)	JPY	1,145.000000	(7,411,950.00)	(6,641,000.00)		0.227000	ACT/365	(2.93)	92.00	228,703.79	0.00	669,456.30
INFRONEER HOLDINGS INC. CMN	SDB3262741463	JP3153850007	11/16/2024	(6,300)	1.000000	1,221.000000	(7,692,300.00)	(7,081,800.00)	440,800.00	(25.000000)	1	(47.49)	0.00	(18.55)	0.00	4,278.82
		5595.T	11/21/2024	(7,600)	JPY	966.000000	(8,299,900.00)	(7,341,600.00)		0.227000	ACT/365	(5,209.31)	92.00	0.00	0.00	1,117,244.37
INSTITUTE FOR Q-SHU PIONEERS O CMN	SDB3262936528	JP3244850008	11/22/2024	(7,100)	1.000000	1,117.915450	(7,973,791.38)	(8,496,157.42)	1,154,557.42	(2,312.676000)	1	(37,313.05)	0.00	0.00	0.00	7,140.86

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		3099.T	12/18/2024	0	JPY	2,441.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,168,640.16	0.00	1,168,601.60
ISETAN MITSUKOSHI HOLDINGS CMN	SDB3264328897	JP3894900004	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(38.55)	0.00	(38.55)	0.00	7,469.11
		2593.T	11/15/2024	(23,400)	JPY	3,373.000000	(72,963,800.00)	(78,928,200.00)		0.227000	ACT/365	(35.49)	92.00	0.00	0.00	3,490,753.04
ITO EN, LTD.	SDB3262681149	JP3143000002	11/15/2034	(21,100)	1.000000	3,522.189207	(74,650,232.46)	(82,419,227.44)	3,491,027.44	(25.000000)	1	(274.40)	0.00	0.00	0.00	22,311.12
		8088.T	12/12/2024	(4,400)	JPY	1,750.500000	(8,085,000.00)	(7,702,200.00)		0.227000	ACT/365	(6.15)	92.00	9,980.49	0.00	227,527.45
IWATANI INTERNATIONAL CMN	SDB3264054732	JP3151600008	12/13/2034	(4,400)	1.000000	1,799.951826	(7,915,600.00)	(7,919,788.03)	217,588.03	(25.000000)	1	(41.08)	0.00	(2.14)	0.00	1,454.24
		9706.T	09/30/2024	(12,000)	JPY	4,773.000000	(49,896,000.00)	(57,276,000.00)		0.227000	ACT/365	(15.25)	92.00	118,845.23	0.00	2,199,943.30
JAPAN AIRPORT TERMINAL CMN	SDB3260427113	JP3699400002	09/28/2034	(10,500)	1.000000	4,946.440978	(52,500,000.00)	(59,357,291.74)	2,081,291.74	(25.000000)	1	(193.67)	0.00	(9.70)	0.00	14,060.92
		5411.T	11/01/2024	(44,700)	JPY	1,731.000000	(145,393,000.00)	(77,375,700.00)		0.227000	ACT/365	(68.43)	92.00	1,909,453.03	0.00	4,076,615.98
JFE HOLDINGS CMN	SDB3261928013	JP3386030005	11/01/2034	(83,800)	1.000000	1,779.500000	(149,122,100.00)	(79,543,650.00)	2,167,950.00	(25.000000)	1	(787.05)	0.00	(401.49)	0.00	26,055.66
		1963.T	10/10/2024	(54,000)	JPY	1,278.500000	(65,022,750.00)	(69,039,000.00)		0.227000	ACT/365	(25.73)	92.00	0.00	0.00	1,842,280.71
JGC HOLDINGS CMN	SDB3260760801	JP3667600005	10/12/2034	(51,300)	1.000000	1,312.622873	(67,473,156.71)	(70,881,635.15)	1,842,635.15	(25.000000)	1	(354.44)	0.00	0.00	0.00	11,774.92
		8282.T	12/16/2024	(49,200)	JPY	1,407.500000	(60,943,400.00)	(69,249,000.00)		0.227000	ACT/365	(39.87)	92.00	0.00	0.00	11,394.38
K'S HOLDINGS CMN	SDB3264178810	JP3277150003	12/14/2034	(43,100)	1.000000	1,407.737670	(60,706,949.40)	(69,260,693.37)	11,693.37	(25.000000)	1	(298.99)	0.00	0.00	0.00	72.83
		9468.T	01/09/2025	0	JPY	3,195.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	11,275.34	0.00	11,271.85
KADOKAWA CORPORATION CMN	SDB3265272428	JP3214350005	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(3.49)	0.00	(3.49)	0.00	72.04
		1812.T	10/29/2024	(59,400)	JPY	2,591.000000	(191,430,000.00)	(153,905,400.00)		0.227000	ACT/365	(40.82)	92.00	4,484,516.52	0.00	21,709,627.27
KAJIMA CMN	SDB3261724255	JP3210200006	10/27/2034	(70,900)	1.000000	2,881.000000	(204,262,900.00)	(171,131,400.00)	17,226,000.00	(25.000000)	1	(889.25)	0.00	(238.11)	0.00	138,756.90
		9503.T	01/07/2025	0	JPY	1,686.000000	(3,515,400.00)	0.00		0.227000	ACT/365	(1.35)	92.00	140,898.12	0.00	140,883.56
KANSAI ELECTRIC POWER COMPANY CMN	SDB3264921669	JP3228600007	01/09/2035	(2,100)	1.000000	0.000000	(3,654,026.46)	0.00	0.00	(25.000000)	1	(14.56)	0.00	(15.71)	0.00	900.46
		4452.T	11/15/2024	(7,800)	JPY	5,877.000000	(46,979,400.00)	(45,840,600.00)		0.227000	ACT/365	(11.98)	92.00	322,381.20	0.00	3,587,977.69
KAO CORP LTD CMN	SDB3262681154	JP3205800000	11/15/2034	(7,800)	1.000000	6,386.225561	(49,812,559.38)	(49,812,559.38)	3,971,959.38	(25.000000)	1	(170.89)	(706,192.00)	(11.26)	0.00	22,932.53
		3498.T	09/25/2024	(5,200)	JPY	13,540.000000	(75,531,000.00)	(70,408,000.00)		0.227000	ACT/365	(18,420.96)	92.00	0.00	0.00	(561,203.74)
KASUMIGASEKI CAPITAL CMN	SDB3260121466	JP3211050004	09/22/2034	(5,100)	1.000000	13,462.866328	(68,544,000.00)	(70,006,904.91)	(401,095.10)	(910.784300)	1	(160,108.65)	0.00	0.00	0.00	(3,586.93)
		9041.T	12/17/2024	0	JPY	3,197.000000	(4,538,800.00)	0.00		0.227000	ACT/365	(2.27)	92.00	152,365.69	0.00	152,341.15
KINTETSU CORP CMN	SDB3264255554	JP3260800002	12/15/2034	(1,400)	1.000000	0.000000	(4,634,000.00)	0.00	0.00	(25.000000)	1	(24.53)	0.00	(25.29)	0.00	973.69
		2503.T	09/25/2024	(135,200)	JPY	1,942.000000	(146,150,000.00)	(262,558,400.00)		0.227000	ACT/365	(64.33)	92.00	268,175.62	0.00	5,523,696.03
KIRIN HOLDINGS COMPANY, LTD CMN	SDB3260121458	JP3258000003	09/22/2034	(74,000)	1.000000	1,995.563441	(150,614,974.79)	(269,800,177.26)	7,241,777.26	(25.000000)	1	(528.85)	(1,985,728.00)	(12.52)	0.00	35,304.66
		4967.T	10/15/2024	(5,500)	JPY	5,697.000000	(28,406,400.00)	(31,333,500.00)		0.227000	ACT/365	(8.74)	92.00	0.00	0.00	2,330,783.30
KOBAYASHI PHARMACEUTICAL CO CMN	SDB3260961895	JP3301100008	10/12/2034	(4,800)	1.000000	6,167.181541	(29,878,961.13)	(33,919,498.48)	2,585,998.48	(25.000000)	1	(99.18)	(255,116.00)	0.00	0.00	14,897.18
		3038.T	12/23/2024	0	JPY	3,221.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	9,173.33	0.00	9,165.31
KOBE BUSSAN CMN	SDB3264520305	JP3291200008	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.02)	0.00	(8.02)	0.00	58.58
		5406.T	12/18/2024	0	JPY	1,561.000000	(22,200,750.00)	0.00		0.227000	ACT/365	(11.63)	92.00	332,994.85	0.00	332,859.30
KOBE STEEL CMN	SDB3264328879	JP3289800009	12/20/2034	(14,300)	1.000000	0.000000	(22,579,700.00)	0.00	0.00	(25.000000)	1	(135.55)	0.00	(144.99)	0.00	2,127.47
		6525.T	01/10/2025	(600)	JPY	2,165.500000	(1,345,200.00)	(1,299,300.00)		0.227000	ACT/365	(0.27)	92.00	0.00	0.00	138,103.27
KOKUSAI ELECTRIC CMN	SDB3265345642	JP3293300001	01/11/2035	(600)	1.000000	2,395.677604	(1,437,406.56)	(1,437,406.56)	138,106.56	(25.000000)	1	(3.29)	0.00	0.00	0.00	882.69
		4922.T	01/07/2025	(400)	JPY	6,624.000000	(1,338,000.00)	(2,649,600.00)		0.227000	ACT/365	(0.28)	92.00	0.00	0.00	110,063.44
KOSE CORPORATION. CMN	SDB3264921654	JP3283650004	01/09/2035	(200)	1.000000	6,899.168191	(1,428,053.84)	(2,759,667.28)	110,067.28	(25.000000)	1	(3.84)	0.00	0.00	0.00	703.47
		3549.T	12/27/2024	(2,300)	JPY	3,132.000000	(7,127,700.00)	(7,203,600.00)		0.227000	ACT/365	(2.79)	92.00	0.00	0.00	196,949.64
KUSURI NO AOKI HOLDINGS ORD CMN	SDB3264753536	JP3266190002	12/27/2034	(2,300)	1.000000	3,217.640398	(7,400,572.92)	(7,400,572.92)	196,972.92	(25.000000)	1	(23.28)	0.00	0.00	0.00	1,258.80

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		3549.T	11/11/2024	0	JPY	3,132.000000	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	(82.32)
		6971.T	01/10/2025	(6,500)	JPY	1,593.000000	(11,894,000.00)	(10,354,500.00)		0.227000	ACT/365	(2.83)	92.00	236,447.47	0.00	693,182.09
KYOCERA CORPORATION CMN	SDB3265345619	JP3249600002	01/11/2035	(7,600)	1.000000	1,663.273903	(12,643,829.22)	(10,811,280.37)	456,780.37	(25.000000)	1	(45.75)	0.00	(13.33)	0.00	4,430.47
		9616.T	09/25/2024	(51,800)	JPY	2,826.000000	(141,926,400.00)	(146,386,800.00)		0.227000	ACT/365	(55.59)	92.00	0.00	0.00	4,891,613.67
KYORITSU MAINTENANCE CMN	SDB3260121407	JP3253900009	09/22/2034	(50,400)	1.000000	2,920.444920	(147,368,301.08)	(151,279,046.86)	4,892,246.86	(25.000000)	1	(633.19)	0.00	0.00	0.00	31,264.71
		1959.T	01/15/2025	(2,300)	JPY	5,233.000000	(1,583,297.08)	(12,035,900.00)		0.227000	ACT/365	(1.00)	92.00	0.00	0.00	69,012.13
KYUDENKO CORPORATION CMN	SDB3265465925	JP3247050002	01/12/2035	(300)	1.000000	5,263.005709	(1,583,297.08)	(12,104,913.13)	69,013.13	(25.000000)	1	(1.00)	0.00	0.00	0.00	441.09
		8918.T	12/23/2024	(619,200)	JPY	8.000000	(4,334,400.00)	(4,953,600.00)		0.227000	ACT/365	(32.41)	92.00	0.00	0.00	(618,013.31)
LAND CMN	SDB3264520313	JP3968800007	12/21/2034	(619,200)	1.000000	7.002411	(4,335,892.62)	(4,335,892.62)	(617,707.38)	(50.000000)	1	(305.94)	0.00	0.00	0.00	(3,950.03)
		2585.T	09/25/2024	(5,600)	JPY	2,324.000000	(10,006,100.00)	(13,014,400.00)		0.227000	ACT/365	(7.72)	92.00	(14,560.07)	0.00	(235,618.79)
LIFEDRINK COMPANY CMN	SDB3260121387	JP3966680005	09/22/2034	(4,300)	1.000000	2,284.536429	(9,778,200.00)	(12,793,404.00)	(220,996.00)	(25.000000)	1	(62.73)	0.00	(1.32)	0.00	(1,505.96)
		4912.T	01/16/2025	(1,500)	JPY	1,641.500000	0.00	(2,462,250.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	(12,509.24)
LION CORPORATION CMN	SDB3265604039	JP3965400009	01/17/2035	0	1.000000	1,633.160504	0.00	(2,449,740.76)	(12,509.24)	(25.000000)	0	0.00	0.00	0.00	0.00	(79.95)
		5938.T	01/16/2025	0	JPY	1,704.500000	0.00	0.00		0.226996	ACT/365	0.00	92.00	1,867.06	0.00	1,867.06
LIXIL CMN	SDB3265604055	JP3626800001	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	0.00	(0.65)	0.00	11.93
		8002.T	12/27/2024	(3,400)	JPY	2,268.500000	(8,708,700.00)	(7,712,900.00)		0.227000	ACT/365	(1.62)	92.00	619,497.20	0.00	1,041,031.76
MARUBENI CORPORATION CMN	SDB3264753543	JP3877600001	12/27/2034	(3,900)	1.000000	2,392.500000	(9,330,750.00)	(8,134,500.00)	421,600.00	(25.000000)	1	(65.45)	0.00	(36.33)	0.00	6,653.75
		3088.T	11/06/2024	(36,100)	JPY	2,206.500000	(124,740,900.00)	(79,654,650.00)		0.227000	ACT/365	(54.50)	92.00	2,330,556.47	0.00	5,883,093.36
MATSUKIYOCOCOKARA CMN	SDB3262055918	JP3869010003	11/06/2034	(55,800)	1.000000	2,304.925907	(128,616,325.26)	(83,207,825.26)	3,553,175.26	(25.000000)	1	(638.36)	0.00	(243.91)	0.00	37,601.74
		4480.T	11/20/2024	(700)	JPY	3,680.000000	(2,614,500.00)	(2,576,000.00)		0.227000	ACT/365	(1.21)	92.00	0.00	0.00	108,490.59
MEDLEY CMN	SDB3262867360	JP3921310003	11/22/2034	(700)	1.000000	3,835.000000	(2,684,500.00)	(2,684,500.00)	108,500.00	(25.000000)	1	(9.41)	0.00	0.00	0.00	693.42
		4385.T	11/07/2024	(32,100)	JPY	1,684.500000	(46,662,200.00)	(54,072,450.00)		0.227000	ACT/365	(17.50)	92.00	0.00	0.00	2,304,214.64
MERCARI CMN	SDB3262179001	JP3921290007	11/08/2034	(27,400)	1.000000	1,756.286281	(48,576,196.70)	(56,376,789.63)	2,304,339.63	(25.000000)	1	(125.00)	0.00	0.00	0.00	14,727.37
		8058.T	01/17/2025	(15,800)	JPY	2,496.000000	0.00	(39,436,800.00)		0.226997	ACT/365	0.00	100.00	0.00	0.00	74,031.63
MITSUBISHI CORP. CMN	SDB3265670275	JP3898400001	01/17/2035	0	1.000000	2,500.685546	0.00	(39,510,831.63)	74,031.63	(25.000000)	0	0.00	0.00	0.00	0.00	473.17
		7211.T	10/15/2024	(22,300)	JPY	478.000000	(7,897,050.00)	(10,659,400.00)		0.227000	ACT/365	(0.76)	92.00	387,288.24	0.00	999,158.83
MITSUBISHI MOTORS CMN	SDB3260962543	JP3899800001	10/12/2034	(16,100)	1.000000	505.439051	(8,574,860.00)	(11,271,290.84)	611,890.84	(25.000000)	1	(20.25)	0.00	(8.17)	0.00	6,386.12
		8306.T	01/10/2025	(10,900)	JPY	1,892.500000	(182,736,000.00)	(20,628,250.00)		0.227000	ACT/365	(109.07)	92.00	2,581,931.80	0.00	2,699,233.28
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3265345616	JP3902900004	01/11/2035	(96,000)	1.000000	1,903.307485	(183,713,857.79)	(20,746,051.59)	117,801.59	(25.000000)	1	(500.11)	0.00	(552.46)	0.00	17,252.13
		7003.T	12/19/2024	0	JPY	1,555.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	165,559.34	0.00	165,556.80
MITSUMI E&S CMN	SDB3264390165	JP3891600003	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(2.55)	0.00	(2.55)	0.00	1,058.15
		9104.T	01/09/2025	0	JPY	5,291.000000	(24,952,300.00)	0.00		0.227000	ACT/365	(9.19)	92.00	1,572,209.15	0.00	1,572,055.12
MITSUMI O.S.K. LINES LTD CMN	SDB3265272400	JP3362700001	01/11/2035	(4,700)	1.000000	0.000000	(26,002,224.26)	0.00	0.00	(25.000000)	1	(154.03)	0.00	(154.03)	0.00	10,047.78
		8411.T	01/14/2025	0	JPY	3,979.000000	(12,432,000.00)	0.00		0.227000	ACT/365	(6.78)	92.00	229,776.78	0.00	229,767.48
MIZUHO FINANCIAL GROUP CMN	SDB3265406612	JP3885780001	01/11/2035	(3,200)	1.000000	0.000000	(12,601,180.87)	0.00	0.00	(25.000000)	1	(9.30)	0.00	(9.30)	0.00	1,468.56
		6269.T	09/25/2024	(7,900)	JPY	3,370.000000	(26,052,000.00)	(26,623,000.00)		0.227000	ACT/365	(16.17)	92.00	0.00	0.00	(414,500.08)
MODEC CMN	SDB3260121485	JP3888250002	09/22/2034	(7,800)	1.000000	3,344.807387	(26,091,000.00)	(26,423,978.36)	(199,021.64)	(25.000000)	1	(198.43)	(215,280.00)	0.00	0.00	(2,649.27)
		3994.T	09/25/2024	(5,500)	JPY	4,036.000000	(26,653,000.00)	(22,198,000.00)		0.227000	ACT/365	(17.31)	92.00	0.00	0.00	4,372,336.58
MONEY FORWARD, INC. CMN	SDB3260121421	JP3869960009	09/22/2034	(5,500)	1.000000	4,831.000000	(26,570,500.00)	(26,570,500.00)	4,372,500.00	(25.000000)	1	(163.42)	0.00	0.00	0.00	27,945.75

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		6981.T	01/08/2025	0	JPY	2,469.000000	(17,657,500.00)	0.00		0.227000	ACT/365	(10.62)	92.00	304,713.78	0.00	304,658.56
MURATA MFG. CO., LTD. CMN	SDB3265201666	JP3914400001	01/11/2035	(7,000)	1.000000	0.000000	(17,738,596.91)	0.00	0.00	(25.000000)	1	(55.23)	0.00	(62.00)	0.00	1,947.22
		6268.T	12/19/2024	(1,900)	JPY	2,656.500000	(6,790,000.00)	(5,047,350.00)		0.227000	ACT/365	(2.85)	92.00	97,500.83	0.00	263,872.11
NABTESCO CMN	SDB3264390158	JP3651210001	12/20/2034	(2,500)	1.000000	2,808.000000	(7,020,000.00)	(5,335,200.00)	287,850.00	(25.000000)	1	(38.71)	(121,440.00)	(12.63)	0.00	1,686.54
		7014.T	12/19/2024	(11,200)	JPY	1,840.000000	(20,996,000.00)	(20,608,000.00)		0.227000	ACT/365	(974.64)	92.00	(34,147.64)	0.00	(453,751.78)
NAMURA SHIPBUILDING CO., LTD. CMN	SDB3264390143	JP3651400008	12/20/2034	(11,600)	1.000000	1,803.279437	(20,895,529.69)	(20,196,729.69)	(411,270.31)	(192.025800)	1	(8,333.84)	0.00	(348.64)	0.00	(2,900.15)
		6701.T	12/20/2024	0	JPY	12,885.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	737,229.39	0.00	737,187.71
NEC CORPORATION CMN	SDB3264453060	JP3733000008	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(41.67)	0.00	(41.67)	0.00	4,711.73
		3659.T	12/09/2024	0	JPY	2,130.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,716,201.47	0.00	1,551,958.27
NEXON CO.LTD. CMN	SDB3263707256	JP3758190007	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(23.20)	(164,220.00)	(23.20)	0.00	9,919.33
		3186.T	01/10/2025	(12,400)	JPY	1,428.000000	(5,335,200.00)	(17,707,200.00)		0.227000	ACT/365	(89.69)	92.00	0.00	0.00	319,216.10
NEXTAGE CO. LTD. CMN	SDB3265345643	JP3758210003	01/11/2035	(3,600)	1.000000	1,453.768402	(5,327,753.67)	(18,026,728.18)	319,528.18	(84.027700)	1	(312.08)	0.00	0.00	0.00	2,040.27
		3186.T	10/29/2024	0	JPY	1,428.000000	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	(4,327.22)
		6594.T	01/10/2025	(53,100)	JPY	2,861.500000	(153,620,500.00)	(151,945,650.00)		0.227000	ACT/365	(95.08)	92.00	444,314.17	0.00	3,045,961.99
NIDEC CMN	SDB3265345624	JP3734800000	01/11/2035	(52,700)	1.000000	2,910.500040	(153,896,646.07)	(154,547,552.10)	2,601,902.10	(25.000000)	1	(254.29)	0.00	(91.44)	0.00	19,468.24
		6849.T	10/10/2024	(24,700)	JPY	2,030.500000	(50,041,250.00)	(50,153,350.00)		0.227000	ACT/365	(14.47)	92.00	0.00	0.00	3,036,583.35
NIHON KOHDEN CORP CMN	SDB3260760809	JP3706800004	10/12/2034	(24,500)	1.000000	2,153.446154	(52,784,046.41)	(53,190,120.01)	3,036,770.01	(25.000000)	1	(186.66)	0.00	0.00	0.00	19,408.30
		5214.T	09/25/2024	(21,600)	JPY	3,367.000000	(78,477,600.00)	(72,727,200.00)		0.227000	ACT/365	(59.52)	92.05	(11,363.66)	0.00	(1,325,671.25)
NIPPON ELEC GLASS CO LTD	SDB3260121508	JP3733400000	09/22/2034	(22,800)	1.000000	3,371.000000	(76,858,800.00)	(72,813,600.00)	86,400.00	(25.000000)	1	(555.61)	(1,400,151.99)	(31.82)	0.00	(8,473.02)
		5401.T	12/30/2024	0	JPY	3,033.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	391,970.94	0.00	391,941.17
NIPPON STEEL CMN	SDB3264792330	JP3381000003	12/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(29.77)	0.00	(29.77)	0.00	2,505.09
		7201.T	12/23/2024	0	JPY	439.400000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,085,512.51	0.00	1,085,459.82
NISSAN MOTOR CMN	SDB3264520293	JP3672400003	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(52.69)	0.00	(52.69)	0.00	6,937.71
		9843.T	01/15/2025	(800)	JPY	18,095.000000	(1,861,878.97)	(14,476,000.00)		0.227000	ACT/365	(1.17)	92.00	0.00	0.00	85,552.26
NITORI CO LTD CMN	SDB3265465923	JP3756100008	01/12/2035	(100)	1.000000	18,201.941797	(1,861,878.97)	(14,561,553.44)	85,553.44	(25.000000)	1	(1.17)	0.00	0.00	0.00	546.81
		6254.T	09/25/2024	(39,500)	JPY	2,651.000000	(130,464,000.00)	(104,714,500.00)		0.227000	ACT/365	(3,762.24)	92.00	(10,812,062.19)	0.00	(24,275,827.78)
NOMURA MICRO SCIENCE CMN	SDB3260121385	JP3762950008	09/22/2034	(43,200)	1.000000	2,311.000000	(99,835,200.00)	(91,284,500.00)	(13,430,000.00)	(122.627300)	1	(33,765.60)	0.00	(5,991.24)	0.00	(155,158.75)
		9613.T	01/16/2025	(600)	JPY	2,922.500000	0.00	(1,753,500.00)		0.226996	ACT/365	0.00	92.00	22,462.45	0.00	55,591.77
NTT DATA GROUP CMN	SDB3265604038	JP3165700000	01/17/2035	0	1.000000	2,977.715527	0.00	(1,786,629.32)	33,129.32	(25.000000)	0	0.00	0.00	(0.94)	0.00	355.31
		3861.T	10/01/2024	(49,100)	JPY	593.500000	(34,212,500.00)	(29,140,850.00)		0.227000	ACT/365	(18.42)	92.00	124,256.29	0.00	626,426.02
OJI HOLDINGS CMN	SDB3260458794	JP3174410005	09/29/2034	(57,500)	1.000000	603.731099	(34,717,636.98)	(29,643,196.98)	502,346.98	(25.000000)	1	(177.25)	0.00	(36.09)	0.00	4,003.80
		7733.T	12/16/2024	(30,400)	JPY	2,356.500000	(64,440,400.00)	(71,637,600.00)		0.227000	ACT/365	(34.69)	92.00	411,616.26	0.00	270,028.20
OLYMPUS CMN	SDB3264178805	JP3201200007	12/14/2034	(27,800)	1.000000	2,351.848714	(65,392,397.69)	(71,496,200.92)	(141,399.08)	(25.000000)	1	(188.97)	0.00	(28.00)	0.00	1,725.88
		6645.T	12/11/2024	0	JPY	4,680.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	11,671,020.90	0.00	11,670,836.15
OMRON CORPORATION CMN	SDB3263985551	JP3197800000	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(184.75)	0.00	(184.75)	0.00	74,594.05
		3288.T	01/16/2025	(600)	JPY	5,087.000000	0.00	(3,052,200.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	58,397.80
OPEN HOUSE GROUP CO., LTD. CMN	SDB3265604071	JP3173540000	01/17/2035	0	1.000000	5,184.329663	0.00	(3,110,597.80)	58,397.80	(25.000000)	0	0.00	0.00	0.00	0.00	373.25
		6368.T	09/25/2024	(7,100)	JPY	8,680.000000	(63,403,000.00)	(61,628,000.00)		0.227000	ACT/365	(71.53)	92.00	0.00	0.00	(3,303,643.10)
ORGANO CORPORATION CMN	SDB3260121470	JP3201600008	09/22/2034	(7,100)	1.000000	8,214.772757	(58,324,886.58)	(58,324,886.58)	(3,303,113.42)	(25.000000)	1	(529.67)	0.00	0.00	0.00	(21,115.21)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		4661.T	12/23/2024	(30,000)	JPY	3,319.000000	(77,641,200.00)	(99,570,000.00)		0.227000	ACT/365	(32.19)	92.00	171,255.09	0.00	2,815,425.55
ORIENTAL LAND CO CMN	SDB3264520326	JP3198900007	12/21/2034	(23,400)	1.000000	3,407.151607	(80,331,570.69)	(102,214,548.20)	2,644,548.20	(25.000000)	1	(377.74)	0.00	(34.25)	0.00	17,994.77
		9532.T	12/17/2024	(17,600)	JPY	3,190.000000	(57,164,800.00)	(56,144,000.00)		0.227000	ACT/365	(12.82)	92.00	151,184.94	0.00	4,902,946.40
OSAKA GAS CO., LTD. CMN	SDB3264255517	JP3180400008	12/15/2034	(17,600)	1.000000	3,460.000000	(60,896,000.00)	(60,896,000.00)	4,752,000.00	(25.000000)	1	(238.55)	0.00	(10.31)	0.00	31,337.14
		7956.T	01/16/2025	(800)	JPY	1,395.500000	0.00	(1,116,400.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	4,527.14
PIGEON CORPORATION ORD CMN	SDB3265604048	JP3801600002	01/17/2035	0	1.000000	1,401.158919	0.00	(1,120,927.14)	4,527.14	(25.000000)	0	0.00	0.00	0.00	0.00	28.94
		4165.T	01/08/2025	(10,400)	JPY	880.000000	(5,398,500.00)	(9,152,000.00)		0.227000	ACT/365	(334.29)	92.00	0.00	0.00	544,359.76
PLAID INC. (JAPAN) CMN	SDB3265201672	JP3833270006	01/11/2035	(5,900)	1.000000	932.525920	(5,703,829.23)	(9,698,269.57)	546,269.57	(25.000000)	1	(1,909.81)	0.00	0.00	0.00	3,479.27
		4927.T	12/24/2024	(6,900)	JPY	1,400.500000	(4,684,350.00)	(9,663,450.00)		0.227000	ACT/365	(94.46)	92.00	0.00	0.00	27,140.72
POLA ORBIS HOLDINGS CMN	SDB3264583138	JP3855900001	12/22/2034	(3,300)	1.000000	1,407.367214	(4,666,011.71)	(9,710,833.78)	47,383.78	(96.212100)	1	(279.06)	(19,964.00)	0.00	0.00	173.47
		5838.T	11/19/2024	(2,400)	JPY	4,658.000000	(8,058,600.00)	(11,179,200.00)		0.227000	ACT/365	(5.72)	92.00	2,871.46	0.00	(444,063.94)
RAKUTEN BANK CMN	SDB3262800195	JP3967220009	11/17/2034	(1,800)	1.000000	4,471.799803	(7,956,000.00)	(10,732,319.53)	(446,880.47)	(25.000000)	1	(54.92)	0.00	(0.45)	0.00	(2,838.23)
		4755.T	01/09/2025	(111,700)	JPY	893.600000	(79,526,700.00)	(99,815,120.00)		0.227000	ACT/365	(47.91)	92.00	0.00	0.00	2,278,018.58
RAKUTEN GROUP CMN	SDB3265272399	JP3967200001	01/11/2035	(87,000)	1.000000	913.995018	(79,881,237.37)	(102,093,243.49)	2,278,123.49	(25.000000)	1	(104.91)	0.00	0.00	0.00	14,559.94
		6723.T	01/10/2025	0	JPY	1,976.000000	(12,126,000.00)	0.00		0.227000	ACT/365	(4.29)	92.00	800,336.18	0.00	800,289.21
RENASAS ELECTRONICS CMN	SDB3265345683	JP3164720009	01/11/2035	(6,000)	1.000000	0.000000	(12,664,117.96)	0.00	0.00	(25.000000)	1	(46.97)	0.00	(49.47)	0.00	5,115.04
		4681.T	09/25/2024	(23,700)	JPY	3,007.000000	(70,412,600.00)	(71,265,900.00)		0.227000	ACT/365	(27.19)	92.05	20,819.67	0.00	3,130,692.31
RESORTTRUST INC CMN	SDB3260121526	JP3974450003	09/22/2034	(23,300)	1.000000	3,138.231658	(73,175,218.35)	(74,376,090.29)	3,110,190.29	(25.000000)	1	(317.65)	0.00	(1.86)	0.00	20,009.79
		5947.T	10/01/2024	(21,700)	JPY	3,201.000000	(56,812,800.00)	(69,461,700.00)		0.227000	ACT/365	(32.61)	92.04	44,521.62	0.00	1,028,890.64
RINNAI CORP. CMN	SDB3260458771	JP3977400005	09/29/2034	(17,600)	1.000000	3,246.375971	(57,326,211.43)	(70,446,358.56)	984,658.56	(25.000000)	1	(289.54)	0.00	(10.35)	0.00	6,576.15
		6963.T	01/08/2025	0	JPY	1,429.000000	(10,132,650.00)	0.00		0.227000	ACT/365	(3.48)	92.00	768,221.93	0.00	768,178.42
ROHM CO LTD ORD CMN	SDB3265201700	JP3982800009	01/11/2035	(6,900)	1.000000	0.000000	(10,600,010.96)	0.00	0.00	(25.000000)	1	(43.50)	0.00	(44.53)	0.00	4,909.81
		6323.T	01/08/2025	(2,900)	JPY	1,561.500000	(4,536,000.00)	(4,528,350.00)		0.227000	ACT/365	(3.23)	92.00	0.00	0.00	106,529.96
RORZE CMN	SDB3265201688	JP3982200002	01/11/2035	(2,800)	1.000000	1,598.240935	(4,476,908.98)	(4,634,898.71)	106,548.71	(25.000000)	1	(18.76)	0.00	0.00	0.00	680.89
		4680.T	12/19/2024	0	JPY	1,241.000000	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)	0	0.00	(3,312.00)	0.00	0.00	(21.17)
		3778.T	01/09/2025	(500)	JPY	4,325.000000	(2,295,000.00)	(2,162,500.00)		0.227000	ACT/365	(740.04)	92.00	0.00	0.00	163,345.85
SAKURA INTERNET INC. CMN	SDB3265272403	JP3317300006	01/11/2035	(500)	1.000000	4,657.697230	(2,328,848.61)	(2,328,848.62)	166,348.61	(1,200.000000)	1	(3,002.77)	0.00	0.00	0.00	1,044.02
		6417.T	10/15/2024	(9,400)	JPY	2,073.000000	(16,368,800.00)	(19,486,200.00)		0.227000	ACT/365	(7.39)	92.00	0.00	0.00	428,598.62
SANKYO CO., LTD.	SDB3260961779	JP3326410002	10/12/2034	(7,900)	1.000000	2,118.604832	(16,838,435.40)	(19,914,885.42)	428,685.42	(25.000000)	1	(86.80)	0.00	0.00	0.00	2,739.38
		8136.T	10/10/2024	(5,700)	JPY	5,173.000000	(29,997,000.00)	(29,486,100.00)		0.227000	ACT/365	(19.41)	92.00	311,339.81	0.00	2,352,063.76
SANRIO CO LTD	SDB3260760905	JP3343200006	10/12/2034	(5,400)	1.000000	5,531.051803	(29,916,000.00)	(31,526,995.28)	2,040,895.28	(25.000000)	1	(171.33)	0.00	(50.84)	0.00	15,033.20
		2501.T	11/18/2024	(1,200)	JPY	6,755.000000	(8,856,000.00)	(8,106,000.00)		0.227000	ACT/365	1.42	92.00	394,301.25	0.00	2,183,773.95
SAPPORO HOLDINGS CMN	SDB3262741487	JP3320800000	11/16/2034	(1,200)	1.000000	8,318.000000	(9,981,600.00)	(9,981,600.00)	1,875,600.00	(25.000000)	1	(15.29)	(86,112.00)	(4.76)	0.00	13,957.57
		4887.T	09/25/2024	(42,900)	JPY	2,110.000000	(94,370,400.00)	(90,519,000.00)		0.227000	ACT/365	(68.47)	92.46	11,544.83	0.00	1,769,930.45
SAWAI GROUP HOLDINGS CO.,LTD. CMN	SDB3260121384	JP3323040000	09/22/2034	(43,200)	1.000000	2,151.000000	(92,923,200.00)	(92,277,900.00)	1,758,900.00	(25.000000)	1	(514.38)	0.00	(4.19)	0.00	11,312.50
		8473.T	01/10/2025	(2,300)	JPY	3,852.000000	(9,027,500.00)	(8,859,600.00)		0.227000	ACT/365	(3.70)	92.00	140,583.49	0.00	494,610.75
SBI HOLDINGS, INC. CMN	SDB3265345666	JP3436120004	01/11/2035	(2,300)	1.000000	4,005.937423	(9,346,692.42)	(9,213,656.07)	354,056.07	(25.000000)	1	(28.81)	0.00	(10.49)	0.00	3,161.30
		7163.T	10/03/2024	(6,000)	JPY	3,965.000000	(19,786,000.00)	(23,790,000.00)		0.227000	ACT/365	(12.95)	92.00	15,803.96	0.00	(901,010.57)
SBI SUMISHIN NET BANK CMN	SDB3260599733	JP3400650002	10/04/2034	(5,200)	1.000000	3,812.215707	(19,708,000.00)	(22,873,294.24)	(916,705.76)	(25.000000)	1	(108.78)	0.00	(4.90)	0.00	(5,758.80)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 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>																
		7735.T	01/14/2025	(500)	JPY	10,035.000000	(5,040,000.00)	(5,017,500.00)		0.227000	ACT/365	(2.87)	92.00	0.00	0.00	72,163.71
SCREEN HOLDINGS CMN	SDB3265406635	JP3494600004	01/11/2035	(500)	1.000000	10,179.338300	(5,089,669.15)	(5,089,669.15)	72,169.15	(25.000000)	1	(5.44)	0.00	0.00	0.00	461.23
		6460.T	12/19/2024	(2,700)	JPY	2,877.000000	(31,652,500.00)	(7,767,900.00)		0.227000	ACT/365	(6.37)	92.00	2,385,075.85	0.00	2,921,035.16
SEGA SAMMY HOLDINGS, INC. CMN	SDB3264390140	JP3419050004	12/20/2034	(11,000)	1.000000	3,075.562998	(33,834,820.10)	(8,304,020.10)	536,120.10	(25.000000)	1	(160.79)	0.00	(132.00)	0.00	18,669.77
		4204.T	01/07/2025	0	JPY	2,485.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	54,435.92	0.00	54,428.19
SEKISUI CHEMICAL CO., LTD. CMN	SDB3264921635	JP3419400001	01/09/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(7.73)	0.00	(7.73)	0.00	347.88
		1928.T	12/09/2024	(18,500)	JPY	3,580.000000	(63,052,500.00)	(66,230,000.00)		0.227000	ACT/365	(20.25)	92.00	88,764.98	0.00	3,645,642.91
SEKISUI HOUSE, LTD. CMN	SDB3263707268	JP3420600003	12/07/2034	(17,500)	1.000000	3,772.279235	(66,185,000.00)	(69,787,165.84)	3,557,165.84	(25.000000)	1	(287.91)	0.00	(10.15)	0.00	23,301.10
		3382.T	01/16/2025	(32,500)	JPY	2,444.000000	0.00	(79,430,000.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	(198,750.37)
SEVEN & I HOLDINGS CMN	SDB3265604067	JP3422950000	01/17/2035	0	1.000000	2,437.884604	0.00	(79,231,249.63)	(198,750.37)	(25.000000)	0	0.00	0.00	0.00	0.00	(1,270.31)
		9143.T	01/10/2025	(6,100)	JPY	1,478.500000	(5,904,000.00)	(9,018,850.00)		0.227000	ACT/365	(3.02)	92.00	0.00	0.00	82,741.15
SG HOLDINGS CO., LTD. CMN	SDB3265345660	JP3162770006	01/11/2035	(4,000)	1.000000	1,492.066944	(6,017,258.85)	(9,101,608.36)	82,758.36	(25.000000)	1	(17.21)	0.00	0.00	0.00	528.84
		7309.T	12/25/2024	0	JPY	21,060.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	158,732.27	0.00	144,512.61
SHIMANO CORPORATION CMN	SDB3264649705	JP3358000002	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(5.66)	(14,214.00)	(5.66)	0.00	923.65
		1803.T	01/14/2025	(13,400)	JPY	1,253.500000	(4,427,500.00)	(16,796,900.00)		0.227000	ACT/365	(2.53)	92.00	0.00	0.00	152,695.03
SHIMIZU CORP CMN	SDB3265406641	JP3358800005	01/11/2035	(3,500)	1.000000	1,264.895389	(4,469,459.47)	(16,949,598.21)	152,698.21	(25.000000)	1	(3.18)	0.00	0.00	0.00	975.95
		6967.T	11/28/2024	(11,200)	JPY	5,869.000000	(51,103,800.00)	(65,732,800.00)		0.227000	ACT/365	(37.44)	92.00	(32,976.30)	0.00	(806,884.67)
SHINKO ELEC IND CO LTD CMN	SDB3263242782	JP3375800004	11/29/2034	(8,700)	1.000000	5,799.920342	(50,260,937.44)	(64,959,107.83)	(773,692.17)	(25.000000)	1	(216.20)	0.00	(8.72)	0.00	(5,157.20)
		4911.T	11/15/2024	(31,000)	JPY	2,517.000000	(96,420,500.00)	(78,027,000.00)		0.227000	ACT/365	(14.16)	92.00	1,670,067.55	0.00	9,297,713.91
SHISEIDO CO., LTD. CMN	SDB3262681161	JP3351600006	11/15/2034	(37,300)	1.000000	2,785.767065	(103,913,729.02)	(86,358,779.02)	8,331,779.02	(25.000000)	1	(332.66)	(703,800.00)	(55.72)	0.00	59,426.26
		9984.T	01/09/2025	0	JPY	9,001.000000	(1,850,200.00)	0.00		0.227000	ACT/365	(0.92)	92.00	107,915.48	0.00	107,902.02
SOFTBANK GROUP CORP. CMN	SDB3265272411	JP3436100006	01/11/2035	(200)	1.000000	0.000000	(1,890,527.11)	0.00	0.00	(25.000000)	1	(13.46)	0.00	(13.46)	0.00	689.65
		2768.T	11/29/2024	(6,700)	JPY	3,113.000000	(13,188,000.00)	(20,857,100.00)		0.227000	ACT/365	(6.62)	92.00	0.00	0.00	396,425.75
SOJITZ CORPORATION CMN	SDB3263308393	JP3663900003	11/29/2034	(4,200)	1.000000	3,172.174084	(13,459,073.04)	(21,253,566.36)	396,466.36	(25.000000)	1	(40.61)	0.00	0.00	0.00	2,533.75
		9684.T	09/25/2024	(6,200)	JPY	6,180.000000	(35,374,200.00)	(38,316,000.00)		0.227000	ACT/365	(24.38)	92.00	0.00	0.00	(178,103.03)
SQUARE ENIX HOLDINGS CO., LTD. CMN	SDB3260121471	JP3164630000	09/22/2034	(5,700)	1.000000	6,151.306205	(35,037,900.00)	(38,138,098.47)	(177,901.53)	(25.000000)	1	(201.51)	0.00	0.00	0.00	(1,138.34)
		7270.T	12/23/2024	0	JPY	2,649.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	47,278.04	0.00	47,273.89
SUBARU CORPORATION CMN	SDB3264520284	JP3814800003	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.16)	0.00	(4.16)	0.00	302.15
		3436.T	01/08/2025	(10,500)	JPY	1,101.000000	(16,393,900.00)	(11,560,500.00)		0.227000	ACT/365	(10.08)	92.00	218,218.95	0.00	811,345.55
SUMCO CMN	SDB3265201668	JP3322930003	01/11/2035	(14,200)	1.000000	1,157.497686	(16,434,381.70)	(12,153,725.71)	593,225.71	(25.000000)	1	(99.11)	0.00	(33.25)	0.00	5,185.71
		4005.T	01/14/2025	(6,700)	JPY	330.500000	(1,212,480.00)	(2,214,350.00)		0.227000	ACT/365	(0.70)	92.00	1,235.70	0.00	40,753.27
SUMITOMO CHEMICAL COMPANY CMN	SDB3265406637	JP3401400001	01/11/2035	(3,600)	1.000000	336.398365	(1,222,020.57)	(2,253,869.05)	39,519.05	(25.000000)	1	(1.47)	0.00	(0.12)	0.00	260.47
		8053.T	12/03/2024	(2,700)	JPY	3,227.000000	(9,094,400.00)	(8,712,900.00)		0.227000	ACT/365	(2.60)	92.00	18,300.66	0.00	560,956.25
SUMITOMO CORPORATION CMN	SDB3263426690	JP3404600003	12/01/2034	(2,800)	1.000000	3,428.000000	(9,598,400.00)	(9,255,600.00)	542,700.00	(25.000000)	1	(44.41)	0.00	(4.37)	0.00	3,585.35
		4506.T	09/26/2024	(54,900)	JPY	543.000000	(28,402,500.00)	(29,810,700.00)		0.227000	ACT/365	(11.08)	92.00	0.00	0.00	998,609.80
SUMITOMO DAINIPPON PHARMA CMN	SDB3260264477	JP3495000006	09/27/2034	(52,500)	1.000000	561.191973	(29,498,424.51)	(30,809,439.29)	998,739.29	(25.000000)	1	(129.49)	0.00	0.00	0.00	6,382.61
		1911.T	01/17/2025	(2,300)	JPY	4,970.000000	0.00	(11,431,000.00)		0.226997	ACT/365	0.00	100.00	0.00	0.00	110,649.74
SUMITOMO FORESTRY CO LTD CMN	SDB3265670289	JP3409800004	01/17/2035	0	1.000000	5,018.108584	0.00	(11,541,649.74)	110,649.74	(25.000000)	0	0.00	0.00	0.00	0.00	707.22
		5713.T	12/13/2024	0	JPY	3,571.000000	(9,230,000.00)	0.00		0.227000	ACT/365	(4.80)	92.00	121,715.56	0.00	121,652.14
SUMITOMO METAL MNG CMN	SDB3264120677	JP3402600005	12/13/2034	(2,600)	1.000000	0.000000	(9,393,800.00)	0.00	0.00	(25.000000)	1	(63.42)	0.00	(64.84)	0.00	777.54

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Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		8316.T	01/10/2025	0	JPY	3,801.000000	(63,442,600.00)	0.00		0.227000	ACT/365	(28.20)	92.00	2,603,475.48	0.00	2,603,314.92
SUMITOMO MITSUI FIN GROUP, INC CMN	SDB3265345644	JP3890350006	01/11/2035	(16,900)	1.000000	0.000000	(65,336,452.86)	0.00	0.00	(25.000000)	1	(160.55)	0.00	(160.55)	0.00	16,639.07
		2587.T	01/17/2025	(500)	JPY	4,774.000000	0.00	(2,387,000.00)		0.226997	ACT/365	0.00	100.00	0.00	0.00	4,144.57
SUNTORY BEVERAGE & FOOD CMN	SDB3265670286	JP3336560002	01/17/2035	0	1.000000	4,782.289131	0.00	(2,391,144.57)	4,144.57	(25.000000)	0	0.00	0.00	0.00	0.00	26.49
		9229.T	12/25/2024	(9,300)	JPY	597.000000	(5,589,000.00)	0.227000		0.227000	ACT/365	(730.10)	92.00	22,492.23	0.00	890,680.04
SUNWELS CMN	SDB3264649714	JP3324410004	12/27/2034	(8,100)	1.000000	690.806211	(5,710,553.40)	(6,424,497.76)	872,397.76	(500.000000)	1	(4,209.95)	0.00	(181.30)	0.00	5,692.77
		6869.T	01/16/2025	(1,600)	JPY	2,942.000000	0.00	(4,707,200.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	15,742.99
SYSMEX CORP CMN	SDB3265604049	JP3351100007	01/17/2035	0	1.000000	2,951.839368	0.00	(4,722,942.99)	15,742.99	(25.000000)	0	0.00	0.00	0.00	0.00	100.62
		5233.T	09/25/2024	(24,700)	JPY	3,413.000000	(90,895,000.00)	(84,301,100.00)		0.227000	ACT/365	(31.40)	92.10	552,989.89	0.00	4,850,421.37
TAIHEIYO CEMENT CORPORATION CMN	SDB3260121509	JP3449020001	09/22/2034	(26,500)	1.000000	3,587.000000	(95,055,500.00)	(88,598,900.00)	4,297,800.00	(25.000000)	1	(368.53)	0.00	(41.92)	0.00	31,001.43
		1801.T	01/16/2025	(1,200)	JPY	6,375.000000	0.00	(7,650,000.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	1,302.63
TAISEI CORPORATION CMN	SDB3265604068	JP3443600006	01/17/2035	0	1.000000	6,376.085527	0.00	(7,651,302.63)	1,302.63	(25.000000)	0	0.00	0.00	0.00	0.00	8.33
		6976.T	10/10/2024	(17,100)	JPY	2,216.000000	(39,725,000.00)	(37,893,600.00)		0.227000	ACT/365	(25.18)	92.00	9,541.63	0.00	909,528.24
TAIYO YUDEN CMN	SDB3260760787	JP3452000007	10/12/2034	(17,500)	1.000000	2,268.644307	(39,701,417.65)	(38,793,817.65)	900,217.65	(25.000000)	1	(231.04)	0.00	(5.90)	0.00	5,813.24
		8233.T	12/19/2024	(3,000)	JPY	1,230.000000	(4,327,750.00)	(3,690,000.00)		0.227000	ACT/365	(2.13)	92.00	96,168.71	0.00	198,143.42
TAKASHIMAYA CO LTD CMN	SDB3264390204	JP3456000003	12/20/2034	(3,500)	1.000000	1,264.000000	(4,424,000.00)	(3,792,000.00)	102,000.00	(25.000000)	1	(25.28)	0.00	(10.11)	0.00	1,266.43
		6266.T	01/08/2025	(1,800)	JPY	2,033.000000	(3,050,600.00)	(3,659,400.00)		0.227000	ACT/365	(419.47)	92.00	0.00	0.00	270,684.34
TAZMO CO., LTD. CMN	SDB3265201695	JP3468000009	01/11/2035	(1,400)	1.000000	2,184.969079	(3,105,198.15)	(3,932,944.34)	273,544.34	(525.000000)	1	(2,860.00)	0.00	0.00	0.00	1,730.08
		6762.T	01/07/2025	0	JPY	1,879.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	90,476.88	0.00	90,474.58
TDK CORP CMN	SDB3264921644	JP3538800008	01/09/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(2.30)	0.00	(2.30)	0.00	578.27
		3401.T	12/19/2024	(11,500)	JPY	1,288.500000	(14,263,500.00)	(14,817,750.00)		0.227000	ACT/365	(6.02)	92.00	46,907.39	0.00	428,489.05
TEIJIN LTD CMN	SDB3264390198	JP3544000007	12/20/2034	(11,100)	1.000000	1,321.685737	(14,741,111.43)	(15,199,385.97)	381,635.97	(25.000000)	1	(54.31)	0.00	(6.70)	0.00	2,738.68
		4543.T	12/19/2024	0	JPY	2,977.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	468,989.82	0.00	468,963.31
TERUMO CORP CMN	SDB3264390208	JP3546800008	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(26.51)	0.00	(26.51)	0.00	2,997.38
		4543.T	01/17/2025	(1,200)	JPY	2,977.000000	0.00	(3,572,400.00)		0.226997	ACT/365	0.00	100.00	0.00	0.00	11,267.05
TERUMO CORP CMN	SDB3265670271	JP3546800008	01/17/2035	0	1.000000	2,986.389205	0.00	(3,583,667.05)	11,267.05	(25.000000)	0	0.00	0.00	0.00	0.00	72.01
		6481.T	11/19/2024	0	JPY	3,502.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	14,202.96	0.00	(16,724.10)
THK CMN	SDB3262800225	JP3539250005	11/17/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(15.06)	(30,912.00)	(15.06)	0.00	(106.89)
		9533.T	12/23/2024	(1,300)	JPY	4,012.000000	(2,451,600.00)	(5,215,600.00)		0.227000	ACT/365	(0.93)	92.00	0.00	0.00	127,608.36
TOHO GAS CO., LTD. CMN	SDB3264520301	JP3600200004	12/21/2034	(600)	1.000000	4,110.168052	(2,550,600.00)	(5,343,218.47)	127,618.47	(25.000000)	1	(10.10)	0.00	0.00	0.00	815.61
		9506.T	12/05/2024	(19,400)	JPY	1,092.500000	(21,315,600.00)	(21,194,500.00)		0.227000	ACT/365	(6.27)	92.00	67,300.42	0.00	1,597,366.93
TOHOKU ELECTRIC POWER CO INC CMN	SDB3263589455	JP3605400005	12/06/2034	(19,100)	1.000000	1,171.373219	(22,466,611.20)	(22,724,640.46)	1,530,140.46	(25.000000)	1	(73.94)	0.00	(3.02)	0.00	10,209.56
		8035.T	01/09/2025	(700)	JPY	25,655.000000	(24,322,500.00)	(17,958,500.00)		0.227000	ACT/365	(15.17)	92.00	491,640.08	0.00	1,297,468.03
TOKYO ELECTRON LTD CMN	SDB3265272421	JP3571400005	01/11/2035	(900)	1.000000	26,806.318701	(24,346,917.35)	(18,764,423.09)	805,923.09	(25.000000)	1	(95.14)	0.00	(67.05)	0.00	8,292.76
		9531.T	01/16/2025	(1,100)	JPY	4,147.000000	0.00	(4,561,700.00)		0.226996	ACT/365	0.00	92.00	0.00	0.00	52,700.04
TOKYO GAS CMN	SDB3265604066	JP3573000001	01/17/2035	0	1.000000	4,194.909131	0.00	(4,614,400.04)	52,700.04	(25.000000)	0	0.00	0.00	0.00	0.00	336.83
		7721.T	12/25/2024	(1,100)	JPY	2,910.000000	(2,986,000.00)	(3,201,000.00)		0.227000	ACT/365	(12.57)	92.00	0.00	0.00	334,555.36
TOKYO KEIKI INC. CMN	SDB3264649713	JP3624000000	12/27/2034	(1,000)	1.000000	3,214.255254	(3,240,000.00)	(3,535,680.78)	334,680.78	(40.000000)	1	(125.42)	0.00	0.00	0.00	2,138.31
		7732.T	12/23/2024	(3,800)	JPY	2,780.000000	(10,505,100.00)	(10,564,000.00)		0.227000	ACT/365	(4.87)	92.00	110,972.72	0.00	333,227.63
TOPCON CMN	SDB3264520285	JP3630400004	12/21/2034	(3,800)	1.000000	2,838.500000	(10,786,300.00)	(10,786,300.00)	222,300.00	(25.000000)	1	(45.09)	0.00	(6.84)	0.00	2,129.82

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		7911.T	12/30/2024	(2,400)	JPY	4,255.000000	(8,198,500.00)	(10,212,000.00)		0.227000	ACT/365	(6.39)	92.00	(14,747.17)	0.00	(87,426.94)
TOPPAN PRINTING CO LTD CMN	SDB3264792318	JP3629000005	12/28/2034	(1,900)	1.000000	4,224.737176	(8,002,108.15)	(10,139,369.22)	(72,630.78)	(25.000000)	1	(48.99)	0.00	(6.99)	0.00	(558.79)
		6315.T	01/08/2025	(5,400)	JPY	1,677.000000	(9,378,900.00)	(9,055,800.00)		0.227000	ACT/365	(9.39)	92.00	0.00	0.00	293,628.09
TOWA CORP CMN	SDB3265201673	JP3555700008	01/11/2035	(5,100)	1.000000	1,731.387452	(8,818,626.75)	(9,349,492.24)	293,692.24	(25.000000)	1	(64.15)	0.00	0.00	0.00	1,876.72
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN	SDB3261928008	5901.T	11/01/2024	(35,400)	JPY	2,284.500000	(74,446,400.00)	(80,871,300.00)		0.227000	ACT/365	(31.45)	92.00	7,737.68	0.00	3,423,489.11
		JP3613400005	11/01/2034	(32,200)	1.000000	2,380.997813	(76,932,050.70)	(84,287,322.57)	3,416,022.57	(25.000000)	1	(271.14)	0.00	(3.03)	0.00	21,881.20
		6201.T	12/23/2024	(600)	JPY	12,340.000000	(122,859,000.00)	(7,404,000.00)		0.227000	ACT/365	(49.40)	92.00	6,359,445.88	0.00	6,673,479.94
TOYOTA INDUSTRIES CMN	SDB3264520286	JP3634600005	12/21/2034	(9,900)	1.000000	12,865.000000	(127,363,500.00)	(7,719,000.00)	315,000.00	(25.000000)	1	(965.94)	0.00	(946.08)	0.00	42,653.49
		2767.T	10/15/2024	(18,400)	JPY	1,950.000000	(30,871,500.00)	(35,880,000.00)		0.227000	ACT/365	(5,355.44)	92.00	0.00	0.00	(2,010,022.36)
TSUBURAYA FIELDS HOLDINGS CMN	SDB3260961441	JP3802680003	10/12/2034	(16,500)	1.000000	1,843.315031	(30,286,832.55)	(33,916,996.58)	(1,963,003.42)	(655.454500)	1	(47,018.93)	0.00	0.00	0.00	(12,847.04)
		3391.T	01/10/2025	(800)	JPY	8,670.000000	(6,920,000.00)	(6,936,000.00)		0.227000	ACT/365	(4.56)	92.00	0.00	0.00	(48,761.58)
TSURUHA HOLDINGS CMN	SDB3265345620	JP3536150000	01/11/2035	(800)	1.000000	8,609.065374	(6,887,252.30)	(6,887,252.30)	(48,747.70)	(25.000000)	1	(13.88)	0.00	0.00	0.00	(311.66)
		4208.T	01/07/2025	(6,300)	JPY	2,301.500000	(10,326,800.00)	(14,499,450.00)		0.227000	ACT/365	(5.66)	92.00	0.00	0.00	364,980.99
UBE INDUSTRIES LTD CMN	SDB3264921645	JP3158800007	01/09/2035	(4,400)	1.000000	2,359.437952	(10,463,545.18)	(14,864,459.10)	365,009.10	(25.000000)	1	(28.11)	0.00	0.00	0.00	2,332.77
		6728.T	09/26/2024	(1,700)	JPY	6,095.000000	(10,011,200.00)	(10,361,500.00)		0.227000	ACT/365	(6.71)	92.00	0.00	0.00	204,541.00
ULVAC, INC. CMN	SDB3260264441	JP3126190002	09/27/2034	(1,600)	1.000000	6,215.349253	(9,947,133.97)	(10,566,093.73)	204,593.73	(25.000000)	1	(52.73)	0.00	0.00	0.00	1,307.32
		8113.T	12/18/2024	(20,400)	JPY	1,227.000000	(23,378,400.00)	(25,030,800.00)		0.227000	ACT/365	(5.41)	92.00	103,986.65	0.00	1,339,100.31
UNICHARM CMN	SDB3264328847	JP3951600000	12/20/2034	(19,100)	1.000000	1,297.470422	(24,877,750.00)	(26,468,396.60)	1,437,596.60	(25.000000)	1	(82.94)	(202,400.00)	(3.45)	0.00	8,558.85
		3141.T	12/23/2024	(3,800)	JPY	2,181.000000	(6,418,500.00)	(8,287,800.00)		0.227000	ACT/365	(5.28)	92.00	0.00	0.00	(356,954.07)
WELCIA HOLDINGS CMN	SDB3264520287	JP3274280001	12/21/2034	(3,000)	1.000000	2,087.069619	(6,219,725.78)	(7,930,864.55)	(356,935.45)	(25.000000)	1	(18.62)	0.00	0.00	0.00	(2,281.47)
		1407.T	01/06/2025	0	JPY	1,759.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(149,934.61)	0.00	(149,942.61)
WEST HOLDINGS CORPORATION CMN	SDB3264857809	JP3154750008	12/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.00)	0.00	(8.00)	0.00	(958.36)
		7951.T	11/20/2024	(51,900)	JPY	1,057.000000	(55,351,350.00)	(54,858,300.00)		0.227000	ACT/365	(14.70)	92.00	28,272.47	0.00	3,740,341.53
YAMAHA CORPORATION CMN	SDB3262867375	JP3942600002	11/22/2034	(51,900)	1.000000	1,128.527550	(58,596,757.53)	(58,570,579.86)	3,712,279.86	(25.000000)	1	(210.80)	0.00	(1.74)	0.00	23,906.36
YASKAWA ELECTRIC CORPORATION CMN	SDB3264520310	6506.T	12/23/2024	(37,500)	JPY	4,164.000000	(184,934,300.00)	(156,150,000.00)		0.227000	ACT/365	(124.12)	92.00	(914,491.69)	0.00	2,677,284.35
		JP3932000007	12/21/2034	(43,300)	1.000000	4,259.796702	(183,715,147.41)	(159,742,376.34)	3,592,376.34	(25.000000)	1	(600.29)	0.00	(334.61)	0.00	17,111.84
<b>TOTAL Short</b>							<b>(4,910,237,004.19)</b>	<b>(4,759,734,610.00)</b>				<b>(47,009.61)</b>		<b>53,476,464.48</b>	<b>0.00</b>	<b>166,452,858.07</b>
							<b>(4,972,509,341.99)</b>	<b>(4,880,783,662.63)</b>	<b>121,049,052.63</b>			<b>(380,581.06)</b>	<b>(7,692,077.99)</b>	<b>(13,068.98)</b>	<b>0.00</b>	<b>1,063,882.05</b>
<b>TOTAL JPY</b>							<b>(534,525,680.71)</b>	<b>(493,783,590.00)</b>				<b>(104,820.01)</b>		<b>47,790,323.74</b>	<b>0.00</b>	<b>51,826,305.27</b>
							<b>(496,069,745.19)</b>	<b>(500,936,759.77)</b>	<b>7,153,169.77</b>			<b>(850,850.24)</b>	<b>(2,266,337.99)</b>	<b>(105,110.68)</b>	<b>0.00</b>	<b>331,247.40</b>

**NZD**

**Short**

		IFT.NZ	09/24/2024	(166,941)	NZD	11.810000	(1,941,557.03)	(1,971,573.21)		4.250000	ACT/365	223.44	100.00	1,168.35	0.00	119,202.40
INFRATIL LIMITED CMN	SDB3260121440	NZIFTE0003S3	09/22/2034	(166,087)	1.000000	12.504619	(2,078,841.83)	(2,087,533.62)	115,960.41	(35.000000)	1	2,073.64	0.00	22.76	0.00	66,959.56

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>SGD</b>																
<b>Long</b>																
		KPLM.SI	12/16/2024	70,200	SGD	6.800000	474,552.00	477,360.00		2.931400	ACT/365	(41.16)	100.00	0.00	0.00	(3,338.93)
KEPPEL LTD CMN	SDB3264178792	SG1U68934629	12/15/2034	70,200	1.000000	6.840000	480,168.00	480,168.00	(2,808.00)	20.000000	1	(530.93)	0.00	0.00	0.00	(2,442.07)
		OCBC.SI	12/06/2024	0	SGD	16.870000	0.00	0.00		2.931400	ACT/365	0.00	100.00	31,521.42	0.00	30,880.74
OCBC LTD CMN	SDB3263644981	SG1S04926220	12/06/2034	0	1.000000	0.000000	0.00	0.00	0.00	20.000000	0	(640.67)	0.00	(640.67)	0.00	22,586.03
		SGXL.SI	10/14/2024	110,100	SGD	12.010000	1,334,412.00	1,322,301.00		2.931400	ACT/365	(119.96)	100.00	0.00	0.00	(81,921.54)
SINGAPORE EXCHANGE LTD CMN	SDB3260961545	SG1J26887955	10/12/2034	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(80,373.00)	20.000000	1	(1,548.54)	0.00	0.00	0.00	(59,917.02)
		STEL.SI	12/11/2024	52,800	SGD	3.110000	164,736.00	164,208.00		2.931400	ACT/365	(13.96)	100.00	0.00	0.00	1,404.27
SINGAPORE TELECOMMUNICATIONS CMN	SDB3263985603	SG1T75931496	12/14/2034	52,800	1.000000	3.080000	162,624.00	162,624.00	1,584.00	20.000000	1	(179.73)	0.00	0.00	0.00	1,027.07
		UOBH.SI	12/23/2024	0	SGD	36.580000	0.00	0.00		2.931400	ACT/365	0.00	100.00	8,362.68	0.00	8,086.29
UNITED OVERSEAS BANK LTD CMN	SDB3264520280	SG1M31001969	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	20.000000	0	(276.39)	0.00	(276.39)	0.00	5,914.27
		WLIL.SI	12/11/2024	7,900	SGD	3.040000	93,912.00	24,016.00		2.931400	ACT/365	(8.28)	100.00	(1,607.23)	0.00	(2,203.71)
WILMAR INTERNATIONAL LTD CMN	SDB3263985586	SG1T56930848	12/14/2034	31,200	1.000000	3.100000	96,720.00	24,490.00	(474.00)	20.000000	1	(122.48)	0.00	(95.74)	0.00	(1,611.78)
<b>TOTAL Long</b>							<b>2,067,612.00</b>	<b>1,987,885.00</b>				<b>(183.37)</b>		<b>38,276.87</b>	<b>0.00</b>	<b>(47,092.88)</b>
							<b>2,142,186.00</b>	<b>2,069,956.00</b>	<b>(82,071.00)</b>			<b>(3,298.75)</b>	<b>0.00</b>	<b>(1,012.81)</b>	<b>0.00</b>	<b>(34,443.50)</b>
<b>Short</b>																
		GENS.SI	01/08/2025	(76,400)	SGD	0.750000	(55,772.00)	(57,300.00)		2.931400	ACT/365	4.42	100.00	0.00	0.00	1,516.93
GENTING SINGAPORE LTD CMN	SDB3265201698	SGXE21576413	01/10/2035	(76,400)	1.000000	0.769386	(58,781.09)	(58,781.09)	1,481.09	(20.000000)	1	35.84	0.00	0.00	0.00	1,109.48
		SATS.SI	09/24/2024	(160,900)	SGD	3.620000	(563,271.00)	(582,458.00)		2.931400	ACT/365	42.78	100.00	0.00	0.00	3,639.54
SATS LTD CMN	SDB3260121418	SG1I52882764	09/22/2034	(156,900)	1.000000	3.639204	(571,120.82)	(585,547.97)	3,089.97	(20.000000)	1	549.58	0.00	0.00	0.00	2,661.94
		SEAT.SI	11/22/2024	(258,100)	SGD	2.190000	(560,077.00)	(565,239.00)		2.931400	ACT/365	26.66	100.00	0.00	0.00	(15,782.75)
SEATRIUM LIMITED CMN	SDB3262990909	SGXE34184239	11/22/2034	(258,100)	1.000000	2.127865	(549,202.04)	(549,202.04)	(16,036.96)	(113.705900)	1	254.21	0.00	0.00	0.00	(11,543.43)
<b>TOTAL Short</b>							<b>(1,179,120.00)</b>	<b>(1,204,997.00)</b>				<b>73.86</b>		<b>0.00</b>	<b>0.00</b>	<b>(10,626.27)</b>
							<b>(1,179,103.96)</b>	<b>(1,193,531.10)</b>	<b>(11,465.90)</b>			<b>839.63</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(7,772.00)</b>
<b>TOTAL SGD</b>																
							<b>888,492.00</b>	<b>782,888.00</b>				<b>(109.52)</b>		<b>38,276.87</b>	<b>0.00</b>	<b>(57,719.15)</b>
							<b>963,082.04</b>	<b>876,424.90</b>	<b>(93,536.90)</b>			<b>(2,459.12)</b>	<b>0.00</b>	<b>(1,012.81)</b>	<b>0.00</b>	<b>(42,215.51)</b>
<b>USD</b>																
<b>Long</b>																
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127416	002555.ZK	01/08/2025	9,300	CNY	2.011330	17,980.79	18,705.37		4.330000	ACT/360	(2.52)	90.00	0.00	0.00	(158.09)
		CNE1000010N2	01/08/2035	9,300	7.348370	2.026159	18,843.27	18,843.27	(137.90)	50.000000	1	(20.19)	0.00	0.00	0.00	(158.09)
		ABB.NS	12/24/2024	0	INR	71.645044	0.00	0.00		4.330000	ACT/360	0.00	78.16	(2,490.49)	0.00	(2,539.88)
ABB INDIA LIMITED CMN	SDB3264650034	INE117A01022	12/27/2034	0	86.450502	0.000000	0.00	0.00	0.00	75.000000	0	(49.38)	0.00	(49.38)	0.00	(2,539.88)
		ABB.NS	01/16/2025	987	INR	71.645044	0.00	70,713.66		4.330000	ACT/360	0.00	78.16	0.00	0.00	107.14
ABB INDIA LIMITED CMN	SDB3265673562	INE117A01022	01/16/2035	0	86.450502	71.536490	0.00	70,606.52	107.14	75.000000	0	0.00	0.00	0.00	0.00	107.14

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123451	000738.ZK CNE000000RM5	09/25/2024 09/25/2034	286,800 286,600	CNY 7.348370	2.720331 3.035583	787,143.17 870,055.02	780,190.98 870,605.12	(90,414.14)	4.330000 50.000000	ACT/360 1	(115.58) (1,155.94)	90.00 0.00	0.00 0.00	0.00 0.00	(91,570.09) (91,570.09)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264649729	601111.SH CNE000001NN0	12/30/2024 01/02/2035	67,800 75,000	CNY 7.348370	1.035604 1.080203	75,766.35 81,015.23	70,213.94 73,237.76	(3,023.82)	4.330000 50.000000	ACT/360 1	(10.80) (108.27)	90.00 0.00	(254.99) (15.59)	0.00 0.00	(3,387.09) (3,387.09)
AMINO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921652	600271.SH CNE000001FB1	01/03/2025 01/05/2035	25,600 31,600	CNY 7.348370	1.152637 1.208231	35,488.95 38,395.18	29,507.50 30,930.71	(1,423.22)	4.330000 50.000000	ACT/360 1	(5.11) (43.96)	90.00 0.00	(567.39) (14.91)	0.00 0.00	(2,034.56) (2,034.56)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123387	300685.ZK CNE1000034D3	09/25/2024 09/25/2034	14,700 14,700	CNY 7.348370	2.913571 3.113606	42,432.01 45,770.01	42,829.50 45,770.01	(2,940.51)	4.330000 50.000000	ACT/360 1	(6.09) (61.17)	90.00 0.00	0.00 0.00	0.00 0.00	(3,001.68) (3,001.68)
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 7.348370	0.714444 0.740166	88,530.13 93,038.82	89,805.63 93,038.82	(3,233.19)	4.330000 50.000000	ACT/360 1	(12.42) (124.57)	90.00 0.00	0.00 0.00	0.00 0.00	(3,357.76) (3,357.76)
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185970	000887.ZK CNE000000XP6	11/29/2024 11/30/2034	0 3,800	CNY 7.348370	1.830338 0.000000	6,406.66 6,808.42	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.91) (9.08)	90.00 0.00	215.75 (13.65)	0.00 0.00	206.66 206.66
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427129	300866.ZK CNE1000047B9	10/08/2024 10/10/2034	5,819 5,819	CNY 7.348370	14.260305 13.333880	81,095.81 77,589.85	82,980.72 77,589.85	5,390.87	4.330000 50.000000	ACT/360 1	(10.46) (192.94)	90.00 0.00	4,878.70 (88.73)	0.00 0.00	10,076.62 10,076.62
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND	SDB3264716694	600629.SH CNE000000784	12/31/2024 01/02/2035	11,000 11,000	CNY 7.348370	1.103646 1.254775	12,338.80 13,802.52	12,140.11 13,802.52	(1,662.42)	4.330000 50.000000	ACT/360 1	(1.83) (18.27)	90.00 0.00	(32.30) (0.07)	0.00 0.00	(1,712.99) (1,712.99)
ASIA OPTICAL CO., INC. CMN	SDB3260123327	3019.TW TW0003019006	09/24/2024 09/22/2034	16,000 16,000	TWD 33.055000	4.840417 91,951.22	76,581.62 91,951.22	77,446.68 91,951.22	(14,504.54)	4.330000 30.000000	ACT/360 1	(11.70) (152.88)	90.00 0.00	0.00 0.00	0.00 0.00	(14,657.42) (14,657.42)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3260123452	002938.ZK CNE100003GF5	09/25/2024 09/25/2034	10,800 10,800	CNY 7.348370	5.028326 4.981769	54,404.91 53,803.11	54,305.92 53,803.11	502.82	4.330000 50.000000	ACT/360 1	(7.23) (78.76)	90.00 0.00	119.91 (6.55)	0.00 0.00	543.97 543.97
BANK OF BARODA CMN	SDB3265276897	BOB.NS INE028A01039	01/08/2025 01/09/2035	0 30,004	INR 86.450502	2.568175 81,376.88	77,525.81 81,376.88	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	(11.40) (227.42)	78.16 0.00	(10,178.49) (227.42)	0.00 0.00	(10,405.91) (10,405.91)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127470	603569.SH CNE100002GG5	01/08/2025 01/08/2035	0 0	CNY 7.348370	0.967562 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	189.15 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	46,100 46,100	CNY 7.348370	12.342873 12.884602	529,643.68 593,980.15	569,006.46 593,980.15	(24,973.69)	4.330000 50.000000	ACT/360 1	(78.80) (686.74)	90.00 0.00	0.00 0.00	0.00 0.00	(25,660.43) (25,660.43)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644968	688200.SH CNE100003RC9	12/09/2024 12/07/2034	0 0	CNY 7.348370	16.045735 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (6.12)	90.00 0.00	76.17 (6.12)	0.00 0.00	70.05 70.05
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127480	300291.ZK CNE100001BX3	01/08/2025 01/08/2035	0 0	CNY 7.348370	0.680423 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	18,291 22,091	CNY 7.348370	37.409657 37.256796	767,448.87 830,081.64	684,260.03 681,464.06	2,795.98	4.330000 50.000000	ACT/360 1	(110.50) (994.09)	90.00 0.00	(6,117.11) (296.71)	0.00 0.00	(4,315.23) (4,315.23)
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123700	000786.ZK CNE000000QS4	09/25/2024 09/25/2034	49,600 50,100	CNY 7.348370	4.135611 4.139184	207,556.53 207,373.12	205,126.31 205,303.53	(177.22)	4.330000 50.000000	ACT/360 1	(27.83) (295.71)	90.00 0.00	2,714.24 (19.79)	0.00 0.00	2,241.31 2,241.31
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264439	601126.SH CNE100000YL2	09/27/2024 10/10/2034	170,400 159,000	CNY 7.348370	2.118837 2.302515	346,110.40 368,039.34	361,049.87 392,348.63	(31,298.76)	4.330000 50.000000	ACT/360 1	(49.07) (486.92)	90.00 0.00	0.00 0.00	0.00 0.00	(31,785.68) (31,785.68)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123353	300383.ZK CNE100001S16	09/25/2024 09/25/2034	207,100 209,700	CNY 7.348370	1.902463 1.992434	371,223.52 417,813.41	394,000.03 412,633.08	(18,633.05)	4.330000 50.000000	ACT/360 1	(55.41) (561.09)	90.00 0.00	(539.41) (15.98)	0.00 0.00	(19,733.55) (19,733.55)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127456	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.348370	3.174854 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	22,200 23,300	CNY 7.348370	0.669536 0.696464	14,572.71 16,227.61	14,863.70 15,461.50	(597.80)	4.330000 50.000000	ACT/360 1	(2.15) (21.67)	90.00 0.00	(48.21) (1.13)	0.00 0.00	(667.68) (667.68)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867391	000970.ZK CNE000001261	11/21/2024 11/24/2034	16,300 16,300	CNY 7.348370	1.450662 1.410146	22,428.20 22,985.39	23,645.79 22,985.39	660.40	4.330000 50.000000	ACT/360 1	(3.08) (29.51)	90.00 0.00	0.00 0.00	0.00 0.00	630.90 630.90
BHARAT ELECTRONICS LIMITED CMN	SDB3264984559	BAJE.NS INE263A01024	01/02/2025 01/02/2035	0 0	INR 86.450502	3.098305 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (18.68)	78.16 0.00	(47.73) (18.68)	0.00 0.00	(66.41) (66.41)
BHARAT ELECTRONICS LIMITED CMN	SDB3265531683	BAJE.NS INE263A01024	01/14/2025 01/16/2035	24,648 44,420	INR 86.450502	3.098305 3.063494	138,466.20 135,832.51	76,367.02 75,509.01	858.00	4.330000 75.000000	ACT/360 1	(19.22) (34.14)	78.16 0.00	893.12 (17.05)	0.00 0.00	1,716.99 1,716.99
BHARAT HEAVY ELECTRICALS LTD CMN	SDB3265604670	BHEL.NS INE257A01026	01/15/2025 01/16/2035	12,404 12,404	INR 86.450502	2.338448 2.264997	28,095.02 28,095.02	29,006.11 28,095.02	911.09	4.330000 75.000000	ACT/360 1	(3.96) (3.96)	78.16 0.00	0.00 0.00	0.00 0.00	907.12 907.12
BHARAT PETROLEUM CORP LTD CMN	SDB3265346296	BPCL.NS INE029A01011	01/09/2025 01/09/2035	22,517 22,517	INR 86.450502	3.088473 3.142631	70,268.10 70,762.63	69,543.14 70,762.63	(1,219.49)	4.330000 75.000000	ACT/360 1	(9.98) (41.80)	78.16 0.00	(2,160.96) (22.91)	0.00 0.00	(3,422.25) (3,422.25)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961961	600597.SH CNE000001C99	10/16/2024 10/13/2034	7,700 7,700	CNY 7.348370	1.102285 1.166236	8,364.96 8,980.02	8,487.60 8,980.02	(492.42)	4.330000 50.000000	ACT/360 1	(1.20) (12.00)	90.00 0.00	0.00 0.00	0.00 0.00	(504.43) (504.43)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406616	300548.ZK CNE100002D38	01/14/2025 01/12/2035	0 0	CNY 7.348370	6.089786 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	51.56 0.00	0.00 0.00	51.56 51.56
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127457	300548.ZK CNE100002D38	01/08/2025 01/08/2035	0 0	CNY 7.348370	6.089786 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	(70.01) 0.00	0.00 0.00	(70.01) (70.01)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123558	600258.SH CNE0000012Q3	09/25/2024 09/25/2034	35,400 94,000	CNY 7.348370	1.820812 2.003359	165,637.68 188,315.75	64,456.74 70,918.91	(6,462.17)	4.330000 50.000000	ACT/360 1	(24.95) (412.50)	90.00 0.00	(28,192.02) (338.02)	0.00 0.00	(35,066.68) (35,066.68)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427167	300146.ZK CNE100000Y84	10/08/2024 10/10/2034	44,900 44,900	CNY 7.348370	1.575860 1.645568	68,190.80 73,886.00	70,756.10 73,886.00	(3,129.90)	4.330000 50.000000	ACT/360 1	(9.83) (98.70)	90.00 0.00	0.00 0.00	0.00 0.00	(3,228.61) (3,228.61)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857831	002594.ZK CNE100001526	01/02/2025 01/02/2035	8,500 16,400	CNY 7.348370	37.381079 36.910813	593,177.01 607,556.19	317,739.17 313,741.91	3,997.26	4.330000 50.000000	ACT/360 1	(81.31) (667.88)	90.00 0.00	2,108.69 (528.08)	0.00 0.00	5,438.07 5,438.07
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097682	600906.SH CNE100005295	10/17/2024 10/19/2034	16,600 16,600	CNY 7.348370	0.906323 0.963541	14,512.60 15,994.79	15,044.97 15,994.79	(949.82)	4.330000 50.000000	ACT/360 1	(2.13) (20.45)	90.00 0.00	0.00 0.00	0.00 0.00	(970.27) (970.27)
CANARA BANK CMN	SDB3265604662	CNBK.NS INE476A01022	01/15/2025 01/16/2035	28,882 28,882	INR 86.450502	1.095309 1.063582	30,718.38 30,718.38	31,634.71 30,718.38	916.34	4.330000 75.000000	ACT/360 1	(4.33) (4.33)	78.16 0.00	0.00 0.00	0.00 0.00	912.00 912.00
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322896	002367.ZK CNE100000M39	11/12/2024 11/10/2034	485,000 467,800	CNY 7.348370	0.919932 0.923947	405,795.45 432,966.20	446,166.97 448,114.51	(1,947.53)	4.330000 50.000000	ACT/360 1	(57.71) (519.99)	90.00 0.00	0.00 0.00	0.00 0.00	(2,467.52) (2,467.52)
CATHAY FINANCIAL HOLDING CO ORD CMN	SDB3260121555	2882.TW TW0002882008	09/24/2024 09/22/2034	319,000 319,000	TWD 33.055000	1.957344 2.082317	618,444.66 664,259.12	624,392.68 664,259.12	(39,866.44)	4.330000 30.000000	ACT/360 1	(85.05) (1,110.00)	90.00 0.00	0.00 0.00	0.00 0.00	(40,976.44) (40,976.44)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260123095	601016.SH CNE100001T15	09/25/2024 09/25/2034	290,000 290,000	CNY 7.348370	0.405532 0.426730	116,712.24 123,751.72	117,604.31 123,751.72	(6,147.41)	4.330000 50.000000	ACT/360 1	(16.51) (151.76)	90.00 0.00	0.00 0.00	0.00 0.00	(6,299.17) (6,299.17)
CENTRAL CHINA SECURITIES CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962829	601375.SH CNE100002FF9	10/16/2024 10/13/2034	387,600 387,600	CNY 7.348370	0.545699 0.589931	205,002.80 228,657.17	211,513.03 228,657.17	(17,144.14)	4.330000 50.000000	ACT/360 1	(30.35) (304.66)	90.00 0.00	0.00 0.00	0.00 0.00	(17,448.80) (17,448.80)
CGN POWER CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097675	003816.ZK CNE100003N43	10/17/2024 10/19/2034	319,200 319,200	CNY 7.348370	0.495348 0.524585	156,239.78 167,447.57	158,115.06 167,447.57	(9,332.51)	4.330000 50.000000	ACT/360 1	(22.31) (160.19)	90.00 0.00	0.00 0.00	0.00 0.00	(9,492.70) (9,492.70)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760884	002557.ZK CNE1000010Q5	10/15/2024 10/12/2034	32,600 32,600	CNY 7.348370	3.826699 3.986153	121,936.68 129,948.59	124,750.39 129,948.59	(5,198.20)	4.330000 50.000000	ACT/360 1	(17.32) (169.63)	90.00 0.00	0.00 0.00	0.00 0.00	(5,367.82) (5,367.82)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921673	603099.SH CNE100001T56	01/03/2025 01/05/2035	3,600 10,400	CNY 7.348370	5.129029 4.989942	50,056.77 56,995.84	18,464.50 17,963.79	500.71	4.330000 50.000000	ACT/360 1	(7.55) (67.29)	90.00 0.00	(4,620.50) (70.45)	0.00 0.00	(4,187.09) (4,187.09)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097717	000783.ZK CNE000000SH3	10/17/2024 10/19/2034	8,300 8,300	CNY 7.348370	0.876385 0.931350	7,087.02 7,730.20	7,273.99 7,730.20	(456.21)	4.330000 50.000000	ACT/360 1	(1.03) (10.30)	90.00 0.00	0.00 0.00	0.00 0.00	(466.52) (466.52)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123072	300342.ZK CNE100001JY4	09/25/2024 09/25/2034	39,500 39,500	CNY 7.348370	2.205931 2.200465	79,914.62 86,918.36	87,134.29 86,918.36	215.93	4.330000 50.000000	ACT/360 1	(11.56) (113.38)	90.00 0.00	0.00 0.00	0.00 0.00	102.55 102.55
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406639	603698.SH CNE100001VQ5	01/14/2025 01/12/2035	0 0	CNY 7.348370	2.171910 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	2.67 0.00	0.00 0.00	2.67 2.67
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800199	603053.SH CNE100003Y73	11/20/2024 11/20/2034	228,200 220,700	CNY 7.348370	1.262865 1.357507	277,268.50 300,473.19	288,185.82 309,783.19	(21,597.38)	4.330000 50.000000	ACT/360 1	(39.99) (383.24)	90.00 0.00	0.00 0.00	0.00 0.00	(21,980.61) (21,980.61)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983875	002697.ZK CNE100001P27	01/06/2025 01/05/2035	0 0	CNY 7.348370	0.751187 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (3.69)	90.00 0.00	19.81 (3.69)	0.00 0.00	16.12 16.12
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465911	002697.ZK CNE100001P27	01/15/2025 01/16/2035	34,400 32,800	CNY 7.348370	0.751187 0.709441	23,294.47 23,294.47	25,840.83 24,404.78	1,436.05	4.330000 50.000000	ACT/360 1	(3.13) (3.13)	90.00 0.00	0.00 0.00	0.00 0.00	1,432.92 1,432.92
CHINA AIRLINES CMN	SDB3260661479	2610.TW TW0002610003	10/09/2024 10/12/2034	292,000 292,000	TWD 33.055000	0.780517 0.782012	221,766.70 228,347.50	227,911.06 228,347.50	(436.45)	4.330000 30.000000	ACT/360 1	(29.31) (381.93)	90.00 0.00	0.00 0.00	0.00 0.00	(818.38) (818.38)
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649726	002928.ZK CNE1000033L8	12/30/2024 01/02/2035	0 0	CNY 7.348370	0.977087 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (0.71)	90.00 0.00	(58.30) (0.71)	0.00 0.00	(59.01) (59.01)
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097712	002939.ZK CNE100003GDO	10/17/2024 10/19/2034	8,300 8,300	CNY 7.348370	1.054656 1.119806	8,497.66 9,294.39	8,753.64 9,294.39	(540.75)	4.330000 50.000000	ACT/360 1	(1.24) (12.39)	90.00 0.00	0.00 0.00	0.00 0.00	(553.14) (553.14)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261168678	601995.SH CNE1000048J0	10/18/2024 10/19/2034	82,500 82,500	CNY 7.348370	4.271696 4.577574	343,691.62 377,649.85	352,414.89 377,649.85	(25,234.96)	4.330000 50.000000	ACT/360 1	(50.20) (492.83)	90.00 0.00	0.00 0.00	0.00 0.00	(25,727.79) (25,727.79)
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND	SDB3262681150	601628.SH CNE000001Q93	11/18/2024 11/16/2034	54,900 54,700	CNY 7.348370	5.191628 5.474540	280,087.58 299,506.52	285,020.35 300,552.26	(15,531.91)	4.330000 50.000000	ACT/360 1	(39.91) (300.11)	90.00 0.00	0.00 0.00	0.00 0.00	(15,832.02) (15,832.02)
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261230659	600999.SH CNE100000HK9	10/21/2024 10/19/2034	303,600 303,100	CNY 7.348370	2.422306 2.600845	715,833.39 788,438.41	735,412.07 789,616.63	(54,204.56)	4.330000 50.000000	ACT/360 1	(104.77) (1,016.85)	90.00 0.00	0.00 0.00	0.00 0.00	(55,221.42) (55,221.42)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260489030	601601.SH CNE1000008M8	10/09/2024 10/11/2034	84,900 96,800	CNY 7.348370	4.239035 4.654021	410,635.18 450,509.23	359,894.10 395,126.38	(35,232.28)	4.330000 50.000000	ACT/360 1	(59.89) (610.63)	90.00 0.00	(6,408.16) (83.99)	0.00 0.00	(42,251.07) (42,251.07)
CHINA PETROLEUM & CHEMICAL COR*P CMN CLASS A SERIES NORTHBOUND	SDB3265531281	600028.SH CNE0000018G1	01/16/2025 01/18/2035	844,800 0	CNY 7.348370	0.851890 0.847620	0.00 0.00	719,676.34 716,069.73	3,606.61	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	3,606.61 3,606.61
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122838	688009.SH CNE100003MP2	09/25/2024 09/25/2034	926,262 865,862	CNY 7.348370	0.779765 0.830427	659,269.06 723,041.23	722,266.47 769,192.80	(46,926.33)	4.330000 50.000000	ACT/360 1	(96.12) (806.44)	90.00 0.00	0.00 0.00	0.00 0.00	(47,732.77) (47,732.77)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123281	600029.SH CNE000001FG0	09/25/2024 09/25/2034	711,700 711,700	CNY 7.348370	0.865498 0.883608	591,240.50 628,863.47	615,974.97 628,863.47	(12,888.50)	4.330000 50.000000	ACT/360 1	(83.85) (816.74)	90.00 0.00	0.00 0.00	0.00 0.00	(13,705.24) (13,705.24)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962422	600007.SH CNE000000YH1	10/16/2024 10/13/2034	263,600 260,200	CNY 7.348370	3.251061 3.321691	822,185.16 864,807.63	856,979.71 875,597.75	(18,618.04)	4.330000 50.000000	ACT/360 1	(115.44) (1,065.63)	90.00 0.00	0.00 0.00	0.00 0.00	(19,683.67) (19,683.67)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867364	601179.SH CNE10000KW8	11/21/2024 11/24/2034	48,200 48,200	CNY 7.348370	0.973005 1.036503	46,005.55 49,959.44	46,898.84 49,959.44	(3,060.61)	4.330000 50.000000	ACT/360 1	(6.65) (66.62)	90.00 0.00	0.00 0.00	0.00 0.00	(3,127.23) (3,127.23)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983872	600900.SH CNE000001G87	01/06/2025 01/05/2035	0 129,400	CNY 7.348370	3.919237 0.000000	507,933.95 522,180.37	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(69.86) (805.88)	90.00 0.00	(23,248.59) (807.23)	0.00 0.00	(24,054.47) (24,054.47)
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 7.348370	3.399393 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)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670321	688595.SH CNE1000042K1	01/21/2025 01/18/2035	0 0	CNY 7.348370	4.247200 0.000000	0.00 0.00	0.00 0.00	0.00	0.000000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	56.59 0.00	0.00 0.00	56.59 56.59
CHONGQING CHUANYI AUTOMATION CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122966	603100.SH CNE100001VY9	09/25/2024 09/25/2034	5,900 5,900	CNY 7.348370	3.068708 2.942904	17,094.71 17,363.13	18,105.38 17,363.13	742.24	4.330000 50.000000	ACT/360 1	(2.33) (24.09)	90.00 0.00	(10.90) (0.83)	0.00 0.00	707.25 707.25
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123128	600452.SH CNE000001GT1	09/25/2024 09/25/2034	677,933 646,633	CNY 7.348370	1.280556 1.415362	835,233.21 919,578.65	868,131.24 959,520.62	(91,389.38)	4.330000 50.000000	ACT/360 1	(122.21) (1,108.61)	90.00 0.00	(573.39) (10.38)	0.00 0.00	(93,071.39) (93,071.39)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588397	002507.ZK CNE100000WX1	10/10/2024 10/12/2034	286,000 286,000	CNY 7.348370	1.830338 1.913150	512,904.96 547,160.96	523,476.63 547,160.96	(23,684.32)	4.330000 50.000000	ACT/360 1	(72.93) (639.82)	90.00 0.00	0.00 0.00	0.00 0.00	(24,324.14) (24,324.14)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649720	601077.SH CNE100003NZ9	12/30/2024 01/02/2035	14,100 21,900	CNY 7.348370	0.815147 0.826198	17,746.67 18,093.74	11,493.57 11,649.39	(155.82)	4.330000 50.000000	ACT/360 1	(2.42) (27.89)	90.00 0.00	(348.54) (12.30)	0.00 0.00	(532.25) (532.25)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345656	603191.SH CNE100005QZ7	01/13/2025 01/11/2035	0 0	CNY 7.348370	1.788152 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	137.83 0.00	0.00 0.00	137.83 137.83
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272434	300122.ZK CNE100000V20	01/10/2025 01/11/2035	0 0	CNY 7.348370	3.400754 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	(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 33.055000	11.011950 12.469512	88,539.94 99,756.10	88,095.60 99,756.10	(11,660.50)	4.330000 30.000000	ACT/360 1	(12.74) (166.20)	90.00 0.00	0.00 0.00	0.00 0.00	(11,826.70) (11,826.70)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123124	301039.ZK CNE100004M35	09/25/2024 09/25/2034	320,000 320,000	CNY 7.348370	1.220679 1.235883	375,915.20 395,482.56	390,617.24 395,482.56	(4,865.32)	4.330000 50.000000	ACT/360 1	(52.79) (531.57)	90.00 0.00	(85.74) (2.27)	0.00 0.00	(5,482.62) (5,482.62)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201692	000099.ZK CNE0000013Q1	01/09/2025 01/11/2035	0 2,700	CNY 7.348370	3.218401 0.000000	8,208.46 8,256.32	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(1.11) (7.47)	90.00 0.00	486.01 (13.03)	0.00 0.00	478.54 478.54
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262867394	600030.SH CNE000001DB6	11/21/2024 11/24/2034	181,600 215,100	CNY 7.348370	3.724636 3.771769	773,849.35 818,400.54	676,393.81 684,953.19	(8,559.37)	4.330000 50.000000	ACT/360 1	(109.18) (951.51)	90.00 0.00	(8,327.94) (266.62)	0.00 0.00	(17,838.83) (17,838.83)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123268	000617.ZK CNE000000MS3	09/25/2024 09/25/2034	481,900 481,900	CNY 7.348370	0.898158 0.932162	416,716.28 449,209.08	432,822.52 449,209.08	(16,386.56)	4.330000 50.000000	ACT/360 1	(59.82) (569.75)	90.00 3,541.74	0.00 0.00	3,541.74 0.00	(13,414.57) (13,414.57)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN	SDB3265276896	COMU.NS INE596101012	01/08/2025 01/09/2035	9,804 8,327	INR 86.450502	49.801909 433,151.25	405,809.49 433,151.25	488,257.91 506,915.26	(18,657.35)	4.330000 75.000000	ACT/360 1	(60.55) (200.89)	78.16 0.00	0.00 0.00	0.00 0.00	(18,858.23) (18,858.23)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265345684	300750.ZK CNE100003662	01/13/2025 01/11/2035	22 39,022	CNY 7.348370	34.139544 33.299003	1,305,181.20 1,305,057.97	751.07 732.58	18.49	4.330000 50.000000	ACT/360 1	(175.10) (473.32)	90.00 0.00	19,319.82 (605.52)	0.00 0.00	18,864.99 18,864.99
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857805	300750.ZK CNE100003662	01/02/2025 01/02/2035	0 0	CNY 7.348370	34.139544 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (36.28)	90.00 0.00	(4,783.37) (36.28)	0.00 0.00	(4,819.65) (4,819.65)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265465944	601919.SH CNE100000601	01/15/2025 01/16/2035	90,700 90,400	CNY 7.348370	1.974588 1.928707	174,353.43 174,353.43	179,095.09 174,933.71	4,161.38	4.330000 50.000000	ACT/360 1	(23.39) (23.39)	90.00 0.00	0.00 0.00	0.00 0.00	4,137.99 4,137.99
CRRIC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260588261	601766.SH CNE100000CP9	10/10/2024 10/12/2034	1,843,300 1,840,700	CNY 7.348370	1.016552 1.122285	1,869,518.00 2,070,351.61	1,873,810.25 2,068,708.09	(194,897.85)	4.330000 50.000000	ACT/360 1	(274.98) (2,510.20)	90.00 0.00	(4,096.10) (74.14)	0.00 0.00	(201,504.15) (201,504.15)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057950	601066.SH CNE1000031T5	01/07/2025 01/05/2035	4,600 4,600	CNY 7.348370	3.298691 3.349292	14,722.80 15,406.74	15,173.98 15,406.74	(232.76)	4.330000 50.000000	ACT/360 1	(2.06) (16.99)	90.00 0.00	0.00 0.00	0.00 0.00	(249.76) (249.76)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262115482	603212.SH CNE100004074	11/07/2024 11/09/2034	65,100 65,100	CNY 7.348370	1.472435 1.390198	83,821.85 90,501.89	95,855.54 90,501.89	5,353.65	4.330000 50.000000	ACT/360 1	(12.05) (120.92)	90.00 0.00	0.00 0.00	0.00 0.00	5,232.74 5,232.74
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406642	600198.SH CNE000000X87	01/14/2025 01/12/2035	0 0	CNY 7.348370	1.141750 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	(460.37) 0.00	0.00 0.00	(460.37) (460.37)
DAXIN MATERIALS CORPORATION CMN	SDB3260661412	5234.TW TW0005234009	10/09/2024 10/12/2034	5,000 5,000	TWD 33.055000	6.171532 5.792683	28,914.39 28,963.42	30,857.66 28,963.42	1,894.25	4.330000 30.000000	ACT/360 1	(3.72) (48.55)	90.00 0.00	0.00 0.00	0.00 0.00	1,845.70 1,845.70
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3265128020	DELTA_n_BK TH0528010R18	01/07/2025 01/05/2035	0 0	THB 34.727500	4.031387 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 40.000000	ACT/360 0	0.00 (70.26)	90.00 0.00	12,858.40 (70.26)	0.00 0.00	12,788.13 12,788.13
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3265673567	DELTA_n_BK TH0528010R18	01/17/2025 01/17/2035	4,700 0	THB 34.727500	4.031387 4.069872	0.00 0.00	18,947.52 19,128.40	(180.88)	4.324213 40.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(180.88) (180.88)
DLF LIMITED CMN	SDB3265531682	DLF.NS INE271C01023	01/14/2025 01/16/2035	31,936 25,037	INR 86.450502	8.499661 8.356688	209,138.07 208,370.05	271,445.19 266,879.19	4,566.00	4.330000 75.000000	ACT/360 1	(29.42) (31.09)	78.16 0.00	0.00 0.00	0.00 0.00	4,534.91 4,534.91
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127477	002902.ZK CNE1000032X5	01/08/2025 01/08/2035	0 0	CNY 7.348370	2.739383 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	14,900 14,900	CNY 7.348370	3.577664 3.339451	47,790.36 49,757.82	53,307.20 49,757.82	3,549.38	4.330000 50.000000	ACT/360 1	(6.65) (61.21)	90.00 0.00	0.00 0.00	0.00 0.00	3,488.17 3,488.17
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406621	688110.SH CNE1000055X6	01/14/2025 01/12/2035	0 0	CNY 7.348370	3.491931 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	24.75 0.00	0.00 0.00	24.75 24.75
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127417	688110.SH CNE1000055X6	01/08/2025 01/08/2035	0 0	CNY 7.348370	3.491931 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 7.348370	2.328408 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(31.47) 0.00	0.00 0.00	(31.47) (31.47)
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178808	300059.ZK CNE100000MD4	12/17/2024 12/15/2034	150,500 209,300	CNY 7.348370	3.173493 3.080424	622,648.24 660,519.72	477,610.68 463,603.85	14,006.83	4.330000 50.000000	ACT/360 1	(88.09) (507.89)	90.00 0.00	(11,279.59) (369.36)	0.00 0.00	2,219.35 2,219.35
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487804	002017.ZK CNE000001K32	10/09/2024 10/11/2034	331,600 331,700	CNY 7.348370	1.363568 1.387996	431,151.29 462,518.21	452,159.05 460,259.48	(8,100.43)	4.330000 50.000000	ACT/360 1	(61.62) (563.88)	90.00 0.00	(1,003.65) (48.18)	0.00 0.00	(9,667.96) (9,667.96)
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057897	002351.ZK CNE100000L71	01/07/2025 01/05/2035	0 0	CNY 7.348370	2.099785 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (2.34)	90.00 0.00	(400.66) (2.34)	0.00 0.00	(402.99) (402.99)
EOPOTLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531303	300502.ZK CNE100002615	01/16/2025 01/18/2035	0 0	CNY 7.348370	15.200650 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(67.47) (1.42)	0.00 0.00	(67.47) (67.47)
EVA AIRWAYS CORPORATION CMN	SDB3260123685	2618.TW TW0002618006	09/24/2024 09/22/2034	457,000 457,000	TWD 33.055000	1.394645 1.352134	634,128.17 617,925.24	637,352.90 617,925.24	19,427.66	4.330000 30.000000	ACT/360 1	(79.61) (1,035.76)	90.00 0.00	0.00 0.00	0.00 0.00	18,391.90 18,391.90

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583139	601788.SH CNE100000FD8	12/27/2024 12/27/2034	114,800 116,500	CNY 7.348370	2.356985 2.447999	266,426.88 285,234.60	270,581.91 281,030.28	(10,448.36)	4.330000 50.000000	ACT/360 1	(38.01) (367.64)	90.00 0.00	(276.46) (10.26)	0.00 0.00	(11,092.46) (11,092.46)
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122847	605305.SH CNE1000052C7	09/25/2024 09/25/2034	40,200 40,200	CNY 7.348370	3.945093 3.868792	154,954.88 155,525.44	158,592.72 155,525.44	3,067.28	4.330000 50.000000	ACT/360 1	(20.86) (208.90)	90.00 0.00	4.72 (0.41)	0.00 0.00	2,863.10 2,863.10
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427153	601038.SH CNE100001JN7	10/08/2024 10/10/2034	82,900 76,200	CNY 7.348370	1.834420 1.979198	138,002.01 152,039.80	152,073.45 164,075.54	(12,002.08)	4.330000 50.000000	ACT/360 1	(20.20) (186.80)	90.00 0.00	0.00 0.00	0.00 0.00	(12,188.88) (12,188.88)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3259782151	002027.ZK CNE000001KK2	09/23/2024 09/18/2034	1,478,000 1,161,200	CNY 7.348370	0.881828 0.924735	1,016,761.82 1,088,970.38	1,303,342.10 1,366,757.64	(63,415.54)	4.330000 50.000000	ACT/360 1	(145.10) (1,164.16)	90.00 0.00	(6,871.82) (74.34)	0.00 0.00	(71,451.52) (71,451.52)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122883	002315.ZK CNE100000HT0	09/25/2024 09/25/2034	50,900 50,900	CNY 7.348370	5.833947 5.691890	271,010.84 289,717.20	296,947.89 289,717.20	7,230.69	4.330000 50.000000	ACT/360 1	(38.61) (386.87)	90.00 0.00	0.00 0.00	0.00 0.00	6,843.82 6,843.82
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489974	300203.ZK CNE100001229	10/09/2024 10/11/2034	23,000 23,000	CNY 7.348370	2.091620 2.079834	43,467.91 47,836.18	48,107.27 47,836.18	271.09	4.330000 50.000000	ACT/360 1	(6.36) (63.76)	90.00 0.00	0.00 0.00	0.00 0.00	207.32 207.32
FORMOSA CHEMICALS & FIBRE CORP CMN	SDB3264255515	1326.TW TW0001326007	12/17/2024 12/15/2034	0 12,000	TWD 33.055000	0.851611 0.000000	9,258.65 9,987.80	0.00 0.00	0.00	4.330000 30.000000	ACT/360 1	(1.28) (18.59)	90.00 0.00	98.14 (19.88)	0.00 0.00	79.54 79.54
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465943	603288.SH CNE100001SL2	01/15/2025 01/16/2035	3,600 3,600	CNY 7.348370	5.778152 5.757019	20,725.27 20,725.27	20,801.35 20,725.27	76.08	4.330000 50.000000	ACT/360 1	(2.78) (2.78)	90.00 0.00	0.00 0.00	0.00 0.00	73.30 73.30
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188372	601138.SH CNE1000031P3	09/26/2024 10/10/2034	0 0	CNY 7.348370	2.740744 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (57.23)	90.00 0.00	(2,639.45) (57.23)	0.00 0.00	(2,696.68) (2,696.68)
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531287	601138.SH CNE1000031P3	01/16/2025 01/18/2035	135,900 0	CNY 7.348370	2.740744 2.683943	0.00 0.00	372,467.09 364,747.85	7,719.24	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	7,719.24 7,719.24
FUBON FINANCIAL HOLDING CO LTD CMN	SDB3260661459	2881.TW TW0002881000	10/09/2024 10/12/2034	0 82,000	TWD 33.055000	2.734836 0.000000	222,364.48 225,750.02	0.00 0.00	0.00	4.330000 30.000000	ACT/360 1	(29.01) (377.52)	90.00 0.00	(904.47) (386.02)	0.00 0.00	(1,281.99) (1,281.99)
FUJIAN EXPRESSWAY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122729	600033.SH CNE000001717	09/25/2024 09/25/2034	1,493,000 1,493,000	CNY 7.348370	0.537534 0.529873	811,981.49 791,099.72	802,538.52 791,099.72	11,438.80	4.330000 50.000000	ACT/360 1	(106.43) (1,063.01)	90.00 0.00	75.22 (2.02)	0.00 0.00	10,451.01 10,451.01
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465912	300712.ZK CNE100003563	01/15/2025 01/16/2035	0 0	CNY 7.348370	3.199349 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	77.31 0.00	0.00 0.00	77.31 77.31
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345647	300712.ZK CNE100003563	01/13/2025 01/11/2035	0 0	CNY 7.348370	3.199349 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	(15.82) 0.00	0.00 0.00	(15.82) (15.82)
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115562	600660.SH CNE000000230	11/07/2024 11/09/2034	0 3,500	CNY 7.348370	8.241283 0.000000	28,552.59 29,825.06	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(3.98) (39.87)	90.00 0.00	(884.47) (59.80)	0.00 0.00	(924.35) (924.35)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540428	002991.ZK CNE1000040N9	11/14/2024 11/16/2034	1,300 1,300	CNY 7.348370	12.299326 12.771246	14,898.60 16,602.62	15,989.12 16,602.62	(613.50)	4.330000 50.000000	ACT/360 1	(2.20) (22.13)	90.00 0.00	0.00 0.00	0.00 0.00	(635.63) (635.63)
GENIUS ELECTRONIC OPTICAL CO ORD CMN	SDB3260121534	3406.TW TW0003406005	09/24/2024 09/22/2034	5,000 5,000	TWD 33.055000	13.840569 15.457317	68,549.00 77,286.58	69,202.84 77,286.58	(8,083.74)	4.330000 30.000000	ACT/360 1	(9.87) (128.85)	90.00 0.00	0.00 0.00	0.00 0.00	(8,212.60) (8,212.60)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3264921671	600759.SH CNE000000MV7	01/03/2025 01/05/2035	191,800 191,800	CNY 7.348370	0.307551 0.311498	57,110.94 59,745.28	58,988.32 59,745.28	(756.96)	4.330000 50.000000	ACT/360 1	(7.98) (75.77)	90.00 0.00	0.00 0.00	0.00 0.00	(832.73) (832.73)
GEPEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122957	000791.ZK CNE000000T42	09/25/2024 09/25/2034	751,500 759,300	CNY 7.348370	0.816508 0.816423	583,295.02 620,375.36	613,605.47 613,541.72	63.74	4.330000 50.000000	ACT/360 1	(82.72) (757.75)	90.00 0.00	(227.28) (23.46)	0.00 0.00	(921.29) (921.29)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097777	000776.ZK CNE0000008L2	10/17/2024 10/19/2034	72,100 72,100	CNY 7.348370	2.112033 2.210572	148,320.23 159,382.22	152,277.58 159,382.22	(7,104.64)	4.330000 50.000000	ACT/360 1	(21.23) (211.89)	90.00 0.00	0.00 0.00	0.00 0.00	(7,316.53) (7,316.53)
GLOBAL UNICHIP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260661464	3443.TW TW0003443008	10/09/2024 10/12/2034	1,000 1,000	TWD 33.055000	36.151868 41.463415	35,633.40 41,463.42	36,151.87 41,463.42	(5,311.55)	4.330000 30.000000	ACT/360 1	(5.28) (69.12)	90.00 0.00	0.00 0.00	0.00 0.00	(5,380.67) (5,380.67)
GLONDON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123054	002410.ZK CNE100000PH8	09/25/2024 09/25/2034	186,000 186,000	CNY 7.348370	1.479240 1.602902	262,251.44 298,139.85	275,138.57 298,139.85	(23,001.29)	4.330000 50.000000	ACT/360 1	(39.50) (393.33)	90.00 0.00	0.00 0.00	0.00 0.00	(23,394.61) (23,394.61)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123138	603195.SH CNE100003RLO	09/25/2024 09/25/2034	170,109 168,309	CNY 7.348370	9.422498 9.550736	1,547,192.94 1,609,352.10	1,602,851.67 1,624,666.08	(21,814.41)	4.330000 50.000000	ACT/360 1	(215.06) (2,022.38)	90.00 0.00	(605.38) (51.96)	0.00 0.00	(24,442.16) (24,442.16)
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 7.348370	1.490126 1.592309	129,854.46 143,467.04	134,260.39 143,467.04	(9,206.65)	4.330000 50.000000	ACT/360 1	(19.06) (191.23)	90.00 0.00	0.00 0.00	0.00 0.00	(9,397.89) (9,397.89)
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983883	002930.ZK CNE1000033N4	01/06/2025 01/05/2035	0 0	CNY 7.348370	1.345877 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (7.72)	90.00 0.00	(798.64) (7.72)	0.00 0.00	(806.35) (806.35)
GUANGDONG GREATOO MOLDS INC. CMN CLASS A SERIES NORTHBOUND	SDB3265531296	002031.ZK CNE000001KR7	01/16/2025 01/18/2035	0 0	CNY 7.348370	0.909045 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(28.97) 0.00	0.00 0.00	(28.97) (28.97)
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 7.348370	3.489209 3.616153	37,198.04 38,331.22	36,985.62 38,331.22	(1,345.60)	4.330000 50.000000	ACT/360 1	(5.13) (51.27)	90.00 0.00	0.00 0.00	0.00 0.00	(1,396.87) (1,396.87)
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 7.348370	2.386924 2.494981	7,256.44 7,484.94	7,160.77 7,484.94	(324.17)	4.330000 50.000000	ACT/360 1	(1.00) (10.05)	90.00 0.00	0.00 0.00	0.00 0.00	(334.22) (334.22)
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123394	300770.ZK CNE100003KB6	09/25/2024 09/25/2034	162,300 164,200	CNY 7.348370	5.323630 5.457665	826,263.27 898,932.59	864,025.08 885,778.95	(21,753.87)	4.330000 50.000000	ACT/360 1	(119.60) (1,126.29)	90.00 0.00	(1,461.80) (84.15)	0.00 0.00	(24,341.96) (24,341.96)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345636	300607.ZK CNE100002PX1	01/13/2025 01/11/2035	0 0	CNY 7.348370	4.494874 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	(342.25) 0.00	0.00 0.00	(342.25) (342.25)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272431	300607.ZK CNE100002PX1	01/10/2025 01/11/2035	0 0	CNY 7.348370	4.494874 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	(459.04) 0.00	0.00 0.00	(459.04) (459.04)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670299	300607.ZK CNE100002PX1	01/21/2025 01/18/2035	0 0	CNY 7.348370	4.494874 0.000000	0.00 0.00	0.00 0.00	0.00	0.000000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(104.15) 0.00	0.00 0.00	(104.15) (104.15)
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123109	601333.SH CNE000001Q44	09/25/2024 09/25/2034	828,578 828,578	CNY 7.348370	0.438192 0.467488	354,870.84 387,350.33	363,076.60 387,350.33	(24,273.73)	4.330000 50.000000	ACT/360 1	(51.52) (509.74)	90.00 0.00	0.00 0.00	0.00 0.00	(24,783.47) (24,783.47)
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 7.348370	2.429110 2.239611	68,422.06 72,339.44	78,460.26 72,339.44	6,120.82	4.330000 50.000000	ACT/360 1	(9.65) (96.69)	90.00 988.12	0.00 0.00	988.12 0.00	7,012.26 7,012.26
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441818	600894.SH CNE000000JS9	11/13/2024 11/13/2034	22,100 22,100	CNY 7.348370	1.818090 1.955784	38,521.78 43,222.83	40,179.79 43,222.83	(3,043.03)	4.330000 50.000000	ACT/360 1	(5.73) (53.22)	90.00 0.00	(573.00) (2.62)	0.00 0.00	(3,669.25) (3,669.25)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115444	600523.SH CNE0000019K1	11/07/2024 11/09/2034	0 4,000	CNY 7.348370	1.624850 0.000000	6,096.66 6,511.26	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.87) (8.69)	90.00 0.00	(72.79) (12.96)	0.00 0.00	(81.48) (81.48)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122894	002039.ZK CNE000001LK0	09/25/2024 09/25/2034	117,200 117,200	CNY 7.348370	1.965062 2.082026	229,146.16 244,013.41	230,305.22 244,013.41	(13,708.19)	4.330000 50.000000	ACT/360 1	(32.53) (323.09)	90.00 0.00	0.00 0.00	0.00 0.00	(14,031.28) (14,031.28)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465934	002390.ZK CNE100000NG5	01/15/2025 01/16/2035	30,700 12,800	CNY 7.348370	0.523926 0.513206	6,611.95 6,611.95	16,084.52 15,755.44	329.08	4.330000 50.000000	ACT/360 1	(0.89) (0.89)	90.00 0.00	0.00 0.00	0.00 0.00	328.19 328.19
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487332	600268.SH CNE0000010S3	10/09/2024 10/11/2034	247,220 247,220	CNY 7.348370	0.880467 0.916064	216,469.05 226,469.24	217,669.14 226,469.24	(8,800.09)	4.330000 50.000000	ACT/360 1	(30.25) (300.04)	90.00 0.00	0.00 0.00	0.00 0.00	(9,100.13) (9,100.13)
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867373	601211.SH CNE1000022F3	11/21/2024 11/24/2034	96,400 134,600	CNY 7.348370	2.401893 2.505418	318,434.80 338,812.93	231,542.51 241,522.30	(9,979.80)	4.330000 50.000000	ACT/360 1	(45.17) (432.89)	90.00 0.00	(5,721.19) (188.94)	0.00 0.00	(16,133.88) (16,133.88)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097704	000728.ZK CNE000000QZ9	10/17/2024 10/19/2034	18,800 18,800	CNY 7.348370	1.079151 1.141655	19,247.70 21,463.11	20,288.04 21,463.11	(1,175.08)	4.330000 50.000000	ACT/360 1	(2.85) (28.59)	90.00 0.00	0.00 0.00	0.00 0.00	(1,203.67) (1,203.67)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465909	000886.ZK CNE000000V48	01/15/2025 01/16/2035	0 0	CNY 7.348370	0.831477 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	221.85 0.00	0.00 0.00	221.85 221.85
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670296	000886.ZK CNE000000V48	01/21/2025 01/18/2035	0 0	CNY 7.348370	0.831477 0.000000	0.00 0.00	0.00 0.00	0.00	0.000000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(10.33) 0.00	0.00 0.00	(10.33) (10.33)
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123378	002008.ZK CNE000001JQ1	09/25/2024 09/25/2034	0 83,200	CNY 7.348370	3.452466 0.000000	275,566.72 284,048.21	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(37.99) (379.37)	90.00 0.00	(2,793.47) (472.18)	0.00 0.00	(3,172.85) (3,172.85)
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123366	603258.SH CNE100002GB6	09/25/2024 09/25/2034	117,500 117,500	CNY 7.348370	2.780208 2.712840	314,404.74 318,758.73	326,674.49 318,758.73	7,915.76	4.330000 50.000000	ACT/360 1	(42.71) (423.22)	90.00 0.00	0.00 0.00	0.00 0.00	7,492.54 7,492.54
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261862941	603931.SH CNE1000043S2	11/01/2024 11/02/2034	5,800 5,900	CNY 7.348370	3.150359 3.166865	17,407.56 18,684.50	18,272.08 18,367.82	(95.74)	4.330000 50.000000	ACT/360 1	(2.49) (24.96)	90.00 0.00	(2.25) (0.64)	0.00 0.00	(122.95) (122.95)
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122839	300360.ZK CNE100001R17	09/25/2024 09/25/2034	84,400 84,400	CNY 7.348370	2.267169 2.289893	187,278.87 193,266.97	191,349.10 193,266.97	(1,917.86)	4.330000 50.000000	ACT/360 1	(25.85) (258.65)	90.00 0.00	0.00 0.00	0.00 0.00	(2,176.52) (2,176.52)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962047	300347.ZK CNE100001KV8	10/16/2024 10/13/2034	69,500 64,800	CNY 7.348370	6.832808 7.341301	432,331.86 478,568.92	474,880.14 510,220.43	(35,340.28)	4.330000 50.000000	ACT/360 1	(63.57) (557.76)	90.00 0.00	(387.04) (3.60)	0.00 0.00	(36,285.08) (36,285.08)
HCL TECHNOLOGIES LIMITED CMN	SDB3265673564	HCLT.NS INE860A01027	01/16/2025 01/16/2035	29,103 0	INR 86.450502	21.118443 21.157896	0.00 0.00	614,610.05 615,758.25	(1,148.20)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(1,148.20) (1,148.20)
HDFC BANK LIMITED CMN	SDB3265202615	HDBK.NS INE040A01034	01/07/2025 01/09/2035	0 0	INR 86.450502	19.005673 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	0.00 (1,149.17)	78.16 0.00	(58,382.95) (1,149.17)	0.00 0.00	(59,532.12) (59,532.12)
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127434	688586.SH CNE1000041C0	01/08/2025 01/08/2035	6,300 6,300	CNY 7.348370	1.217957 1.224499	7,495.05 7,714.34	7,673.13 7,714.34	(41.21)	4.330000 50.000000	ACT/360 1	(1.03) (7.79)	90.00 0.00	0.00 0.00	0.00 0.00	(49.00) (49.00)
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427138	600598.SH CNE0000019Z9	10/08/2024 10/10/2034	44,300 44,300	CNY 7.348370	1.841225 2.014284	81,434.16 89,232.78	81,566.25 89,232.78	(7,666.53)	4.330000 50.000000	ACT/360 1	(11.86) (119.00)	90.00 0.00	0.00 0.00	0.00 0.00	(7,785.53) (7,785.53)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260492462	000895.ZK CNE000000XM3	10/09/2024 10/11/2034	264,600 264,600	CNY 7.348370	3.403476 3.547890	910,199.39 938,771.79	900,559.72 938,771.79	(38,212.07)	4.330000 50.000000	ACT/360 1	(125.56) (1,232.15)	90.00 0.00	0.00 0.00	0.00 0.00	(39,444.22) (39,444.22)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961903	603508.SH CNE100002540	10/16/2024 10/13/2034	68,800 66,900	CNY 7.348370	3.052378 3.159491	197,202.13 211,788.08	210,003.58 217,372.98	(7,369.40)	4.330000 50.000000	ACT/360 1	(28.21) (228.81)	90.00 0.00	(39.38) (1.30)	0.00 0.00	(7,637.60) (7,637.60)
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122956	300847.ZK CNE1000040Y6	09/25/2024 09/25/2034	106,400 105,300	CNY 7.348370	2.239953 2.324310	224,062.39 244,952.32	238,330.95 247,306.57	(8,975.62)	4.330000 50.000000	ACT/360 1	(32.57) (317.64)	90.00 0.00	0.00 0.00	0.00 0.00	(9,293.25) (9,293.25)
HINDUSTAN AERONAUTICS LIMITED CMN	SDB3264583769	HIAE.NS INE066F01020	12/23/2024 12/21/2034	16,374 9,080	INR 86.450502	44.219524 45.727607	401,476.23 424,105.71	724,050.48 748,743.84	(24,693.36)	4.330000 75.000000	ACT/360 1	(59.37) (1,004.43)	78.16 0.00	(7,151.74) (530.80)	0.00 0.00	(32,849.53) (32,849.53)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		HZNC.NS	12/30/2024	16,908	INR	5.113331	85,604.48	86,456.19		4.330000	ACT/360	(12.30)	78.16	(5.14)	0.00	(607.75)
HINDUSTAN ZINC LIMITED CMN	SDB3264858081	INE267A01025	12/28/2034	16,998	86.450502	5.141453	87,398.38	86,931.69	(475.50)	75.000000	1	(127.12)	0.00	(0.92)	0.00	(607.75)
HITGEN INC. CMN CLASS A SERIES NORTHBOUND	SDB3261439312	688222.SH	10/24/2024	92,232	CNY	1.631654	130,869.43	150,490.75		4.330000	ACT/360	(18.79)	90.00	0.00	0.00	(2,982.97)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120684	CNE1000040G3	10/26/2034	84,432	7.348370	1.662097	141,085.16	153,298.50	(2,807.76)	50.000000	1	(175.21)	0.00	0.00	0.00	(2,982.97)
		300033.ZK	12/16/2024	0	CNY	37.842406	105,604.46	0.00		4.330000	ACT/360	(16.11)	90.00	(5,772.05)	0.00	(5,933.78)
		CNE100000JG3	12/14/2034	3,100	7.348370	0.000000	121,710.57	0.00	0.00	50.000000	1	(161.73)	0.00	(232.57)	0.00	(5,933.78)
		2317.TW	12/12/2024	0	TWD	5.173196	0.00	0.00		4.330000	ACT/360	0.00	90.00	(726.34)	0.00	(749.42)
HON HAI PRECISION INDUSTRY CMN	SDB3264054724	TW0002317005	12/13/2034	0	33.055000	0.000000	0.00	0.00	0.00	30.000000	0	(23.08)	0.00	(23.08)	0.00	(749.42)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN	SDB3264858077	HUDC.NS	12/30/2024	90,015	INR	2.486625	222,781.54	223,833.57		4.330000	ACT/360	(31.76)	78.16	476.75	0.00	(1,341.69)
		INE031A01017	12/28/2034	90,015	86.450502	2.504937	225,481.92	225,481.92	(1,648.35)	75.000000	1	(170.09)	0.00	(20.11)	0.00	(1,341.69)
HUABAO FLAVOURS & FRAGRANCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115524	300741.ZK	11/07/2024	28,300	CNY	2.171910	59,679.41	61,465.06		4.330000	ACT/360	(8.83)	90.00	0.00	0.00	(5,165.44)
		CNE100003605	11/09/2034	28,300	7.348370	2.351523	66,548.09	66,548.09	(5,083.03)	50.000000	1	(82.40)	0.00	0.00	0.00	(5,165.44)
		000963.ZK	09/25/2024	255,900	CNY	4.494874	1,135,307.52	1,150,238.35		4.330000	ACT/360	(158.71)	90.00	0.00	0.00	(39,656.17)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123439	CNE0000011S1	09/25/2034	255,900	7.348370	4.644253	1,188,464.35	1,188,464.35	(38,226.00)	50.000000	1	(1,430.17)	0.00	0.00	0.00	(39,656.17)
		300592.ZK	01/13/2025	0	CNY	1.834420	0.00	0.00		4.330000	ACT/360	0.00	90.00	(1.14)	0.00	(1.14)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345634	CNE100002MT6	01/11/2035	0	7.348370	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(1.14)
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122977	300979.ZK	09/25/2024	9,500	CNY	10.078426	120,072.06	95,745.04		4.330000	ACT/360	(16.91)	90.00	(1,455.66)	0.00	(7,915.65)
		CNE100004KP4	09/25/2034	11,800	7.348370	10.740574	126,738.77	102,035.45	(6,290.41)	50.000000	1	(169.58)	0.00	(34.91)	0.00	(7,915.65)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123474	600025.SH	09/25/2024	429,400	CNY	1.220679	522,529.99	524,159.51		4.330000	ACT/360	(74.31)	90.00	0.00	0.00	(34,102.77)
		CNE100002T71	09/25/2034	429,400	7.348370	1.298367	557,518.82	557,518.82	(33,359.31)	50.000000	1	(743.46)	0.00	0.00	0.00	(34,102.77)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604054	600054.SH	01/17/2025	0	CNY	1.511900	0.00	0.00		4.324213	ACT/360	0.00	90.00	(17.03)	0.00	(17.03)
		CNE000000PV0	01/18/2035	0	7.348370	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(17.03)
		600054.SH	01/16/2025	0	CNY	1.511900	0.00	0.00		4.330000	ACT/360	0.00	90.00	(18.65)	0.00	(18.65)
		CNE000000PV0	01/18/2035	0	7.348370	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(18.65)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097775	601688.SH	10/17/2024	170,000	CNY	2.282139	378,145.11	387,963.59		4.330000	ACT/360	(54.31)	90.00	0.00	0.00	(20,444.53)
		CNE100000LQ8	10/19/2034	170,000	7.348370	2.399212	407,866.07	407,866.07	(19,902.48)	50.000000	1	(542.05)	0.00	0.00	0.00	(20,444.53)
		002926.ZK	10/17/2024	20,000	CNY	1.062821	20,367.52	21,256.41		4.330000	ACT/360	(3.01)	90.00	0.00	0.00	(1,470.39)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097719	CNE1000033J2	10/19/2034	20,000	7.348370	1.134827	22,696.54	22,696.54	(1,440.13)	50.000000	1	(30.26)	0.00	0.00	0.00	(1,470.39)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260760878	600566.SH	10/15/2024	86,400	CNY	3.871607	318,245.76	334,506.84		4.330000	ACT/360	(44.04)	90.00	0.00	0.00	(2,522.71)
		CNE0000018X6	10/12/2034	84,500	7.348370	3.896252	329,444.38	336,636.20	(2,129.36)	50.000000	1	(393.35)	0.00	0.00	0.00	(2,522.71)
		ICBK.NS	01/07/2025	0	INR	14.323225	0.00	0.00		4.330000	ACT/360	0.00	78.16	(608.47)	0.00	(648.53)
ICICI BANK LIMITED CMN	SDB3265202616	INE090A01021	01/09/2035	0	86.450502	0.000000	0.00	0.00	0.00	75.000000	0	(40.05)	0.00	(40.05)	0.00	(648.53)
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961780	300896.ZK	10/16/2024	35,120	CNY	23.641978	798,250.17	830,306.26		4.330000	ACT/360	(115.50)	90.00	0.00	0.00	(38,927.70)
		CNE100004868	10/13/2034	35,120	7.348370	24.718561	868,115.88	868,115.88	(37,809.62)	50.000000	1	(1,118.08)	0.00	0.00	0.00	(38,927.70)
		INBA.NS	01/06/2025	0	INR	5.816623	0.00	0.00		4.330000	ACT/360	0.00	78.16	(185.19)	0.00	(186.91)
INDIAN BANK CMN	SDB3265128026	INE562A01011	01/04/2035	0	86.450502	0.000000	0.00	0.00	0.00	75.000000	0	(1.72)	0.00	(1.72)	0.00	(186.91)
		IOC.NS	01/15/2025	42,513	INR	1.468470	61,802.59	62,429.08		4.330000	ACT/360	(8.72)	78.16	0.00	0.00	617.77
INDIAN OIL CORPORATION LTD CMN	SDB3265604659	INE242A01010	01/16/2035	42,513	86.450502	1.453734	61,802.59	61,802.59	626.49	75.000000	1	(8.72)	0.00	0.00	0.00	617.77

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN	SDB3264650040	INIR.NS	12/24/2024	34,567	INR	8.785952	302,517.14	303,704.02		4.330000	ACT/360	(43.97)	78.16	(551.13)	0.00	(10,407.19)
		INE335Y01020	12/27/2034	34,567	86.450502	9.060125	313,181.33	313,181.33	(9,477.31)	75.000000	1	(378.75)	0.00	(19.14)	0.00	(10,407.19)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115556	601377.SH	11/07/2024	35,600	CNY	0.806982	27,686.76	28,728.55		4.330000	ACT/360	(4.05)	90.00	0.00	0.00	(1,745.61)
		CNE10000V95	11/09/2034	35,600	7.348370	0.854876	30,433.59	30,433.59	(1,705.04)	50.000000	1	(40.57)	0.00	0.00	0.00	(1,745.61)
		6231.TWO	10/09/2024	2,000	TWD	11.919528	22,769.14	23,839.06		4.330000	ACT/360	(3.02)	90.00	0.00	0.00	263.16
INSYDE SOFTWARE, CORP. CMN	SDB3260661408	TW0006231004	10/12/2034	2,000	33.055000	11.768293	23,536.59	23,536.59	302.47	30.000000	1	(39.31)	0.00	0.00	0.00	263.16
INTERNATIONAL CONTAINER TERMINAL SERVICES INC	SDB3263530522	ICT.PS	12/04/2024	8,500	PHP	6.734064	56,801.84	57,239.55		4.330000	ACT/360	(9.25)	75.00	0.00	0.00	(66.03)
		PHY411571011	12/07/2034	8,500	58.657000	6.728794	57,194.75	57,194.75	44.80	150.000000	1	(110.83)	0.00	0.00	0.00	(66.03)
INTOUCH HOLDINGS PCL SERIES NVDR	SDB3265604675	INTUCH_n.BK	01/16/2025	5,400	THB	2.908358	0.00	15,705.13		4.330000	ACT/360	0.00	90.00	0.00	0.00	327.58
		TH0201010R12	01/17/2035	0	34.727500	2.847695	0.00	15,377.55	327.58	40.000000	0	0.00	0.00	0.00	0.00	327.58
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3260122700	688252.SH	09/25/2024	6,044	CNY	3.476962	34,903.97	21,014.76		4.330000	ACT/360	(4.59)	90.00	873.92	0.00	2,073.36
		CNE100005P07	09/25/2034	10,444	7.348370	3.270652	34,158.69	19,767.82	1,246.93	50.000000	1	(47.50)	0.00	(30.25)	0.00	2,073.36
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272412	600584.SH	01/10/2025	0	CNY	5.442023	129,152.32	0.00		4.330000	ACT/360	(15.88)	90.00	8,429.74	0.00	8,335.20
		CNE000001F05	01/11/2035	23,700	7.348370	0.000000	117,114.89	0.00	0.00	50.000000	1	(94.54)	0.00	(94.54)	0.00	8,335.20
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123295	603915.SH	09/25/2024	128,600	CNY	1.726914	205,002.67	222,081.09		4.330000	ACT/360	(27.59)	90.00	72.40	0.00	17,131.23
		CNE100003LB4	09/25/2034	129,200	7.348370	1.592165	205,712.75	204,752.45	17,328.64	50.000000	1	(269.81)	0.00	(1.93)	0.00	17,131.23
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465918	600276.SH	01/15/2025	0	CNY	5.971392	48,960.02	0.00		4.330000	ACT/360	(6.57)	90.00	1,133.88	0.00	1,127.31
		CNE0000014W7	01/16/2035	8,400	7.348370	0.000000	48,960.02	0.00	0.00	50.000000	1	(6.57)	0.00	(39.47)	0.00	1,127.31
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120714	600276.SH	12/16/2024	0	CNY	5.971392	0.00	0.00		4.330000	ACT/360	0.00	90.00	(9,905.75)	0.00	(10,013.08)
		CNE0000014W7	12/14/2034	0	7.348370	0.000000	0.00	0.00	0.00	50.000000	0	(107.34)	0.00	(107.34)	0.00	(10,013.08)
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055913	300761.ZK	11/06/2024	40,700	CNY	2.533895	99,165.02	103,129.54		4.330000	ACT/360	(14.39)	90.00	0.00	0.00	(5,174.80)
		CNE100003JX2	11/06/2034	40,700	7.348370	2.657490	108,159.84	108,159.84	(5,030.31)	50.000000	1	(144.50)	0.00	0.00	0.00	(5,174.80)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122912	603693.SH	09/25/2024	31,800	CNY	1.265587	39,561.65	40,245.66		4.330000	ACT/360	(5.69)	90.00	0.00	0.00	(2,529.73)
		CNE1000036F3	09/25/2034	31,800	7.348370	1.343358	42,718.78	42,718.78	(2,473.12)	50.000000	1	(56.61)	0.00	0.00	0.00	(2,529.73)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123009	601952.SH	09/25/2024	187,500	CNY	1.251978	230,205.19	234,745.94		4.330000	ACT/360	(33.35)	90.00	0.00	0.00	(16,262.09)
		CNE100002XD7	09/25/2034	187,500	7.348370	1.336924	250,673.17	250,673.17	(15,927.24)	50.000000	1	(334.86)	0.00	0.00	0.00	(16,262.09)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263185963	600362.SH	11/29/2024	0	CNY	2.837364	0.00	0.00		4.330000	ACT/360	0.00	90.00	(35.59)	0.00	(36.30)
		CNE0000019P0	11/30/2034	0	7.348370	0.000000	0.00	0.00	0.00	50.000000	0	(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	1.524148	40,359.07	39,170.59		4.330000	ACT/360	(6.03)	90.00	0.00	0.00	(6,339.61)
		CNE100003092	10/12/2034	25,700	7.348370	1.768473	45,449.76	45,449.76	(6,279.16)	50.000000	1	(60.45)	0.00	0.00	0.00	(6,339.61)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185981	300320.ZK	11/29/2024	22,300	CNY	1.247896	26,772.67	27,828.08		4.330000	ACT/360	(3.89)	90.00	0.00	0.00	(1,446.07)
		CNE100001DT7	11/30/2034	22,300	7.348370	1.310992	29,235.12	29,235.12	(1,407.05)	50.000000	1	(39.02)	0.00	0.00	0.00	(1,446.07)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604047	600189.SH	01/17/2025	0	CNY	0.956675	0.00	0.00		4.324213	ACT/360	0.00	90.00	(51.65)	0.00	(51.65)
		CNE000000XG5	01/18/2035	0	7.348370	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(51.65)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123407	601958.SH	09/25/2024	455,900	CNY	1.385341	620,483.09	631,577.07		4.330000	ACT/360	(83.95)	90.00	0.00	0.00	4,416.12
		CNE1000009Y1	09/25/2034	455,900	7.348370	1.373810	626,319.98	626,319.98	5,257.09	50.000000	1	(840.98)	0.00	0.00	0.00	4,416.12
JINGJIN ENVIRONMENTAL PROTECTION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760868	603279.SH	10/15/2024	29,100	CNY	2.295747	64,294.30	66,806.24		4.330000	ACT/360	(9.38)	90.00	0.00	0.00	(3,885.81)
		CNE100003M36	10/12/2034	29,100	7.348370	2.426226	70,603.18	70,603.18	(3,796.94)	50.000000	1	(88.87)	0.00	0.00	0.00	(3,885.81)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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 18,400	CNY 7.348370	0.899519 0.964772	15,936.15 17,751.80	16,551.15 17,751.80	(1,200.65)	4.330000 50.000000	ACT/360 1	(2.36) (21.16)	100.00 0.00	0.00 0.00	0.00 0.00	(1,221.81) (1,221.81)
JIO FINANCIAL SERVICES LTD CMN	SDB3265531691	JIOF.NS INE758E01017	01/14/2025 01/16/2035	231,546 231,546	INR 86.450502	3.150936 3.122255	729,665.12 722,945.58	729,586.63 722,945.58	6,641.05	4.330000 75.000000	ACT/360 1	(102.16) (129.99)	78.16 0.00	0.00 0.00	0.00 0.00	6,511.06 6,511.06
JIO FINANCIAL SERVICES LTD CMN	SDB3264520718	JIOF.NS INE758E01017	12/20/2024 12/20/2034	0 0	INR 86.450502	3.150936 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	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	747,100 662,400	CNY 7.348370	1.465631 1.523410	978,084.60 1,014,832.93	1,094,973.03 1,138,139.90	(43,166.86)	4.330000 50.000000	ACT/360 1	(135.65) (1,230.93)	90.00 0.00	0.00 0.00	0.00 0.00	(44,397.79) (44,397.79)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123495	600872.SH CNE000000H0K0	09/25/2024 09/25/2034	53,500 53,500	CNY 7.348370	2.889076 3.004578	155,593.25 160,744.94	154,565.57 160,744.94	(6,179.37)	4.330000 50.000000	ACT/360 1	(21.50) (213.11)	90.00 0.00	0.00 0.00	0.00 0.00	(6,392.48) (6,392.48)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR	SDB3265531685	KCE_n_BK TH0122010R10	01/15/2025 01/17/2035	71,300 17,700	THB 34.727500	0.645022 0.643549	11,418.20 11,418.20	45,990.07 45,885.02	105.04	4.330000 40.000000	ACT/360 1	(1.50) (1.50)	90.00 0.00	0.00 0.00	0.00 0.00	103.54 103.54
KING SLIDE WORKS CO., LTD. CMN	SDB3260661395	2059.TW TW0002059003	10/09/2024 10/12/2034	2,000 2,000	TWD 33.055000	41.597338 47.256098	84,553.83 94,512.20	83,194.68 94,512.20	(11,317.52)	4.330000 30.000000	ACT/360 1	(12.07) (157.66)	90.00 0.00	0.00 0.00	0.00 0.00	(11,475.18) (11,475.18)
KING YUAN ELECTRONICS CO LTD ORD CMN	SDB3260123569	2449.TW TW0002449006	09/24/2024 09/22/2034	74,000 74,000	TWD 33.055000	3.252155 3.399390	250,279.32 251,554.86	240,659.51 251,554.86	(10,895.35)	4.330000 30.000000	ACT/360 1	(32.34) (421.53)	90.00 0.00	0.00 0.00	0.00 0.00	(11,316.88) (11,316.88)
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264474	002517.ZK CNE100000XB5	09/27/2024 10/10/2034	120,900 176,800	CNY 7.348370	1.781347 1.807428	309,616.58 322,414.03	215,364.90 218,518.06	(3,153.16)	4.330000 50.000000	ACT/360 1	(43.08) (383.58)	90.00 0.00	(4,060.42) (208.16)	0.00 0.00	(7,597.16) (7,597.16)
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123519	300773.ZK CNE100003KF7	09/25/2024 09/25/2034	82,000 76,600	CNY 7.348370	2.327047 2.371107	164,555.34 182,639.02	190,817.83 194,430.74	(3,612.91)	4.330000 50.000000	ACT/360 1	(24.25) (229.73)	90.00 0.00	0.00 0.00	0.00 0.00	(3,842.64) (3,842.64)
LENS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055936	300433.ZK CNE100001YW7	11/06/2024 11/06/2034	0 77,100	CNY 7.348370	3.237453 0.000000	240,477.21 230,582.97	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(31.07) (376.52)	90.00 0.00	8,887.77 (409.45)	0.00 0.00	8,511.25 8,511.25
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 7.348370	0.709001 0.752455	146,716.72 159,520.46	150,308.16 159,520.46	(9,212.30)	4.330000 50.000000	ACT/360 1	(21.22) (213.19)	90.00 0.00	0.00 0.00	0.00 0.00	(9,425.49) (9,425.49)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057899	002600.ZK CNE1000015L5	01/07/2025 01/05/2035	21,600 21,600	CNY 7.348370	1.095481 1.089241	23,662.39 23,527.60	23,662.39 23,527.60	134.79	4.330000 50.000000	ACT/360 1	(3.13) (28.27)	90.00 0.00	0.00 0.00	0.00 0.00	106.52 106.52
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489733	000513.ZK CNE0000002Y8	10/09/2024 10/11/2034	47,800 40,200	CNY 7.348370	4.875911 5.102118	194,964.41 207,108.51	233,068.56 243,881.24	(10,812.68)	4.330000 50.000000	ACT/360 1	(27.62) (256.48)	90.00 0.00	0.00 0.00	0.00 0.00	(11,069.16) (11,069.16)
LTIMINDTREE LIMITED CMN	SDB3264716754	LTIM.NS INE214T01019	12/26/2024 12/27/2034	0 0	INR 86.450502	67.524767 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	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	12,400 12,400	CNY 7.348370	1.506457 1.596406	18,478.15 19,795.43	18,680.06 19,795.43	(1,115.37)	4.330000 50.000000	ACT/360 1	(2.64) (129.20)	90.00 0.00	(4,671.28) (102.72)	0.00 0.00	(5,915.85) (5,915.85)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264390176	000568.ZK CNE000000GF2	12/20/2024 12/21/2034	0 0	CNY 7.348370	16.222645 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (114.95)	90.00 0.00	(9,816.58) (114.95)	0.00 0.00	(9,931.54) (9,931.54)
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	SDB3264921678	002990.ZK CNE100003XX3	01/03/2025 01/05/2035	3,200 8,200	CNY 7.348370	3.120420 2.912563	24,338.49 24,942.29	9,985.34 9,320.20	665.14	4.330000 50.000000	ACT/360 1	(3.34) (27.30)	90.00 0.00	62.21 (30.22)	0.00 0.00	700.05 700.05
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057913	600873.SH CNE000000HP9	01/07/2025 01/05/2035	0 5,600	CNY 7.348370	1.332268 0.000000	7,187.64 7,661.61	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(1.02) (9.22)	90.00 0.00	(294.62) (10.25)	0.00 0.00	(303.84) (303.84)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465924	300432.ZK CNE100001YV9	01/15/2025 01/16/2035	0 0	CNY 7.348370	2.235870 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	(1.21) 0.00	0.00 0.00	(1.21) (1.21)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123331	600390.SH CNE0000016N1	09/25/2024 09/25/2034	762,200 759,700	CNY 7.348370	0.817868 0.876310	607,358.88 665,925.20	623,379.33 667,923.76	(44,544.42)	4.330000 50.000000	ACT/360 1	(88.53) (870.71)	90.00 0.00	0.00 0.00	0.00 0.00	(45,415.14) (45,415.14)
MISC BERHAD LOCAL SHARE	SDB3260121461	MISC.KL MYL3816OO005	09/24/2024 09/22/2034	60 60	MYR 4.503000	1.567844 1.701556	95.81 102.09	94.07 102.09	(8.02)	4.330000 150.000000	ACT/360 1	(0.02) (0.21)	100.00 0.00	0.00 0.00	0.00 0.00	(8.24) (8.24)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123158	002745.ZK CNE100001X19	09/25/2024 09/25/2034	10,600 10,600	CNY 7.348370	1.094120 1.190818	10,953.32 12,622.67	11,597.67 12,622.67	(1,025.00)	4.330000 50.000000	ACT/360 1	(1.67) (16.84)	90.00 0.00	0.00 0.00	0.00 0.00	(1,041.84) (1,041.84)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054677	002714.ZK CNE100001RQ3	12/13/2024 12/14/2034	0 0	CNY 7.348370	4.949397 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	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 0	TWD 33.055000	0.936318 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 30.000000	ACT/360 0	0.00 (33.77)	90.00 0.00	847.70 (33.77)	0.00 0.00	813.92 813.92
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115453	603093.SH CNE100003PC3	11/07/2024 11/09/2034	9,300 9,300	CNY 7.348370	1.627572 1.625084	13,668.94 15,113.28	15,136.42 15,113.28	23.14	4.330000 50.000000	ACT/360 1	(2.01) (20.15)	90.00 0.00	0.00 0.00	0.00 0.00	2.99 2.99
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097759	601990.SH CNE1000031R9	10/17/2024 10/19/2034	59,100 59,100	CNY 7.348370	1.125420 1.170056	64,123.38 69,150.33	66,512.30 69,150.33	(2,638.03)	4.330000 50.000000	ACT/360 1	(9.21) (87.68)	90.00 0.00	0.00 0.00	0.00 0.00	(2,725.71) (2,725.71)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800246	600406.SH CNE000001G38	11/20/2024 11/20/2034	167,820 167,820	CNY 7.348370	3.162606 3.444085	535,072.59 577,986.34	530,748.56 577,986.34	(47,237.78)	4.330000 50.000000	ACT/360 1	(76.95) (774.13)	90.00 0.00	(635.86) (3.00)	0.00 0.00	(48,647.77) (48,647.77)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201655	601336.SH CNE1000019Y0	01/09/2025 01/11/2035	21,500 21,500	CNY 7.348370	6.261252 6.195842	131,575.08 133,210.60	134,616.93 133,210.60	1,406.33	4.330000 50.000000	ACT/360 1	(17.85) (73.42)	90.00 0.00	0.00 0.00	0.00 0.00	1,332.91 1,332.91
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 7.348370	2.064403 1.981510	116,132.77 107,595.99	112,097.10 107,595.99	4,501.11	4.330000 50.000000	ACT/360 1	(14.55) (145.42)	90.00 0.00	0.00 0.00	0.00 0.00	4,355.69 4,355.69
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115534	300532.ZK CNE100002CM2	11/07/2024 11/09/2034	79,181 79,781	CNY 7.348370	1.509178 1.531823	114,223.10 122,434.09	119,498.24 121,291.28	(1,793.04)	4.330000 50.000000	ACT/360 1	(16.31) (136.09)	90.00 0.00	(107.94) (6.87)	0.00 0.00	(2,037.07) (2,037.07)
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115450	603699.SH CNE100001SJ6	11/07/2024 11/09/2034	315,000 315,000	CNY 7.348370	3.255144 3.027572	1,024,895.03 953,685.18	1,025,370.25 953,685.18	71,685.07	4.330000 50.000000	ACT/360 1	(128.94) (1,283.22)	90.00 0.00	197.01 (2.60)	0.00 0.00	70,598.87 70,598.87
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123386	605117.SH CNE1000052S3	09/25/2024 09/25/2034	0 0	CNY 7.348370	11.764514 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (13.04)	90.00 0.00	1,302.96 (13.04)	0.00 0.00	1,289.92 1,289.92
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531271	603297.SH CNE100003J23	01/16/2025 01/18/2035	700 0	CNY 7.348370	13.043709 11.955455	0.00 0.00	9,130.60 8,368.82	761.78	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	761.78 761.78
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604053	300953.ZK CNE100004G17	01/17/2025 01/18/2035	0 0	CNY 7.348370	14.058900 0.000000	0.00 0.00	0.00 0.00	0.00	4.324213 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(1,208.15) 0.00	0.00 0.00	(1,208.15) (1,208.15)
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122703	002896.ZK CNE1000032Q9	09/25/2024 09/25/2034	15,900 20,200	CNY 7.348370	5.786317 5.245333	106,261.57 105,955.73	92,002.44 83,400.79	8,601.65	4.330000 50.000000	ACT/360 1	(14.22) (141.55)	90.00 0.00	2,255.15 (45.36)	0.00 0.00	10,715.24 10,715.24
NMDC LIMITED CMN	SDB3264984553	NMDC.NS INE584A01023	01/02/2025 01/02/2035	64,107 69,124	INR 86.450502	0.731170 0.752275	50,583.22 52,088.53	46,873.11 48,226.08	(1,352.97)	4.330000 75.000000	ACT/360 1	(7.32) (87.39)	78.16 0.00	(293.52) (18.73)	0.00 0.00	(1,733.88) (1,733.88)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097725	000686.ZK CNE0000004H9	10/17/2024 10/19/2034	7,500 7,500	CNY 7.348370	1.034243 1.084300	7,301.30 8,132.25	7,756.82 8,132.25	(375.43)	4.330000 50.000000	ACT/360 1	(1.08) (10.84)	90.00 0.00	0.00 0.00	0.00 0.00	(386.26) (386.26)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		3034.TW	09/24/2024	21,000	TWD	15.338073	306,930.39	322,099.53		4.330000	ACT/360	(41.22)	90.00	0.00	0.00	160.02
NOVATEK MICROELECTRONICS LTD CMN	SDB3260121562	TW0003034005	09/22/2034	21,000	33.055000	15.304878	321,402.44	321,402.44	697.09	30.000000	1	(537.08)	0.00	0.00	0.00	160.02
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260122761	688300.SH	09/25/2024	42,978	CNY	9.049626	389,527.11	388,934.83		4.330000	ACT/360	(50.87)	90.00	0.00	0.00	10,455.00
		CNE100003PN0	09/25/2034	42,978	7.348370	8.794570	377,973.03	377,973.03	10,961.80	50.000000	1	(506.79)	0.00	0.00	0.00	10,455.00
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3264583169	603833.SH	12/27/2024	2,300	CNY	8.450854	7,794.86	19,436.96		4.330000	ACT/360	(1.13)	90.00	0.00	0.00	(1,035.05)
		CNE100002RB3	12/27/2034	900	7.348370	8.895946	8,473.10	20,460.68	(1,023.71)	50.000000	1	(11.34)	0.00	0.00	0.00	(1,035.05)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN	SDB3265276899	ORCL.NS	01/08/2025	1,723	INR	122.039199	179,606.55	210,273.54		4.330000	ACT/360	(26.03)	78.16	0.00	0.00	(8,934.98)
		INE881D01027	01/09/2035	1,447	86.450502	127.187731	185,287.95	219,144.46	(8,870.92)	75.000000	1	(64.05)	0.00	0.00	0.00	(8,934.98)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097763	600958.SH	10/17/2024	63,300	CNY	1.337712	84,594.40	84,677.15		4.330000	ACT/360	(12.57)	90.00	(248.63)	0.00	(6,982.02)
		CNE100001ZV6	10/19/2034	65,700	7.348370	1.442091	94,745.38	91,284.36	(6,607.21)	50.000000	1	(126.18)	0.00	(6.91)	0.00	(6,982.02)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND	SDB3260123351	300595.ZK	09/25/2024	25,700	CNY	2.272613	56,537.66	58,406.15		4.330000	ACT/360	(8.78)	90.00	0.00	0.00	(8,189.83)
		CNE100002MR0	09/25/2034	25,700	7.348370	2.587843	66,507.57	66,507.57	(8,101.42)	50.000000	1	(88.42)	0.00	0.00	0.00	(8,189.83)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123306	300759.ZK	09/25/2024	99,600	CNY	3.402115	323,368.67	338,850.66		4.330000	ACT/360	(45.83)	90.00	0.00	0.00	(9,254.73)
		CNE100003JW4	09/25/2034	98,400	7.348370	3.490592	343,660.83	347,663.00	(8,812.34)	50.000000	1	(442.39)	0.00	0.00	0.00	(9,254.73)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND	SDB3260588317	300398.ZK	10/10/2024	6,600	CNY	2.086177	13,083.61	13,768.77		4.330000	ACT/360	(1.89)	90.00	0.00	0.00	(454.78)
		CNE100001XV1	10/12/2034	6,600	7.348370	2.152212	14,204.60	14,204.60	(435.83)	50.000000	1	(18.95)	0.00	0.00	0.00	(454.78)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055934	601318.SH	11/06/2024	124,400	CNY	6.683115	893,829.89	831,379.48		4.330000	ACT/360	(128.56)	90.00	(6,055.72)	0.00	(70,398.03)
		CNE000001R84	11/06/2034	134,300	7.348370	7.189971	965,613.11	894,432.39	(63,052.92)	50.000000	1	(1,289.40)	0.00	(95.05)	0.00	(70,398.03)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND	SDB3264857807	600048.SH	01/02/2025	0	CNY	1.188019	0.00	0.00		4.330000	ACT/360	0.00	90.00	(1,397.18)	0.00	(1,432.40)
		CNE000001ND1	01/02/2035	0	7.348370	0.000000	0.00	0.00	0.00	50.000000	0	(35.22)	0.00	(35.22)	0.00	(1,432.40)
POLYCARB INDIA LIMITED CMN	SDB3265604663	POLC.NS	01/15/2025	180	INR	74.618422	13,248.60	13,431.32		4.330000	ACT/360	(1.87)	78.16	0.00	0.00	180.85
		INE45K01017	01/16/2035	180	86.450502	73.603317	13,248.60	13,248.60	182.72	75.000000	1	(1.87)	0.00	0.00	0.00	180.85
POWER FINANCE CORP LTD CMN	SDB3264650036	PWFC.NS	12/24/2024	0	INR	4.945605	0.00	0.00		4.330000	ACT/360	0.00	78.16	155.57	0.00	5.93
		INE134E01011	12/27/2034	0	86.450502	0.000000	0.00	0.00	0.00	75.000000	0	(149.63)	0.00	(149.63)	0.00	5.93
		PWFC.NS	01/10/2025	59,321	INR	4.945605	664,902.22	293,378.21		4.330000	ACT/360	(93.01)	78.16	5,729.71	0.00	21,056.45
POWER FINANCE CORP LTD CMN	SDB3265407093	INE134E01011	01/10/2035	137,925	86.450502	4.682448	658,142.62	277,767.51	15,610.70	75.000000	1	(283.96)	0.00	(227.69)	0.00	21,056.45
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3265673566	PGRD.NS	01/16/2025	1,847	INR	3.454578	0.00	6,380.61		4.330000	ACT/360	0.00	78.16	0.00	0.00	(22.67)
		INE752E01010	01/16/2035	0	86.450502	3.466851	0.00	6,403.27	(22.67)	75.000000	0	0.00	0.00	0.00	0.00	(22.67)
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3264922952	PGRD.NS	12/31/2024	0	INR	3.454578	0.00	0.00		4.330000	ACT/360	0.00	78.16	(6,763.61)	0.00	(7,030.12)
		INE752E01010	01/02/2035	0	86.450502	0.000000	0.00	0.00	0.00	75.000000	0	(266.50)	0.00	(266.50)	0.00	(7,030.12)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN	SDB3260661755	PMET.KL	10/09/2024	0	MYR	1.070398	0.00	0.00		4.330000	ACT/360	0.00	100.00	(6,892.63)	0.00	(7,114.97)
		MYL886900009	10/11/2034	0	4.503000	0.000000	0.00	0.00	0.00	150.000000	0	(222.33)	0.00	(222.33)	0.00	(7,114.97)
PT ANEKA TAMBANG TBK CMN	SDB3260661756	ANTM.JK	10/09/2024	1,161,900	IDR	0.093859	105,574.88	109,055.09		4.330000	ACT/360	(15.09)	85.00	0.00	0.00	(788.55)
		ID1000106602	10/12/2034	1,161,900	16300.999920	0.094369	109,647.34	109,647.34	(592.25)	65.000000	1	(196.30)	0.00	0.00	0.00	(788.55)
PT ASTRA INTERNATIONAL TBK CMN	SDB3260121386	ASII.JK	09/24/2024	1,288,600	IDR	0.303049	370,510.83	390,508.80		4.330000	ACT/360	(53.03)	85.00	0.00	0.00	(842.10)
		ID1000122807	09/22/2034	1,270,500	16300.999920	0.303166	385,259.64	390,660.06	(151.26)	65.000000	1	(690.84)	0.00	0.00	0.00	(842.10)
PT BANK CENTRAL ASIA TBK SCRIPLESS	SDB3265058824	BBCA.JK	01/06/2025	304,700	IDR	0.601190	180,990.58	183,182.63		4.330000	ACT/360	(25.27)	85.00	0.00	0.00	98.59
		ID1000109507	01/04/2035	304,700	16300.999920	0.600252	182,896.67	182,896.67	285.96	65.000000	1	(187.37)	0.00	0.00	0.00	98.59
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN	SDB3265604671	BBRI.JK	01/16/2025	2,191,800	IDR	0.250905	0.00	549,933.26		4.330000	ACT/360	0.00	85.00	0.00	0.00	26,459.54
		ID1000118201	01/17/2035	0	16300.999920	0.238833	0.00	523,473.72	26,459.54	65.000000	0	0.00	0.00	0.00	0.00	26,459.54

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
PT TELEKOMUNIKASI INDONESIA, TBK. CMN	SDB3260121389	TLKM.JK ID1000129000	09/24/2024 09/22/2034	1,091,800 1,091,800	IDR 16300.999920	0.161340 0.167359	178,972.22 182,722.57	176,150.79 182,722.57	(6,571.78)	4.330000 65.000000	ACT/360 1	(25.21) (310.69)	85.00 0.00	0.00 0.00	0.00 0.00	(6,882.47) (6,882.47)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260121401	PTTEP_n.BK TH0355010R16	09/24/2024 09/22/2034	161,000 158,600	THB 34.727500	3.714635 3.556001	579,006.89 563,744.45	598,056.30 572,516.13	25,540.16	4.330000 40.000000	ACT/360 1	(74.24) (549.18)	90.00 0.00	0.00 0.00	0.00 0.00	24,990.98 24,990.98
PTT PUBLIC COMPANY LIMITED NVDR	SDB3265407096	PTT_n.BK TH0646010R18	01/13/2025 01/11/2035	790,200 58,400	THB 34.727500	0.899863 0.887786	52,461.36 53,511.28	711,071.92 701,528.73	9,543.19	4.330000 40.000000	ACT/360 1	(7.02) (21.10)	90.00 0.00	(2.08) (0.02)	0.00 0.00	9,520.01 9,520.01
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE	SDB3261098407	PUBM.KL MYL12950O004	10/16/2024 10/18/2034	159,400 159,400	MYR 4.503000	0.977126 1.020934	157,314.25 162,736.88	155,753.94 162,736.88	(6,982.94)	4.330000 150.000000	ACT/360 1	(26.13) (340.85)	100.00 0.00	0.00 0.00	0.00 0.00	(7,323.79) (7,323.79)
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260491923	300481.ZK CNE1000020Z5	10/09/2024 10/11/2034	40,500 40,500	CNY 7.348370	1.967783 1.994901	76,541.31 80,793.51	79,695.22 80,793.51	(1,098.28)	4.330000 50.000000	ACT/360 1	(10.78) (96.89)	90.00 0.00	0.00 0.00	0.00 0.00	(1,195.17) (1,195.17)
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531284	002232.ZK CNE100000B73	01/16/2025 01/18/2035	0 0	CNY 7.348370	2.558391 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	32.36 0.00	0.00 0.00	32.36 32.36
QINGDAO GAOGE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465979	688556.SH CNE1000044B6	01/15/2025 01/16/2035	0 0	CNY 7.348370	1.454744 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	(67.78) 0.00	0.00 0.00	(67.78) (67.78)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263645024	000792.ZK CNE000000SW2	12/09/2024 12/07/2034	0 0	CNY 7.348370	2.244035 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (69.18)	90.00 0.00	(119.97) (69.18)	0.00 0.00	(189.15) (189.15)
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261789940	605183.SH CNE100005XK5	10/31/2024 11/02/2034	78,200 78,200	CNY 7.348370	2.222262 2.301064	172,989.82 179,943.20	173,780.85 179,943.20	(6,162.35)	4.330000 50.000000	ACT/360 1	(24.05) (240.77)	90.00 0.00	0.00 0.00	0.00 0.00	(6,403.12) (6,403.12)
RAIL VIKAS NIGAM LIMITED CMN	SDB3264984551	RAIV.NS INE415G01027	01/02/2025 01/02/2035	0 0	INR 86.450502	4.301884 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	218.51 218.51
RAIL VIKAS NIGAM LIMITED CMN	SDB3265604667	RAIV.NS INE415G01027	01/15/2025 01/16/2035	6,219 6,219	INR 86.450502	4.301884 4.309905	26,803.30 26,803.30	26,753.41 26,803.30	(49.88)	4.330000 75.000000	ACT/360 1	(3.78) (3.78)	78.16 0.00	0.00 0.00	0.00 0.00	(53.67) (53.67)
RAILTEL CORP OF INDIA LTD CMN PRIV PL/REG-S	SDB3265604661	RAIT.NS INE0DD101019	01/15/2025 01/16/2035	1,555 1,555	INR 86.450502	4.357985 4.298909	6,684.80 6,684.80	6,776.67 6,684.80	91.86	4.330000 75.000000	ACT/360 1	(0.94) (0.94)	78.16 0.00	0.00 0.00	0.00 0.00	90.92 90.92
REC LIMITED CMN	SDB3264984557	RECM.NS INE020B01018	01/02/2025 01/02/2035	0 0	INR 86.450502	5.536694 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 87.12
REC LIMITED CMN	SDB3265531681	RECM.NS INE020B01018	01/14/2025 01/16/2035	32,264 32,264	INR 86.450502	5.536694 5.260746	177,428.90 169,732.70	178,635.91 169,732.70	8,903.20	4.330000 75.000000	ACT/360 1	(24.11) (47.82)	78.16 0.00	0.00 0.00	0.00 0.00	8,855.38 8,855.38
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123118	601828.SH CNE100002RX7	09/25/2024 09/25/2034	0 17,800	CNY 7.348370	0.419141 0.000000	7,115.30 7,802.86	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(1.04) (12.96)	90.00 0.00	(577.47) (18.16)	0.00 0.00	(590.43) (590.43)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260488015	300724.ZK CNE100003G91	10/09/2024 10/11/2034	124,000 102,300	CNY 7.348370	8.336543 8.439552	800,334.74 873,032.43	1,033,731.29 1,046,504.51	(12,773.22)	4.330000 50.000000	ACT/360 1	(116.12) (1,026.23)	90.00 0.00	0.00 0.00	0.00 0.00	(13,799.45) (13,799.45)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127444	600031.SH CNE000001F70	01/08/2025 01/08/2035	0 0	CNY 7.348370	2.095703 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (1.50)	90.00 0.00	(211.99) (1.50)	0.00 0.00	(213.49) (213.49)
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097743	600061.SH CNE000000Q11	10/17/2024 10/19/2034	222,000 222,000	CNY 7.348370	0.960757 1.026138	205,252.32 227,802.72	213,288.12 227,802.72	(14,514.60)	4.330000 50.000000	ACT/360 1	(30.25) (302.61)	90.00 0.00	0.00 0.00	0.00 0.00	(14,817.21) (14,817.21)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857802	601225.SH CNE100001T64	01/02/2025 01/02/2035	26,800 52,500	CNY 7.348370	2.980253 3.189972	158,109.95 167,473.53	79,870.77 85,491.25	(5,620.48)	4.330000 50.000000	ACT/360 1	(22.34) (392.28)	90.00 0.00	(8,067.76) (290.55)	0.00 0.00	(14,080.51) (14,080.51)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201716	600547.SH CNE000001FR7	01/09/2025 01/11/2035	0 0	CNY 7.348370	3.282361 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	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	2,098,400 1,998,500	CNY 7.348370	0.544338 0.534550	1,059,728.61 1,068,594.97	1,142,239.71 1,121,699.89	20,539.82	4.330000 50.000000	ACT/360 1	(143.25) (1,413.90)	90.00 0.00	0.00 0.00	0.00 0.00	19,125.92 19,125.92
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265604060	603026.SH CNE100001ZW4	01/17/2025 01/18/2035	0 0	CNY 7.348370	4.561556 0.000000	0.00 0.00	0.00 0.00	0.00	4.324213 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(23.25) 0.00	0.00 0.00	(23.25) (23.25)
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 7.348370	4.832364 4.812433	114,809.68 113,573.42	114,043.79 113,573.42	470.38	4.330000 50.000000	ACT/360 1	(15.25) (152.80)	90.00 0.00	0.00 0.00	0.00 0.00	317.58 317.58
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3262055920	600643.SH CNE0000008S7	11/06/2024 11/06/2034	168,500 168,500	CNY 7.348370	0.660010 0.705537	106,302.61 118,882.99	111,211.74 118,882.99	(7,671.25)	4.330000 50.000000	ACT/360 1	(15.78) (157.46)	90.00 0.00	0.00 0.00	0.00 0.00	(7,828.72) (7,828.72)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345664	688212.SH CNE100004ZJ5	01/13/2025 01/11/2035	0 0	CNY 7.348370	5.617572 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	(41.42) 0.00	0.00 0.00	(41.42) (41.42)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406656	688212.SH CNE100004ZJ5	01/14/2025 01/12/2035	0 0	CNY 7.348370	5.617572 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	(32.07) 0.00	0.00 0.00	(32.07) (32.07)
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123476	603881.SH CNE100002R57	09/25/2024 09/25/2034	131,200 131,200	CNY 7.348370	2.607381 3.093121	316,277.80 405,817.48	342,088.38 405,817.48	(63,729.09)	4.330000 50.000000	ACT/360 1	(53.20) (545.19)	90.00 0.00	(5,748.47) (10.13)	0.00 0.00	(70,022.75) (70,022.75)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260188355	688188.SH CNE100003LY6	09/26/2024 10/10/2034	20,373 17,273	CNY 7.348370	25.933642 26.276408	419,915.08 458,202.62	528,346.10 535,329.26	(6,983.16)	4.330000 50.000000	ACT/360 1	(60.94) (640.14)	90.00 0.00	(1,407.00) (26.68)	0.00 0.00	(9,030.31) (9,030.31)
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961496	600621.SH CNE0000006D3	10/16/2024 10/13/2034	50,400 50,000	CNY 7.348370	1.922875 2.214057	93,611.70 110,833.35	96,912.92 111,588.49	(14,675.56)	4.330000 50.000000	ACT/360 1	(14.63) (135.29)	90.00 0.00	0.00 0.00	0.00 0.00	(14,810.85) (14,810.85)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054671	601727.SH CNE100000D55	12/13/2024 12/14/2034	0 0	CNY 7.348370	0.979809 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (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 18,500	CNY 7.348370	0.979809 0.957419	17,632.59 17,712.25	18,126.47 17,712.25	414.21	4.330000 50.000000	ACT/360 1	(2.38) (16.66)	90.00 0.00	0.00 0.00	0.00 0.00	397.56 397.56
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122972	002158.ZK CNE1000006J8	09/25/2024 09/25/2034	309,200 301,200	CNY 7.348370	2.452245 2.519953	719,536.68 759,886.28	758,234.00 779,169.33	(20,935.33)	4.330000 50.000000	ACT/360 1	(101.39) (970.43)	90.00 0.00	0.00 0.00	0.00 0.00	(21,905.76) (21,905.76)
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123339	600754.SH CNE000000MK0	09/25/2024 09/25/2034	0 0	CNY 7.348370	3.487848 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (39.42)	90.00 0.00	(4,218.79) (39.42)	0.00 0.00	(4,258.22) (4,258.22)
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122947	600835.SH CNE000000B91	09/25/2024 09/25/2034	80,100 84,000	CNY 7.348370	2.305273 2.447185	192,216.02 205,563.54	184,652.38 196,019.52	(11,367.14)	4.330000 50.000000	ACT/360 1	(27.39) (273.24)	90.00 0.00	(671.05) (15.16)	0.00 0.00	(12,311.43) (12,311.43)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868386	002028.ZK CNE000001KM8	12/11/2024 12/11/2034	0 0	CNY 7.348370	9.651120 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (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	32,400 30,700	CNY 7.348370	6.444967 6.443341	176,773.82 198,711.80	208,816.92 208,764.25	52.67	4.330000 50.000000	ACT/360 1	(26.36) (233.35)	90.00 0.00	0.00 0.00	0.00 0.00	(180.68) (180.68)
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122819	600320.SH CNE000001683	09/25/2024 09/25/2034	1,325,900 1,325,900	CNY 7.348370	0.504874 0.535183	659,808.94 709,599.36	669,412.26 709,599.36	(40,187.10)	4.330000 50.000000	ACT/360 1	(94.51) (944.80)	90.00 0.00	0.00 0.00	0.00 0.00	(41,131.90) (41,131.90)
SHANGHAI ZHIXIN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263116835	600517.SH CNE000001G20	11/27/2024 11/27/2034	42,900 42,600	CNY 7.348370	0.694031 0.746929	29,076.33 31,838.52	29,773.95 32,043.23	(2,269.28)	4.330000 50.000000	ACT/360 1	(4.23) (39.40)	90.00 0.00	0.00 0.00	0.00 0.00	(2,308.68) (2,308.68)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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	17,700 19,400	CNY 7.348370	1.348598 1.324648	25,533.08 25,698.17	23,870.19 23,446.27	423.92	4.330000 50.000000	ACT/360 1	(3.45) (55.75)	90.00 104.36	374.26 (25.78)	104.36 0.00	846.80 846.80
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097755	002500.ZK CNE100000WJ0	10/17/2024 10/19/2034	20,000 20,000	CNY 7.348370	0.811064 0.857607	15,690.32 17,152.14	16,221.28 17,152.14	(930.86)	4.330000 50.000000	ACT/360 1	(2.28) (22.87)	90.00 0.00	0.00 0.00	0.00 0.00	(953.73) (953.73)
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 7.348370	0.694031 0.730605	509,522.89 562,200.55	534,057.21 562,200.55	(28,143.33)	4.330000 50.000000	ACT/360 1	(74.70) (749.38)	90.00 0.00	0.00 0.00	0.00 0.00	(28,892.71) (28,892.71)
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115495	000019.ZK CNE000000354	11/07/2024 11/09/2034	28,100 30,800	CNY 7.348370	0.849168 0.897210	25,586.92 27,634.07	23,861.62 25,211.60	(1,349.98)	4.330000 50.000000	ACT/360 1	(3.68) (36.93)	90.00 0.00	(137.97) (3.56)	0.00 0.00	(1,524.88) (1,524.88)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406627	300769.ZK CNE100003K95	01/14/2025 01/12/2035	0 0	CNY 7.348370	4.594216 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	(385.94) 0.00	0.00 0.00	(385.94) (385.94)
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188342	688318.SH CNE100005592	09/26/2024 10/10/2034	53 53	CNY 7.348370	21.416995 23.352042	1,073.71 1,237.66	1,135.10 1,237.66	(102.56)	4.330000 50.000000	ACT/360 1	(0.16) (6.63)	90.00 0.00	(711.84) (4.98)	0.00 0.00	(821.03) (821.03)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122899	301327.ZK CNE100005L92	09/25/2024 09/25/2034	1,200 1,300	CNY 7.348370	10.479875 10.475644	14,023.67 13,618.34	12,575.85 12,570.77	5.08	4.330000 50.000000	ACT/360 1	(1.83) (18.27)	90.00 0.00	9.00 (1.41)	0.00 0.00	(4.20) (4.20)
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716716	002609.ZK CNE1000016J7	12/31/2024 01/02/2035	9,200 11,500	CNY 7.348370	1.045130 1.098968	11,492.42 12,718.53	9,615.19 10,110.51	(495.32)	4.330000 50.000000	ACT/360 1	(1.69) (14.18)	90.00 0.00	(203.24) (5.41)	0.00 0.00	(712.74) (712.74)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122903	688025.SH CNE1000062T0	09/25/2024 09/25/2034	85 85	CNY 7.348370	6.606907 6.486678	529.43 551.37	561.59 551.37	10.22	4.330000 50.000000	ACT/360 1	(0.07) (0.74)	90.00 0.00	0.00 0.00	0.00 0.00	9.48 9.48
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465971	002243.ZK CNE100000BR7	01/15/2025 01/16/2035	0 0	CNY 7.348370	1.085955 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	(173.89) 0.00	0.00 0.00	(173.89) (173.89)
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406633	300760.ZK CNE100003G67	01/14/2025 01/12/2035	41,800 9,600	CNY 7.348370	31.979881 31.682388	301,515.33 306,688.09	1,336,759.04 1,324,323.80	12,435.24	4.330000 50.000000	ACT/360 1	(41.08) (57.96)	90.00 0.00	0.00 0.00	0.00 0.00	12,377.28 12,377.28
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716697	300047.ZK CNE100000KJ5	12/31/2024 01/02/2035	0 4,800	CNY 7.348370	1.554086 0.000000	6,943.99 7,584.68	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(1.01) (9.65)	90.00 0.00	(68.49) (14.72)	0.00 0.00	(78.14) (78.14)
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272407	688036.SH CNE100003P74	01/10/2025 01/11/2035	1,400 4,400	CNY 7.348370	12.289800 12.008506	52,585.71 53,077.05	17,205.72 16,811.91	393.81	4.330000 50.000000	ACT/360 1	(7.11) (15.53)	90.00 0.00	1,028.35 (37.66)	0.00 0.00	1,406.63 1,406.63
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604087	002130.ZK CNE1000000C6	01/17/2025 01/18/2035	8,400 0	CNY 7.348370	3.320464 3.313930	0.00 0.00	27,891.90 27,837.01	54.89	4.324213 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	54.89 54.89
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857833	002285.ZK CNE100000FK3	01/02/2025 01/02/2035	37,600 38,600	CNY 7.348370	0.338851 0.350837	12,438.31 13,545.18	12,740.78 13,191.48	(450.70)	4.330000 50.000000	ACT/360 1	(1.80) (17.62)	90.00 0.00	(16.31) (0.71)	0.00 0.00	(484.63) (484.63)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264465	003021.ZK CNE100004934	09/27/2024 10/10/2034	40 40	CNY 7.348370	13.325404 10.093272	500.35 403.73	533.02 403.73	129.29	4.330000 50.000000	ACT/360 1	(0.06) (0.54)	90.00 0.00	0.00 0.00	0.00 0.00	128.74 128.74
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670308	000158.ZK CNE0000013X7	01/21/2025 01/18/2035	0 0	CNY 7.348370	2.732579 0.000000	0.00 0.00	0.00 0.00	0.00	0.000000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	84.05 0.00	0.00 0.00	84.05 84.05
SHIN KONG FINANCIAL HLDGS CO LTD CMN	SDB3260123673	2888.TW TWO002888005	09/24/2024 09/22/2034	95,000 109,000	TWD 33.055000	0.361519 0.359756	38,840.41 39,213.40	34,344.27 34,176.82	167.45	4.330000 30.000000	ACT/360 1	(5.04) (66.15)	90.00 0.00	(23.24) (9.03)	0.00 0.00	78.07 78.07

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		SHMF.NS	01/14/2025	0	INR	6.167691	47,495.01	0.00		4.330000	ACT/360	(6.55)	78.16	246.49	0.00	233.41
SHRIRAM FINANCE LIMITED CMN	SDB3265531689	INE721A01047	01/16/2035	7,558	86.450502	0.000000	46,239.05	0.00	0.00	75.000000	1	(13.08)	0.00	(13.08)	0.00	233.41
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465983	600481.SH CNE000001DW2	01/15/2025 01/16/2035	0	CNY 7.348370	0.762074 0.000000	0.00	0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 0.00	90.00 0.00	12.26 0.00	0.00	12.26
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057914	002978.ZK CNE100003S63	01/07/2025 01/05/2035	19,300 12,500	CNY 7.348370	3.806286 3.820437	46,856.84 47,910.32	73,461.33 73,734.44	(273.11)	4.330000 50.000000	ACT/360 1	(6.41) (39.68)	90.00 0.00	0.00 0.00	0.00	(312.79) (312.79)
SICHUAN BIODIN PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255555	688506.SH CNE100006FN4	12/18/2024 12/18/2034	0	CNY 7.348370	25.662834 0.000000	0.00	0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (5.62)	90.00 0.00	(199.38) (5.62)	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 7.348370	1.219318 1.299201	12,163.40 13,641.61	12,802.84 13,641.61	(838.77)	4.330000 50.000000	ACT/360 1	(1.81) (16.35)	90.00 0.00	0.00 0.00	0.00	(855.12) (855.12)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670295	002366.ZK CNE100000M21	01/21/2025 01/18/2035	0	CNY 7.348370	0.668175 0.000000	0.00	0.00	0.00	0.000000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	156.49 0.00	0.00	156.49 0.00
SIEMENS LIMITED CMN	SDB3264922954	SIEM.NS INE003A01024	12/31/2024 01/02/2035	0	INR 86.450502	67.188737 0.000000	0.00	0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (32.08)	78.16 0.00	(150.46) (32.08)	0.00	(182.54) (182.54)
SIGURD MICROELECTRONIC CORP CMN	SDB3260123651	6257.TW TW0006257009	09/24/2024 09/22/2034	92,000	TWD 33.055000	2.060203 2.057927	188,639.56 189,329.28	189,538.65 189,329.28	209.36	4.330000 30.000000	ACT/360 1	(24.34) (316.96)	90.00 0.00	0.00 0.00	0.00	(107.59) (107.59)
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540432	300470.ZK CNE1000020P6	11/14/2024 11/16/2034	20,700 20,600	CNY 7.348370	4.825560 5.135233	96,910.21 105,810.99	99,889.09 106,299.32	(6,410.23)	4.330000 50.000000	ACT/360 1	(14.07) (138.79)	90.00 0.00	(260.00) (1.66)	0.00	(6,809.01) (6,809.01)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123479	601598.SH CNE100003GS8	09/25/2024 09/25/2034	1,073,100	CNY 7.348370	0.702197 0.730605	739,731.83 784,012.23	753,527.11 784,012.23	(30,485.12)	4.330000 50.000000	ACT/360 1	(104.57) (1,047.92)	90.00 0.00	0.00 0.00	0.00	(31,533.04) (31,533.04)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115552	603737.SH CNE1000027D7	11/07/2024 11/09/2034	22,200 20,100	CNY 7.348370	5.171215 5.732130	104,724.36 116,181.07	114,800.97 127,253.30	(12,452.33)	4.330000 50.000000	ACT/360 1	(15.43) (147.18)	90.00 0.00	0.00 0.00	0.00	(12,599.50) (12,599.50)
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097738	601555.SH CNE1000019P8	10/17/2024 10/19/2034	16,300	CNY 7.348370	1.021995 1.065181	16,045.46 17,362.45	16,658.52 17,362.45	(703.93)	4.330000 50.000000	ACT/360 1	(2.31) (23.18)	90.00 0.00	0.00 0.00	0.00	(727.11) (727.11)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097734	600369.SH CNE0000016P6	10/17/2024 10/19/2034	0	CNY 7.348370	0.598772 0.000000	0.00	0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (0.72)	90.00 0.00	(105.94) (0.72)	0.00	(106.66) (106.66)
STATE BANK OF INDIA CMN	SDB3264984555	SBI.NS INE062A01020	01/02/2025 01/02/2035	0	INR 86.450502	8.718284 0.000000	0.00	0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (5.48)	78.16 0.00	(89.50) (5.48)	0.00	(94.98) (94.98)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123528	002468.ZK CNE100000T99	09/25/2024 09/25/2034	420,800 470,100	CNY 7.348370	1.487405 1.383370	623,830.22 650,322.24	625,899.89 582,122.10	43,777.80	4.330000 50.000000	ACT/360 1	(86.88) (878.07)	90.00 0.00	4,668.49 (145.22)	0.00	47,568.22 47,568.22
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057904	600710.SH CNE000000KL2	01/07/2025 01/05/2035	0	CNY 7.348370	1.222040 0.000000	25,418.05	0.00	0.00	4.330000 50.000000	ACT/360 1	(3.59) (31.13)	90.00 0.00	(1,351.54) (33.37)	0.00	(1,382.67) (1,382.67)
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790027	300274.ZK CNE1000018M7	10/31/2024 11/02/2034	40	CNY 7.348370	9.968197 10.082347	386.96 403.29	398.73 403.29	(4.57)	4.330000 50.000000	ACT/360 1	(0.05) (0.54)	90.00 0.00	0.00 0.00	0.00	(5.11) (5.11)
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465942	300128.ZK CNE100000VF0	01/15/2025 01/16/2035	0	CNY 7.348370	0.741661 0.000000	0.00	0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 0.00	90.00 0.00	46.12 0.00	0.00	46.12
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 7.348370	2.246757 2.322914	69,583.44 74,909.33	72,453.41 74,909.33	(2,455.92)	4.330000 50.000000	ACT/360 1	(9.98) (100.14)	90.00 0.00	0.00 0.00	0.00	(2,556.05) (2,556.05)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116849	300394.ZK CNE100001XQ1	11/27/2024 11/27/2034	12,800 12,100	CNY 7.348370	11.705997 12.374666	145,597.80 150,044.74	149,836.77 158,395.73	(8,558.96)	4.330000 50.000000	ACT/360 1	(20.07) (208.29)	90.00 0.00	96.94 (18.75)	0.00 0.00	(8,670.31) (8,670.31)
TAIWAN SEMICONDUCTOR MFG CO ORD CMN	SDB3264649691	2330.TW TW0002330008	12/26/2024 12/27/2034	10,000 10,000	TWD 33.055000	32.219029 32.774390	324,626.30 327,743.90	322,190.29 327,743.90	(5,553.61)	4.330000 30.000000	ACT/360 1	(42.13) (548.48)	90.00 0.00	0.00 0.00	0.00 0.00	(6,102.09) (6,102.09)
TATA CONSULTANCY SERVICES LIMITED CMN	SDB3262868169	TCS.NS INE467B01029	11/19/2024 11/21/2034	0 4,322	INR 86.450502	49.156453 0.000000	211,300.50 208,725.76	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	(29.51) (3,108.38)	78.16 0.00	40,147.34 (3,108.38)	0.00 0.00	37,038.96 37,038.96
TATA ELXSI LTD CMN	SDB3265128022	TTEX.NS INE670A01012	01/06/2025 01/04/2035	1,351 1,351	INR 86.450502	70.742794 71.447585	94,943.23 96,525.69	95,573.51 96,525.69	(952.17)	4.330000 75.000000	ACT/360 1	(13.59) (47.64)	78.16 0.00	0.00 0.00	0.00 0.00	(999.81) (999.81)
TECO ELECTRIC AND MACHINERY CO CMN	SDB3260661477	1504.TW TW0001504009	10/09/2024 10/12/2034	286,000 286,000	TWD 33.055000	1.603388 1.591463	453,419.82 455,158.42	458,569.05 455,158.42	3,410.63	4.330000 30.000000	ACT/360 1	(58.52) (761.63)	90.00 0.00	0.00 0.00	0.00 0.00	2,649.00 2,649.00
TELEKOM MALAYSIA BERNAD (MYR) CMN	SDB3260121463	TLMM.KL MYL48630O006	09/24/2024 09/22/2034	364,600 364,600	MYR 4.503000	1.419054 1.488862	529,636.19 542,839.09	517,387.08 542,839.09	(25,452.01)	4.330000 150.000000	ACT/360 1	(87.36) (1,138.98)	100.00 0.00	0.00 0.00	0.00 0.00	(26,590.99) (26,590.99)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127408	601319.SH CNE100003F27	01/08/2025 01/08/2035	962,100 962,100	CNY 7.348370	0.917210 0.944871	879,054.41 909,060.00	882,447.94 909,060.00	(26,612.06)	4.330000 50.000000	ACT/360 1	(121.55) (767.39)	90.00 7,191.91	0.00 0.00	7,191.91 0.00	(20,187.54) (20,187.54)
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3260188351	600717.SH CNE000000L16	09/26/2024 10/10/2034	81,800 81,800	CNY 7.348370	0.627350 0.664937	49,937.43 54,391.85	51,317.23 54,391.85	(3,074.62)	4.330000 50.000000	ACT/360 1	(7.24) (72.57)	90.00 0.00	0.00 0.00	0.00 0.00	(3,147.18) (3,147.18)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122933	688819.SH CNE100004C29	09/25/2024 09/25/2034	98 98	CNY 7.348370	3.538200 3.717208	339.51 364.29	346.74 364.29	(17.54)	4.330000 50.000000	ACT/360 1	(0.05) (13.22)	90.00 0.00	(575.40) (12.73)	0.00 0.00	(606.16) (606.16)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264453049	002283.ZK CNE100000F79	12/23/2024 12/21/2034	111,700 111,700	CNY 7.348370	0.752548 0.726246	80,036.85 81,121.63	84,059.59 81,121.63	2,937.97	4.330000 50.000000	ACT/360 1	(10.87) (106.29)	90.00 0.00	0.00 0.00	0.00 0.00	2,831.67 2,831.67
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND	SDB3264520311	600211.SH CNE000000ZW7	12/24/2024 12/22/2034	15,700 10,600	CNY 7.348370	4.845973 4.882407	50,385.26 52,284.54	76,081.77 76,653.80	(572.03)	4.330000 50.000000	ACT/360 1	(6.99) (46.73)	90.00 0.00	0.00 0.00	0.00 0.00	(618.76) (618.76)
TIGERAIR TAIWAN CO LTD CMN	SDB3264649734	6757.TW TW0006757008	12/26/2024 12/27/2034	4,000 4,000	TWD 33.055000	2.583573 2.375000	10,690.02 9,500.00	10,334.29 9,500.00	834.29	4.330000 30.000000	ACT/360 1	(1.23) (15.97)	90.00 0.00	0.00 0.00	0.00 0.00	818.33 818.33
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123446	603866.SH CNE100002524	09/25/2024 09/25/2034	781,800 781,800	CNY 7.348370	0.805621 0.898574	611,208.89 702,505.18	629,834.37 702,505.18	(72,670.81)	4.330000 50.000000	ACT/360 1	(92.98) (917.32)	90.00 0.00	0.00 0.00	0.00 0.00	(73,588.12) (73,588.12)
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390135	600438.SH CNE000001GS3	12/20/2024 12/21/2034	0 0	CNY 7.348370	2.931262 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (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 11/16/2034	178,100 167,500	CNY 7.348370	0.713083 0.759077	117,058.88 127,784.29	127,000.14 135,191.54	(8,191.40)	4.330000 50.000000	ACT/360 1	(17.00) (157.72)	90.00 0.00	0.00 0.00	0.00 0.00	(8,349.12) (8,349.12)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055919	688599.SH CNE100003ZR0	11/06/2024 11/06/2034	98,389 98,389	CNY 7.348370	2.478101 2.616454	232,098.47 257,430.31	243,817.84 257,430.31	(13,612.47)	4.330000 50.000000	ACT/360 1	(34.19) (305.12)	90.00 0.00	0.00 0.00	0.00 0.00	(13,917.59) (13,917.59)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540433	600100.SH CNE000000RK9	11/14/2024 11/16/2034	416,000 402,100	CNY 7.348370	0.892715 0.924853	345,523.32 372,875.10	371,369.43 384,738.99	(13,369.55)	4.330000 50.000000	ACT/360 1	(49.65) (384.61)	90.00 0.00	0.00 0.00	0.00 0.00	(13,754.17) (13,754.17)
UNI-PRESIDENT ENTERPRISES CORP ORATION ORD CMN	SDB3260661478	1216.TW TW0001216000	10/09/2024 10/12/2034	236,000 236,000	TWD 33.055000	2.350628 2.466463	555,881.01 582,085.27	554,748.15 582,085.27	(27,337.12)	4.330000 30.000000	ACT/360 1	(74.64) (971.99)	90.00 0.00	0.00 0.00	0.00 0.00	(28,309.11) (28,309.11)
UNION BANK OF INDIA CMN	SDB3265346298	UNBK.NS INE692A01016	01/09/2025 01/09/2035	167,579 167,579	INR 86.450502	1.227176 1.236178	201,441.69 207,157.41	205,648.96 207,157.41	(1,508.45)	4.330000 75.000000	ACT/360 1	(29.11) (109.91)	78.16 0.00	0.00 0.00	0.00 0.00	(1,618.36) (1,618.36)
UNITED INFORMATION SYSTEMS CMN	SDB3264649695	2404.TW TW0002404001	12/26/2024 12/27/2034	2,000 2,000	TWD 33.055000	14.551505 14.695122	29,533.44 29,390.24	29,103.01 29,390.24	(287.23)	4.330000 30.000000	ACT/360 1	(3.78) (49.18)	90.00 0.00	0.00 0.00	0.00 0.00	(336.42) (336.42)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
UNITED MICROELECTRONICS CORP ORD CMN	SDB3264390181	2303.TW TW0002303005	12/19/2024 12/20/2034	0 0	TWD 33.055000	1.253971 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 30.000000	ACT/360 0	0.00 (3.38)	90.00 0.00	27.21 (3.38)	0.00 0.00	23.83 23.83
VEDANTA LIMITED CMN	SDB3265604668	VDAN.NS INE205A01025	01/15/2025 01/16/2035	21,914 21,914	INR 86.450502	5.034673 4.958313	108,656.47 108,656.47	110,329.82 108,656.47	1,673.35	4.330000 75.000000	ACT/360 1	(15.33) (15.33)	78.16 0.00	0.00 0.00	0.00 0.00	1,658.02 1,658.02
VEDANTA LIMITED CMN	SDB3264922950	VDAN.NS INE205A01025	12/31/2024 01/02/2035	0 0	INR 86.450502	5.034673 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (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	0 1,900	CNY 7.348370	6.570165 0.000000	12,601.48 10,920.97	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(1.49) (22.86)	90.00 0.00	2,253.07 (30.29)	0.00 0.00	2,230.21 2,230.21
VOLTRONIC POWER TECHNOLOGY CORP CMN	SDB3260121501	6409.TW TW0006409006	09/24/2024 09/22/2034	3,000 3,000	TWD 33.055000	55.211012 56.707317	162,162.16 170,121.95	165,633.04 170,121.95	(4,488.92)	4.330000 30.000000	ACT/360 1	(21.81) (284.52)	90.00 0.00	0.00 0.00	0.00 0.00	(4,773.44) (4,773.44)
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961820	300017.ZK CNE100000GQ8	10/16/2024 10/13/2034	63,900 51,300	CNY 7.348370	1.283278 1.355773	60,821.90 71,396.82	82,001.45 86,633.91	(4,632.46)	4.330000 50.000000	ACT/360 1	(9.43) (89.36)	90.00 0.00	0.00 0.00	0.00 0.00	(4,721.82) (4,721.82)
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054655	603609.SH CNE100001VB7	12/13/2024 12/14/2034	71,700 71,700	CNY 7.348370	1.077790 1.162482	76,039.64 83,349.99	77,277.55 83,349.99	(6,072.45)	4.330000 50.000000	ACT/360 1	(11.08) (96.11)	90.00 0.00	0.00 0.00	0.00 0.00	(6,168.56) (6,168.56)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588440	601168.SH CNE100000619	10/10/2024 10/12/2034	127,800 127,800	CNY 7.348370	2.333851 2.194546	296,439.51 280,462.98	298,266.15 280,462.98	17,803.17	4.330000 50.000000	ACT/360 1	(37.85) (380.42)	90.00 0.00	132.52 (2.69)	0.00 0.00	17,555.27 17,555.27
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465931	688100.SH CNE100003RR7	01/15/2025 01/16/2035	16,500 3,800	CNY 7.348370	4.590134 4.491355	17,533.43 17,533.43	75,737.20 74,107.36	1,629.84	4.330000 50.000000	ACT/360 1	(2.35) (2.35)	90.00 0.00	0.00 0.00	0.00 0.00	1,627.49 1,627.49
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201693	600157.SH CNE000000WD4	01/09/2025 01/11/2035	0 0	CNY 7.348370	0.215014 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (36.12)	90.00 0.00	(894.83) (36.12)	0.00 0.00	(930.96) (930.96)
WIPRO LIMITED CMN	SDB3265202619	WIPR.NS INE075A01022	01/07/2025 01/09/2035	0 0	INR 86.450502	3.385174 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (185.58)	78.16 0.00	(2,617.21) (185.58)	0.00 0.00	(2,802.80) (2,802.80)
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123077	600580.SH CNE000001BJ3	09/25/2024 09/25/2034	89,500 89,500	CNY 7.348370	2.597855 2.338719	205,410.02 209,315.38	232,508.03 209,315.38	23,192.65	4.330000 50.000000	ACT/360 1	(28.03) (275.44)	90.00 0.00	0.00 0.00	0.00 0.00	22,917.21 22,917.21
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 7.348370	1.204349 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	193.34 0.00	0.00 0.00	193.34 193.34
WUXI APPTTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921686	603259.SH CNE1000031K4	01/03/2025 01/05/2035	0 20,900	CNY 7.348370	7.250588 0.000000	151,631.11 155,703.18	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(20.83) (198.48)	90.00 0.00	(4,554.87) (226.81)	0.00 0.00	(4,753.35) (4,753.35)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057917	600667.SH CNE000000B00	01/07/2025 01/05/2035	37,100 37,100	CNY 7.348370	0.903602 0.901461	32,434.79 33,444.21	33,523.62 33,444.21	79.42	4.330000 50.000000	ACT/360 1	(4.47) (34.72)	90.00 0.00	0.00 0.00	0.00 0.00	44.70 44.70
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 7.348370	1.069625 1.188086	6,477.36 7,128.52	6,417.75 7,128.52	(710.77)	4.330000 50.000000	ACT/360 1	(0.95) (9.51)	90.00 0.00	0.00 0.00	0.00 0.00	(720.27) (720.27)
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 7.348370	4.320686 4.273014	7,059.02 7,264.12	7,345.17 7,264.12	81.04	4.330000 50.000000	ACT/360 1	(0.97) (9.70)	90.00 0.00	0.00 0.00	0.00 0.00	71.35 71.35
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123659	600563.SH CNE000001D72	09/25/2024 09/25/2034	29,600 25,200	CNY 7.348370	15.785814 16.098478	395,327.70 407,808.46	467,260.09 476,514.95	(9,254.86)	4.330000 50.000000	ACT/360 1	(54.54) (499.56)	90.00 0.00	0.00 0.00	0.00 0.00	(9,754.42) (9,754.42)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123157	002925.ZK CNE1000033H6	09/25/2024 09/25/2034	16,100 16,100	CNY 7.348370	1.876607 2.127230	29,333.02 34,248.40	30,213.37 34,248.40	(4,035.03)	4.330000 50.000000	ACT/360 1	(4.53) (45.02)	90.00 0.00	0.00 0.00	0.00 0.00	(4,080.05) (4,080.05)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272404	000905.ZK CNE000000YL3	01/10/2025 01/11/2035	0 0	CNY 7.348370	1.023356 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	(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 7.348370	5.725079 5.743783	284.44 292.93	291.98 292.93	0.00 (0.95)	4.330000 50.000000	ACT/360 1	(0.04) (0.39)	90.00 0.00	0.00 0.00	0.00 0.00	(1.35) (1.35)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406649	000697.ZK CNE000000800	01/14/2025 01/12/2035	0 0	CNY 7.348370	1.084594 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	(376.09) 0.00	0.00 0.00	(376.09) (376.09)
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272430	601811.SH CNE100002BC5	01/10/2025 01/11/2035	13,900 10,000	CNY 7.348370	1.931040 2.018342	19,606.11 20,487.54	26,841.46 28,054.95	(1,213.48)	4.330000 50.000000	ACT/360 1	(2.74) (12.38)	90.00 0.00	0.00 0.00	0.00 0.00	(1,225.86) (1,225.86)
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123375	603888.SH CNE100002G50	09/25/2024 09/25/2034	39,500 39,500	CNY 7.348370	2.987057 3.050787	111,654.89 120,506.09	117,988.75 120,506.09	(2,517.34)	4.330000 50.000000	ACT/360 1	(16.04) (160.96)	90.00 0.00	0.00 0.00	0.00 0.00	(2,678.30) (2,678.30)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790001	002202.ZK CNE1000008S5	10/31/2024 11/02/2034	222,000 222,000	CNY 7.348370	1.349959 1.410682	296,408.41 313,171.40	299,690.95 313,171.40	(13,480.45)	4.330000 50.000000	ACT/360 1	(41.78) (419.35)	90.00 0.00	(7.95) (0.26)	0.00 0.00	(13,907.75) (13,907.75)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123069	002100.ZK CNE000001PZ9	09/25/2024 09/25/2034	0 24,900	CNY 7.348370	0.842364 0.000000	20,550.12 22,272.53	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(2.96) (46.58)	90.00 0.00	(2,272.69) (54.37)	0.00 0.00	(2,319.28) (2,319.28)
XINTEC INC CMN	SDB3260121502	3374.TWO TW0003374005	09/24/2024 09/22/2034	21,000 21,000	TWD 33.055000	6.398427 6.036585	130,952.74 126,768.28	134,366.96 126,768.29	7,598.68	4.330000 30.000000	ACT/360 1	(16.34) (212.23)	90.00 0.00	0.00 0.00	0.00 0.00	7,386.45 7,386.45
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123483	000400.ZK CNE0000007F6	09/25/2024 09/25/2034	148,300 148,300	CNY 7.348370	3.418445 3.725973	500,661.39 552,561.77	506,955.42 552,561.77	(45,606.35)	4.330000 50.000000	ACT/360 1	(73.41) (718.07)	90.00 1,506.22	0.00 0.00	1,506.22 0.00	(44,818.20) (44,818.20)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND	SDB3264054674	300861.ZK CNE100004751	12/13/2024 12/14/2034	36,800 36,800	CNY 7.348370	2.573360 2.720080	90,313.20 100,098.96	94,699.64 100,098.96	(5,399.32)	4.330000 50.000000	ACT/360 1	(13.29) (132.56)	90.00 0.00	0.00 0.00	0.00 0.00	(5,531.88) (5,531.88)
YANGMING MARINE TRANSPORT CORP CMN	SDB3264792329	2609.TW TW0002609005	12/30/2024 12/28/2034	167,000 167,000	TWD 33.055000	2.144910 2.303552	352,507.94 384,693.26	358,199.97 384,693.26	(26,493.29)	4.330000 30.000000	ACT/360 1	(49.21) (629.97)	90.00 0.00	0.00 0.00	0.00 0.00	(27,123.26) (27,123.26)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055914	002847.ZK CNE100002JZ9	11/06/2024 11/06/2034	2,100 2,100	CNY 7.348370	7.745935 8.433852	16,523.38 17,711.09	16,266.46 17,711.09	(1,444.63)	4.330000 50.000000	ACT/360 1	(2.36) (19.87)	90.00 0.00	0.00 0.00	0.00 0.00	(1,464.49) (1,464.49)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122998	002643.ZK CNE1000019T0	09/25/2024 09/25/2034	47,350 43,650	CNY 7.348370	1.379898 1.374960	58,695.76 60,098.74	65,338.16 65,104.36	233.80	4.330000 50.000000	ACT/360 1	(8.04) (21.70)	90.00 0.00	0.00 0.00	0.00 0.00	212.10 212.10
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179000	603013.SH CNE1000031L2	11/08/2024 11/09/2034	144,800 148,000	CNY 7.348370	1.958257 2.027328	280,511.50 300,288.93	283,555.67 293,557.08	(10,001.40)	4.330000 50.000000	ACT/360 1	(40.01) (379.20)	90.00 0.00	(665.09) (23.69)	0.00 0.00	(11,045.68) (11,045.68)
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123468	300628.ZK CNE100002PC5	09/25/2024 09/25/2034	86,475 80,375	CNY 7.348370	5.085482 5.260519	409,150.46 423,679.13	439,767.02 454,903.35	(15,136.33)	4.330000 50.000000	ACT/360 1	(56.64) (572.63)	90.00 0.00	66.77 (5.08)	0.00 0.00	(15,642.19) (15,642.19)
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260490837	300999.ZK CNE1000048D3	10/09/2024 10/11/2034	0 2,000	CNY 7.348370	4.221344 0.000000	8,157.88 8,906.55	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(1.18) (13.55)	90.00 0.00	(779.35) (13.55)	0.00 0.00	(792.90) (792.90)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123341	000975.ZK CNE0000012L4	09/25/2024 09/25/2034	45,500 47,100	CNY 7.348370	2.260365 2.098953	106,817.67 98,860.69	102,846.62 95,502.36	7,344.26	4.330000 50.000000	ACT/360 1	(13.37) (195.31)	90.00 0.00	6,564.92 (66.78)	0.00 0.00	13,713.87 13,713.87
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961787	300415.ZK CNE100001YB1	10/16/2024 10/13/2034	74,000 74,600	CNY 7.348370	2.766600 2.739427	206,612.23 204,361.25	204,728.40 202,717.60	2,010.80	4.330000 50.000000	ACT/360 1	(27.45) (275.88)	90.00 0.00	7.55 (4.34)	0.00 0.00	1,742.47 1,742.47
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123527	002120.ZK CNE100000015	09/25/2024 09/25/2034	84,100 107,900	CNY 7.348370	1.017913 1.026944	105,334.89 110,807.26	85,606.47 86,365.99	(759.52)	4.330000 50.000000	ACT/360 1	(14.79) (296.93)	90.00 0.00	(6,202.97) (187.35)	0.00 0.00	(7,259.42) (7,259.42)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123257	000807.ZK CNE000000VG9	09/25/2024 09/25/2034	222,200 224,900	CNY 7.348370	2.150137 1.849322	470,908.21 415,908.08	477,760.37 410,919.35	66,841.03	4.330000 50.000000	ACT/360 1	(56.56) (621.30)	90.00 0.00	8,360.72 (68.87)	0.00 0.00	74,580.45 74,580.45
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427096	600497.SH CNE000001HC5	10/08/2024 10/10/2034	83,500 83,500	CNY 7.348370	0.757991 0.760648	62,101.20 63,514.11	63,292.27 63,514.11	(221.84)	4.330000 50.000000	ACT/360 1	(8.50) (85.12)	90.00 0.00	0.00 0.00	0.00 0.00	(306.96) (306.96)
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115476	002053.ZK CNE000001N39	11/07/2024 11/09/2034	12,700 12,700	CNY 7.348370	1.518704 1.556803	18,787.06 19,771.40	19,287.54 19,771.40	(483.86)	4.330000 50.000000	ACT/360 1	(2.64) (26.49)	90.00 0.00	0.00 0.00	0.00 0.00	(510.34) (510.34)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123235	600096.SH CNE000000S01	09/25/2024 09/25/2034	198,700 198,700	CNY 7.348370	2.927180 3.045325	574,093.97 605,106.08	581,630.62 605,106.08	(23,475.46)	4.330000 50.000000	ACT/360 1	(80.75) (809.73)	90.00 0.00	0.00 0.00	0.00 0.00	(24,285.19) (24,285.19)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185966	300674.ZK CNE100003FQ4	11/29/2024 11/30/2034	0 3,600	CNY 7.348370	2.574721 0.000000	8,575.57 9,596.46	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(1.27) (12.78)	90.00 0.00	(321.26) (19.19)	0.00 0.00	(334.05) (334.05)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122907	300718.ZK CNE1000035C2	09/25/2024 09/25/2034	2,100 3,200	CNY 7.348370	5.307299 4.191077	14,631.98 13,411.45	11,145.33 8,801.26	2,344.07	4.330000 50.000000	ACT/360 1	(1.82) (55.80)	90.00 0.00	10,130.67 (47.07)	0.00 0.00	12,418.95 12,418.95
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260264436	002011.ZK CNE000001JT5	09/27/2024 10/10/2034	110,900 110,900	CNY 7.348370	1.413919 1.476231	157,117.80 163,714.02	156,803.62 163,714.02	(6,910.40)	4.330000 50.000000	ACT/360 1	(21.87) (219.42)	90.00 0.00	0.00 0.00	0.00 0.00	(7,129.82) (7,129.82)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115566	600352.SH CNE000001FJ4	11/07/2024 11/09/2034	275,062 275,062	CNY 7.348370	1.288721 1.394262	356,783.75 383,508.58	354,478.22 383,508.58	(29,030.36)	4.330000 50.000000	ACT/360 1	(51.08) (492.06)	90.00 0.00	0.00 0.00	0.00 0.00	(29,522.42) (29,522.42)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790021	600216.SH CNE0000010J2	10/31/2024 11/02/2034	3,400 3,400	CNY 7.348370	2.091620 2.165868	7,045.15 7,363.95	7,111.51 7,363.95	(252.44)	4.330000 50.000000	ACT/360 1	(0.98) (9.85)	90.00 0.00	0.00 0.00	0.00 0.00	(262.30) (262.30)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272442	300766.ZK CNE100003K12	01/10/2025 01/11/2035	0 0	CNY 7.348370	2.363790 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	150.66 0.00	0.00 0.00	150.66 150.66
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406628	300766.ZK CNE100003K12	01/14/2025 01/12/2035	0 0	CNY 7.348370	2.363790 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(11.97) 0.00	0.00 0.00	(11.97) (11.97)
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427189	002001.ZK CNE000001J84	10/08/2024 10/10/2034	67,900 78,700	CNY 7.348370	3.002026 3.000259	232,948.22 236,120.38	203,837.59 203,717.59	120.00	4.330000 50.000000	ACT/360 1	(31.64) (317.31)	90.00 0.00	(502.59) (48.77)	0.00 0.00	(699.90) (699.90)
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263185967	600032.SH CNE1000051S5	11/29/2024 11/30/2034	14,300 14,300	CNY 7.348370	0.944427 1.010556	13,260.09 14,450.95	13,505.31 14,450.95	(945.64)	4.330000 50.000000	ACT/360 1	(1.92) (19.29)	90.00 0.00	0.00 0.00	0.00 0.00	(964.94) (964.94)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123021	603568.SH CNE1000023N5	09/25/2024 09/25/2034	82,100 82,100	CNY 7.348370	2.704001 2.953829	219,458.72 242,509.36	221,998.48 242,509.36	(20,510.88)	4.330000 50.000000	ACT/360 1	(32.22) (322.96)	90.00 0.00	0.00 0.00	0.00 0.00	(20,833.84) (20,833.84)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427177	002372.ZK CNE100000MK9	10/08/2024 10/10/2034	205,000 204,300	CNY 7.348370	1.654789 1.722608	335,553.35 351,977.49	339,231.69 353,134.62	(13,902.93)	4.330000 50.000000	ACT/360 1	(47.00) (431.34)	90.00 0.00	0.00 0.00	0.00 0.00	(14,334.27) (14,334.27)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123135	300357.ZK CNE100001R58	09/25/2024 09/25/2034	184,700 161,500	CNY 7.348370	2.596494 2.714464	404,691.38 442,006.53	479,572.48 501,361.42	(21,788.95)	4.330000 50.000000	ACT/360 1	(58.78) (511.83)	90.00 1,803.71	0.00 0.00	1,803.71 0.00	(20,497.07) (20,497.07)
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 7.348370	1.320021 1.357423	19,007.45 19,954.12	19,404.30 19,954.12	(549.81)	4.330000 50.000000	ACT/360 1	(2.66) (26.71)	90.00 0.00	0.00 0.00	0.00 0.00	(576.53) (576.53)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531305	300308.ZK CNE100001CY9	01/16/2025 01/18/2035	7,740 0	CNY 7.348370	15.042792 15.277685	0.00 0.00	116,431.21 118,249.28	(1,818.08)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(1,818.08) (1,818.08)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122823	600163.SH CNE000000W62	09/25/2024 09/25/2034	538,400 521,600	CNY 7.348370	0.717166 0.817553	370,907.15 428,082.34	386,122.09 440,170.44	(54,048.35)	4.330000 50.000000	ACT/360 1	(56.64) (538.87)	90.00 0.00	0.00 0.00	0.00 0.00	(54,587.22) (54,587.22)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115493	600918.SH CNE100004900	11/07/2024 11/09/2034	43,700 43,700	CNY 7.348370	0.845085 0.893058	35,887.62 39,026.66	36,930.23 39,026.66	(2,096.42)	4.330000 50.000000	ACT/360 1	(5.19) (50.55)	90.00 0.00	0.00 0.00	0.00 0.00	(2,146.98) (2,146.98)
ZHONGYUAN SPECIAL STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760885	002423.ZK CNE100000PX5	10/15/2024 10/12/2034	29,800 29,800	CNY 7.348370	1.748687 1.812223	49,431.32 54,004.25	52,110.88 54,004.25	(1,893.37)	4.330000 50.000000	ACT/360 1	(7.18) (69.34)	90.00 0.00	0.00 0.00	0.00 0.00	(1,962.71) (1,962.71)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122849	688772.SH CNE100005030	09/25/2024 09/25/2034	68 68	CNY 7.348370	2.056238 2.195911	144.69 149.32	139.82 149.32	(9.50)	4.330000 50.000000	ACT/360 1	(0.02) (0.20)	90.00 0.00	0.00 0.00	0.00 0.00	(9.70) (9.70)
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123097	688187.SH CNE100004QK2	09/25/2024 09/25/2034	20,183 20,183	CNY 7.348370	5.945536 6.544034	119,563.73 132,078.24	119,998.76 132,078.24	(12,079.48)	4.330000 50.000000	ACT/360 1	(17.55) (175.98)	90.00 0.00	0.00 0.00	0.00 0.00	(12,255.46) (12,255.46)
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 7.348370	3.938288 4.247067	7,951.90 8,918.84	8,270.41 8,918.84	(648.44)	4.330000 50.000000	ACT/360 1	(1.18) (11.88)	90.00 0.00	0.00 0.00	0.00 0.00	(660.32) (660.32)
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 7.348370	0.651845 0.686905	55,960.86 59,898.12	56,840.90 59,898.12	(3,057.21)	4.330000 50.000000	ACT/360 1	(7.98) (80.03)	90.00 0.00	0.00 0.00	0.00 0.00	(3,137.24) (3,137.24)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265057964	601899.SH CNE100000B24	01/07/2025 01/05/2035	0 0	CNY 7.348370	2.147415 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (76.31)	90.00 0.00	4,509.84 (76.31)	0.00 0.00	4,433.52 4,433.52
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265201677	000063.ZK CNE000000TK5	01/09/2025 01/11/2035	0 0	CNY 7.348370	5.568582 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (271.61)	90.00 0.00	39,581.27 (271.61)	0.00 0.00	39,309.66 39,309.66
<b>TOTAL Long</b>							<b>69,143,840.20</b>	<b>71,253,936.45</b>				<b>(9,752.43)</b>		<b>(123,317.28)</b>	<b>15,136.07</b>	<b>(2,272,394.19)</b>
							<b>72,876,918.04</b>	<b>73,320,970.34</b>	<b>(2,067,033.89)</b>			<b>(97,179.08)</b>	<b>15,136.07</b>	<b>(15,498.12)</b>	<b>0.00</b>	<b>(2,272,394.19)</b>
<b>Short</b>																
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3260962153	688536.SH CNE1000042T2	10/16/2024 10/13/2034	(2,603) (1,303)	CNY 7.348370	11.616182 11.355593	(14,093.24) (14,557.68)	(30,236.92) (29,558.61)	(678.31)	4.330000 (1,823.561000)	ACT/360 1	(5.39) (8.91)	100.00 0.00	0.00 0.00	0.00 0.00	(687.23) (687.23)
ACER INCORPORATED ORD CMN	SDB3265127447	2353.TW TW0002353000	01/07/2025 01/05/2035	0 0	TWD 33.055000	1.113296 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (225.000000)	ACT/360 0	0.00 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 7.348370	25.364809 25.832002	(2,410.78) (2,557.37)	(2,511.12) (2,557.37)	46.25	4.330000 (725.000000)	ACT/360 1	(0.18) (1.90)	100.00 0.00	0.00 0.00	0.00 0.00	44.36 44.36
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN	SDB3262115492	8086.TWO TW0008086000	11/06/2024 11/08/2034	(24,000) (24,000)	TWD 33.055000	3.010135 3.358736	(71,387.59) (80,609.65)	(72,243.23) (80,609.65)	8,366.42	4.330000 (898.958300)	ACT/360 1	(8.13) (126.07)	100.00 0.00	0.00 0.00	0.00 0.00	8,240.35 8,240.35
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857817	601288.SH CNE100000RJO	01/02/2025 01/02/2035	0 0	CNY 7.348370	0.689949 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (175.000000)	ACT/360 0	0.00 119.89	100.00 0.00	17,216.63 119.89	0.00 0.00	17,336.52 17,336.52
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800220	603529.SH CNE1000051B1	11/20/2024 11/20/2034	(9,200) (9,700)	CNY 7.348370	5.461075 5.671002	(54,086.35) (54,974.10)	(50,241.89) (52,173.22)	1,931.33	4.330000 (1,533.762800)	ACT/360 1	(16.43) (133.65)	100.00 0.00	(8.04) (12.74)	0.00 0.00	1,789.63 1,789.63
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD	SDB3260121431	AOT_n.BK TH0765010R16	09/24/2024 09/22/2034	(654,000) (738,200)	THB 34.727500	1.655748 1.737121	(1,198,945.32) (1,283,709.63)	(1,082,859.41) (1,136,077.39)	53,217.98	4.330000 (73.110200)	ACT/360 1	130.05 1,360.78	100.00 (10,808.31)	9,073.27 191.09	0.00 0.00	52,843.73 52,843.73
ALCHIP TECHNOLOGIES LTD CMN	SDB3262115577	3661.TW KYG022421088	11/06/2024 11/08/2034	(4,000) (4,000)	TWD 33.055000	88.337619 100.000000	(337,611.36) (400,000.00)	(353,350.48) (400,000.00)	46,649.52	4.330000 (400.000000)	ACT/360 1	10.60 80.75	100.00 0.00	0.00 0.00	0.00 0.00	46,730.27 46,730.27

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Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		8054.TWO	09/30/2024	(6,000)	TWD	3.463924	(20,655.29)	(20,783.54)		4.330000	ACT/360	(3.05)	100.00	0.00	0.00	4,317.75
ALCOR MICRO, CORP. CMN	SDB3260427104	TW0008054008	09/29/2034	(6,000)	33.055000	4.192073	(25,152.44)	(25,152.44)	4,368.90	(1,058.333300)	1	(51.15)	0.00	0.00	0.00	4,317.75
		6187.TWO	09/24/2024	(3,000)	TWD	10.890939	(32,296.54)	(32,672.82)		4.330000	ACT/360	(2.61)	100.00	0.00	0.00	4,048.72
ALL RING TECH CO LTD ORD CMN	SDB3260121419	TW0006187008	09/22/2034	(3,000)	33.055000	12.256098	(36,768.29)	(36,768.29)	4,095.48	(783.333300)	1	(46.75)	0.00	0.00	0.00	4,048.72
		1514.TW	10/02/2024	(29,000)	TWD	2.771139	(80,042.29)	(80,363.03)		4.330000	ACT/360	(17.89)	100.00	0.00	0.00	8,225.71
ALLIS ELECTRIC CO., LTD. CMN	SDB3260588365	TW0001514008	10/04/2034	(29,000)	33.055000	3.064024	(88,856.70)	(88,856.70)	8,493.66	(1,285.344800)	1	(267.95)	0.00	0.00	0.00	8,225.71
		000543.ZK	12/12/2024	(87,000)	CNY	0.971644	(81,146.47)	(84,533.03)		4.330000	ACT/360	(29.96)	100.00	0.00	0.00	9,115.02
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985553	CNE000000DF9	12/14/2034	(87,000)	7.348370	1.080203	(93,977.66)	(93,977.66)	9,444.63	(1,830.660900)	1	(329.60)	0.00	0.00	0.00	9,115.02
		002432.ZK	09/25/2024	0	CNY	5.397115	0.00	0.00		4.330000	ACT/360	0.00	100.00	578.30	0.00	545.95
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123442	CNE100000Q84	09/25/2034	0	7.348370	0.000000	0.00	0.00	0.00	(1,196.052600)	1	(32.35)	0.00	(32.35)	0.00	545.95
		000898.ZK	11/20/2024	(165,800)	CNY	0.310273	(50,045.40)	(51,443.25)		4.330000	ACT/360	(10.38)	100.00	0.00	0.00	2,786.22
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262800206	CNE000000SQ4	11/20/2034	(165,800)	7.348370	0.327748	(54,340.62)	(54,340.62)	2,897.37	(1,217.159200)	1	(111.15)	0.00	0.00	0.00	2,786.22
		603031.SH	12/04/2024	(32,403)	CNY	3.588551	(87,625.74)	(116,279.82)		4.330000	ACT/360	(28.50)	100.00	2,231.39	0.00	4,658.23
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426667	CNE1000030R1	12/04/2034	(25,403)	7.348370	3.669966	(94,570.48)	(118,917.90)	2,638.09	(1,638.103700)	1	(211.25)	0.00	(21.62)	0.00	4,658.23
		688639.SH	09/25/2024	(78)	CNY	3.666119	(283.69)	(285.96)		4.330000	ACT/360	(0.04)	100.00	0.00	0.00	56.72
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260121441	CNE1000052M6	09/25/2034	(78)	7.348370	4.398651	(343.09)	(343.09)	57.14	(975.000000)	1	(0.41)	0.00	0.00	0.00	56.72
		603589.SH	12/20/2024	(11,500)	CNY	5.014718	(35,134.37)	(57,669.25)		4.330000	ACT/360	(13.41)	100.00	0.00	0.00	2,341.08
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390138	CNE1000022S6	12/21/2034	(7,200)	7.348370	5.230576	(38,582.49)	(60,151.63)	2,482.38	(1,850.000000)	1	(141.30)	0.00	0.00	0.00	2,341.08
		301217.ZK	12/30/2024	(24,200)	CNY	1.496931	(34,811.87)	(36,225.72)		4.330000	ACT/360	(10.84)	100.00	0.00	0.00	285.13
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649867	CNE100005790	01/02/2035	(24,200)	7.348370	1.513103	(36,617.09)	(36,617.09)	391.37	(1,576.239600)	1	(106.25)	0.00	0.00	0.00	285.13
		601801.SH	01/08/2025	0	CNY	0.909045	(20,404.49)	0.00		4.330000	ACT/360	(5.99)	100.00	2,005.13	0.00	1,953.31
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127468	CNE100000KB2	01/08/2035	(22,200)	7.348370	0.000000	(22,063.07)	0.00	0.00	(1,525.000000)	1	(51.82)	0.00	(57.27)	0.00	1,953.31
		603308.SH	01/14/2025	(5,200)	CNY	2.367872	(11,298.12)	(12,312.93)		4.330000	ACT/360	(0.48)	100.00	0.00	0.00	(689.34)
ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406644	CNE100001SN8	01/12/2035	(5,200)	7.348370	2.235503	(11,624.62)	(11,624.62)	(688.32)	(600.000000)	1	(1.02)	0.00	0.00	0.00	(689.34)
		688208.SH	10/16/2024	(39)	CNY	5.104533	(195.51)	(199.08)		4.330000	ACT/360	(0.04)	100.00	0.00	0.00	9.13
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260963914	CNE100003RF2	10/13/2034	(39)	7.348370	5.347754	(208.56)	(208.56)	9.49	(1,125.000000)	1	(0.36)	0.00	0.00	0.00	9.13
		600733.SH	10/28/2024	(117,100)	CNY	1.066903	(95,607.14)	(124,934.37)		4.330000	ACT/360	(39.87)	100.00	0.00	0.00	1,528.46
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261588073	CNE000000LP1	10/26/2034	(99,600)	7.348370	1.083585	(108,812.30)	(126,887.80)	1,953.43	(1,994.176700)	1	(424.97)	0.00	0.00	0.00	1,528.46
		603398.SH	11/08/2024	(30,700)	CNY	2.919015	(86,946.85)	(89,613.75)		4.330000	ACT/360	(41.50)	100.00	0.00	0.00	3,966.29
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179005	CNE1000023W6	11/09/2034	(30,700)	7.348370	3.058075	(93,882.90)	(93,882.90)	4,269.15	(2,185.993400)	1	(302.86)	0.00	0.00	0.00	3,966.29
		BCP_n.BK	09/25/2024	(545,300)	THB	0.971852	(522,824.24)	(529,951.05)		4.330000	ACT/360	(71.01)	100.00	167.02	0.00	46,144.11
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260188346	TH0420010R18	09/27/2034	(547,000)	34.727500	1.057979	(578,719.21)	(576,915.76)	46,964.71	(968.258600)	1	(987.62)	0.00	(3.35)	0.00	46,144.11
		BDMS_n.BK	12/26/2024	(1,645,200)	THB	0.685336	(1,133,183.98)	(1,127,514.51)		4.330000	ACT/360	127.32	100.00	14,254.17	0.00	74,998.78
BANGKOK DUSIT MED SVCS PCL NVDR CMN	SDB3264650037	TH0264010R10	12/27/2034	(1,649,400)	34.727500	0.721103	(1,189,390.50)	(1,186,358.23)	58,843.73	(50.000000)	1	1,900.88	0.00	315.46	0.00	74,998.78
		601169.SH	12/13/2024	(820,800)	CNY	0.817868	(1,302,959.29)	(671,306.43)		4.330000	ACT/360	(25.49)	100.00	24,326.19	0.00	41,928.39
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054670	CNE100000734	12/14/2034	(1,610,600)	7.348370	0.839854	(1,352,668.85)	(689,352.16)	18,045.74	(519.939700)	1	(443.53)	0.00	(248.01)	0.00	41,928.39
		601328.SH	12/30/2024	0	CNY	1.008387	0.00	0.00		4.330000	ACT/360	0.00	100.00	6,925.36	0.00	6,887.50
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649828	CNE1000000S2	01/02/2035	0	7.348370	0.000000	0.00	0.00	0.00	(825.000000)	0	(37.85)	0.00	(37.85)	0.00	6,887.50

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242822	601229.SH CNE100002FM5	11/29/2024 11/30/2034	(4) (4)	CNY 7.348370	1.209792 1.249539	(4.79) (5.00)	(4.84) (5.00)	0.16	4.330000 (150.000000)	ACT/360 1	0.00 250.00	100.00 0.00	21,852.49 250.00	0.00 0.00	22,102.65
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3263247203	BANPU_n.BK TH0148010R15	11/29/2024 11/29/2034	(3,182,000) (3,164,900)	THB 34.727500	0.151177 0.173485	(495,829.06) (549,383.31)	(481,045.28) (552,028.29)	70,983.01	4.330000 (1,111.110900)	ACT/360 1	(86.96) (1,069.75)	100.00 0.00	0.00 0.00	0.00 0.00	69,913.26
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670324	300446.ZK CNE100001Z90	01/21/2025 01/18/2035	(4,900) 0	CNY 7.348370	2.224983 2.219017	0.00 0.00	(10,902.42) (10,873.18)	(29.24)	0.000000 (2,225.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(29.24) (29.24)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649802	002552.ZK CNE1000010H4	12/30/2024 01/02/2035	0 0	CNY 7.348370	2.275335 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,860.769200)	ACT/360 0	0.00 (94.73)	100.00 0.00	(1,674.88) (94.73)	0.00 0.00	(1,769.61) (1,769.61)
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406646	000595.ZK CNE000000K09	01/14/2025 01/12/2035	(51,600) (14,900)	CNY 7.348370	0.836920 0.841925	(12,134.99) (12,613.82)	(43,185.09) (43,443.31)	258.22	4.330000 (750.000000)	ACT/360 1	(1.01) (2.12)	100.00 0.00	0.00 0.00	0.00 0.00	256.10 256.10
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531298	301085.ZK CNE100004S54	01/16/2025 01/18/2035	0 0	CNY 7.348370	8.672672 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(154.52) (1.21)	0.00 0.00	(154.52) (154.52)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427162	002985.ZK CNE100003SS3	10/08/2024 10/10/2034	(2,808) (14,544)	CNY 7.348370	2.916293 3.070544	(42,100.36) (46,285.25)	(8,188.95) (8,622.09)	433.14	4.330000 (1,447.820400)	ACT/360 1	(11.36) (186.98)	100.00 0.00	12,599.78 (221.01)	0.00 0.00	12,845.94 12,845.94
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127486	300579.ZK CNE100002DZ2	01/08/2025 01/08/2035	(3,800) (3,800)	CNY 7.348370	3.632098 3.787227	(12,813.32) (14,391.46)	(13,801.97) (14,391.46)	589.49	4.330000 (1,925.000000)	ACT/360 1	(5.12) (43.78)	100.00 0.00	0.00 0.00	0.00 0.00	545.71 545.71
BEIJING CHANGJIU LOGISTICS CORP CMN CLASS A SERIES NORTHBOUND	SDB3265127492	603569.SH CNE100002GG5	01/08/2025 01/08/2035	0 0	CNY 7.348370	0.967562 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (1.27)	100.00 0.00	54.77 (1.27)	0.00 0.00	53.50 53.50
BEIJING CHANGJIU LOGISTICS CORP CMN CLASS A SERIES NORTHBOUND	SDB3265127421	603569.SH CNE100002GG5	01/08/2025 01/08/2035	0 0	CNY 7.348370	0.967562 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,122.641509)	ACT/360 0	0.00 0.00	100.00 0.00	58.72 0.00	0.00 0.00	58.72 58.72
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300212.ZK CNE1000012M0	12/03/2024 12/01/2034	(233,700) (215,400)	CNY 7.348370	2.921736 3.054058	(596,865.00) (662,070.33)	(682,809.79) (713,733.24)	30,923.45	4.330000 (1,749.802600)	ACT/360 1	(210.48) (1,765.52)	100.00 0.00	0.00 0.00	0.00 0.00	29,157.92 29,157.92
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123656	300073.ZK CNE100000NN1	09/25/2024 09/25/2034	(38,200) (38,200)	CNY 7.348370	5.256948 5.489374	(189,991.10) (209,694.10)	(200,815.42) (209,694.10)	8,878.68	4.330000 (1,821.858600)	ACT/360 1	(70.93) (731.37)	100.00 0.00	0.00 0.00	0.00 0.00	8,147.31 8,147.31
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921700	300251.ZK CNE100001617	01/03/2025 01/05/2035	(133,300) (164,900)	CNY 7.348370	1.211153 1.246572	(189,902.30) (206,904.96)	(161,446.69) (166,168.07)	4,721.38	4.330000 (1,738.568800)	ACT/360 1	(66.82) (614.64)	100.00 0.00	2,668.23 (148.62)	0.00 0.00	6,774.98 6,774.98
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123352	603588.SH CNE100001V11	09/25/2024 09/25/2034	(235,134) (228,334)	CNY 7.348370	0.672258 0.702279	(147,155.10) (160,712.49)	(158,070.70) (165,129.66)	7,058.97	4.330000 (1,282.019100)	ACT/360 1	(33.07) (598.63)	100.00 0.00	7,273.69 (211.20)	0.00 0.00	13,734.03 13,734.03
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530575	300523.ZK CNE100002813	12/05/2024 12/07/2034	(44,530) (32,730)	CNY 7.348370	2.465853 2.532652	(77,343.18) (83,893.55)	(109,804.43) (112,778.97)	2,974.54	4.330000 (1,001.886600)	ACT/360 1	(11.43) (84.59)	100.00 0.00	4,562.66 (33.25)	0.00 0.00	7,452.61 7,452.61
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261439318	600361.SH CNE000001980	10/24/2024 10/26/2034	(767,661) (767,661)	CNY 7.348370	0.502152 0.527128	(376,793.35) (404,655.61)	(385,482.64) (404,655.61)	19,172.96	4.330000 (1,782.806100)	ACT/360 1	(137.93) (1,453.63)	100.00 0.00	0.00 0.00	0.00 0.00	17,719.33 17,719.33
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127500	300291.ZK CNE100001BX3	01/08/2025 01/08/2035	0 (11,200)	CNY 7.348370	0.680423 0.000000	(7,004.91) (7,378.02)	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 1	(2.03) (17.11)	100.00 0.00	(204.24) (28.14)	0.00 0.00	(221.35) (221.35)
BEIJING KUNLUN TECH CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116843	300418.ZK CNE100001YF2	11/27/2024 11/27/2034	(7,600) (7,600)	CNY 7.348370	5.001109 5.254892	(36,114.94) (39,937.18)	(38,008.43) (39,937.18)	1,928.75	4.330000 (1,925.000000)	ACT/360 1	(14.51) (153.37)	100.00 0.00	0.00 0.00	0.00 0.00	1,775.38 1,775.38

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589510	300166.ZK CNE10000ZB0	12/06/2024 12/07/2034	(39,100) (36,000)	CNY 7.348370	1.351320 1.271661	(39,940.99) (45,727.64)	(52,836.62) (49,721.95)		4.330000 (1,480.347200)	ACT/360 1	(10.92) (110.95)	100.00 0.00	0.00 0.00	0.00 0.00	(3,225.62) (3,225.62)
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054759	002819.ZK CNE100002BX1	12/13/2024 12/14/2034	(91) (91)	CNY 7.348370	3.506900 3.711746	(302.76) (337.77)	(319.13) (337.77)	18.64	4.330000 (2,250.000000)	ACT/360 1	(0.15) (1.54)	100.00 0.00	0.00 0.00	0.00 0.00	17.10 17.10
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261588083	688066.SH CNE100003M69	10/28/2024 10/26/2034	(13) (13)	CNY 7.348370	2.570638 2.785858	(31.73) (36.22)	(33.42) (36.22)	2.80	4.330000 (1,725.000000)	ACT/360 1	(0.01) (0.12)	100.00 0.00	0.00 0.00	0.00 0.00	2.68 2.68
BEIJING ROBOROCK TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760892	688169.SH CNE100003R80	10/15/2024 10/12/2034	(1,099) (799)	CNY 7.348370	30.487033 30.089040	(24,312.69) (23,927.34)	(33,505.25) (33,067.85)	(437.39)	4.330000 (1,360.387900)	ACT/360 1	(6.31) (65.97)	100.00 0.00	0.00 0.00	0.00 0.00	(503.37) (503.37)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054753	000860.ZK CNE000000XH3	12/13/2024 12/14/2034	(86,029) (78,229)	CNY 7.348370	2.327047 2.624618	(174,649.37) (207,596.80)	(200,193.50) (225,793.24)	25,599.74	4.330000 (1,872.352600)	ACT/360 1	(65.87) (718.42)	100.00 0.00	0.00 0.00	0.00 0.00	24,881.32 24,881.32
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127496	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.348370	3.174854 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (3.09)	100.00 0.00	187.67 (3.09)	0.00 0.00	184.59 184.59
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800223	600085.SH CNE000000R69	11/20/2024 11/20/2034	0 0	CNY 7.348370	5.099090 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,395.000000)	ACT/360 0	0.00 (51.15)	100.00 0.00	2,437.20 (51.15)	0.00 0.00	2,386.05 2,386.05
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540455	300379.ZK CNE100001RL4	11/14/2024 11/16/2034	(92,409) (78,109)	CNY 7.348370	1.967783 1.978472	(142,946.11) (155,657.80)	(181,840.89) (182,828.62)	987.73	4.330000 (1,729.835800)	ACT/360 1	(49.96) (346.49)	100.00 0.00	0.00 0.00	0.00 0.00	641.25 641.25
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707306	300229.ZK CNE100001401	12/10/2024 12/08/2034	(39,900) (11,400)	CNY 7.348370	2.604659 2.606165	(26,613.46) (29,419.50)	(103,925.90) (103,985.99)	60.09	4.330000 (1,787.280700)	ACT/360 1	(9.67) (43.07)	100.00 0.00	0.00 0.00	0.00 0.00	17.02 17.02
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123499	600861.SH CNE000000GS5	09/25/2024 09/25/2034	(47,048) (50,566)	CNY 7.348370	2.454966 2.624492	(117,015.74) (132,773.31)	(115,501.25) (123,477.11)	7,975.86	4.330000 (2,121.129800)	ACT/360 1	(52.98) (526.42)	100.00 0.00	725.18 (43.42)	0.00 0.00	8,174.62 8,174.62
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057896	600246.SH CNE0000014S5	01/07/2025 01/05/2035	0 0	CNY 7.348370	0.875024 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,900.000000)	ACT/360 0	0.00 (2.05)	100.00 0.00	292.62 (2.05)	0.00 0.00	290.57 290.57
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265406645	300352.ZK CNE100001P43	01/14/2025 01/12/2035	(94,000) (113,000)	CNY 7.348370	0.694031 0.677891	(72,979.02) (75,298.40)	(65,238.96) (63,721.73)	(1,517.23)	4.330000 (1,573.141500)	ACT/360 1	(22.83) (34.73)	100.00 0.00	(2,820.18) (132.90)	0.00 0.00	(4,372.14) (4,372.14)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123644	603392.SH CNE100004090	09/25/2024 09/25/2034	(36,600) (36,600)	CNY 7.348370	9.289135 9.622134	(337,791.79) (352,170.10)	(339,982.34) (352,170.10)	12,187.77	4.330000 (2,072.267700)	ACT/360 1	(152.08) (1,561.38)	100.00 0.00	250.23 (11.93)	0.00 0.00	10,876.63 10,876.63
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057929	000729.ZK CNE000000S84	01/07/2025 01/05/2035	(15,100) (15,500)	CNY 7.348370	1.524148 1.648667	(23,940.66) (25,557.28)	(23,014.63) (24,894.87)	1,880.24	4.330000 (575.000000)	ACT/360 1	(0.75) (7.64)	100.00 0.00	49.24 (0.21)	0.00 0.00	1,921.83 1,921.83
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800208	688608.SH CNE100005XM1	11/20/2024 11/20/2034	(1,300) (1,300)	CNY 7.348370	46.730091 44.433064	(55,187.94) (57,762.98)	(60,749.12) (57,762.98)	(2,986.14)	4.330000 (1,288.461500)	ACT/360 1	(12.80) (131.39)	100.00 0.00	0.00 0.00	0.00 0.00	(3,117.53) (3,117.53)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127409	603719.SH CNE100003R72	01/08/2025 01/08/2035	0 0	CNY 7.348370	2.218179 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (17.18)	100.00 0.00	940.52 (17.18)	0.00 0.00	923.34 923.34
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123369	688177.SH CNE100003R98	09/25/2024 09/25/2034	(37,870) (37,870)	CNY 7.348370	2.557030 2.621291	(91,960.86) (99,268.31)	(96,834.71) (99,268.31)	2,433.60	4.330000 (1,246.340100)	ACT/360 1	(19.90) (214.71)	100.00 0.00	1,166.34 (29.99)	0.00 0.00	3,385.23 3,385.23
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867383	002382.ZK CNE100000MZ7	11/21/2024 11/24/2034	(244,300) (244,300)	CNY 7.348370	0.655928 0.692820	(157,444.75) (169,255.88)	(160,243.16) (169,255.88)	9,012.73	4.330000 (1,343.542700)	ACT/360 1	(38.40) (309.64)	100.00 0.00	0.00 0.00	0.00 0.00	8,703.09 8,703.09

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
BORA PHARMACEUTICALS CO., LTD. CMN	SDB3260661389	6472.TW TW0006472004	10/09/2024 10/12/2034	(29,000) (29,000)	TWD 33.055000	23.748298 22.926829	(699,713.13) (664,878.04)	(688,700.65) (664,878.04)		4.330000 (650.000000)	ACT/360 1	(46.37) (542.03)	100.00 0.00	0.00 0.00	0.00 0.00	(24,364.64) (24,364.64)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260121473	688166.SH CNE100003PR1	09/25/2024 09/25/2034	(27) (27)	CNY 7.348370	3.998166 4.124162	(106.50) (111.35)	(107.95) (111.35)	3.40	4.330000 (1,300.000000)	ACT/360 1	(0.03) (0.26)	100.00 0.00	0.00 0.00	0.00 0.00	3.14 3.14
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921772	300548.ZK CNE100002D38	01/03/2025 01/05/2035	0 0	CNY 7.348370	6.089786 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 0	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	0 0	CNY 7.348370	6.089786 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (20.96)	100.00 0.00	(598.82) (20.96)	0.00 0.00	(619.78) (619.78)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406686	300548.ZK CNE100002D38	01/14/2025 01/12/2035	0 (1,000)	CNY 7.348370	6.089786 0.000000	(5,962.05) (6,531.80)	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	(2.94) (6.24)	100.00 0.00	372.28 (9.20)	0.00 0.00	366.04 366.04
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983870	300796.ZK CNE100003QP3	01/06/2025 01/05/2035	0 (15,700)	CNY 7.348370	1.364929 0.000000	(21,197.04) (21,848.84)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(7.68) (75.89)	100.00 0.00	6.53 (83.66)	0.00 0.00	(69.36) (69.36)
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3264390770	BTS_n.BK TH0221010R10	12/19/2024 12/20/2034	(834,300) (1,144,400)	THB 34.727500	0.168454 0.178623	(197,381.53) (204,767.04)	(140,541.50) (149,025.02)	8,483.52	4.330000 (1,298.835600)	ACT/360 1	(46.58) (559.72)	100.00 0.00	4,085.93 (173.05)	0.00 0.00	12,009.72 12,009.72
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3264716756	BH_n.BK TH0168010R13	12/26/2024 12/27/2034	0 (4,700)	THB 34.727500	5.600749 0.000000	(26,007.91) (27,700.29)	0.00 0.00	0.00	4.330000 (400.000000)	ACT/360 1	0.44 10.53	100.00 0.00	8,400.66 10.65	0.00 0.00	8,411.18 8,411.18
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123088	002511.ZK CNE100000X36	09/25/2024 09/25/2034	(81,100) (81,100)	CNY 7.348370	0.895437 0.928934	(70,571.11) (75,336.54)	(72,619.91) (75,336.54)	2,716.62	4.330000 (1,360.696600)	ACT/360 1	(17.61) (179.02)	100.00 0.00	0.00 0.00	0.00 0.00	2,537.60 2,537.60
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867370	688262.SH CNE1000055F3	11/21/2024 11/24/2034	(22,337) (16,837)	CNY 7.348370	3.727357 3.681613	(58,261.10) (62,310.44)	(83,257.98) (82,236.20)	(1,021.78)	4.330000 (1,910.454600)	ACT/360 1	(23.42) (181.95)	100.00 0.00	0.00 0.00	0.00 0.00	(1,203.73) (1,203.73)
CAL-COMP ELEC (THAILAND) PCL NVDR CMN	SDB3264922958	CCET_n.BK TH0639010R13	01/03/2025 01/05/2035	(33,100) (47,700)	THB 34.727500	0.241883 0.290654	(13,026.25) (13,966.03)	(8,006.34) (9,620.66)	1,614.33	4.330000 (2,349.685500)	ACT/360 1	(6.82) (83.45)	100.00 0.00	626.15 (33.95)	0.00 0.00	2,157.03 2,157.03
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260497774	688256.SH CNE1000041R8	10/09/2024 10/11/2034	(6,006) (8,806)	CNY 7.348370	94.709439 89.918803	(873,996.86) (788,464.21)	(568,824.89) (540,052.33)	(28,772.56)	4.330000 (1,298.841600)	ACT/360 1	(220.49) (2,042.33)	100.00 0.00	(14,914.77) (1,180.22)	0.00 0.00	(45,729.66) (45,729.66)
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741473	300390.ZK CNE100001XM0	11/19/2024 11/17/2034	(6,410) (6,410)	CNY 7.348370	3.068708 3.147746	(18,720.55) (20,177.05)	(19,670.42) (20,177.05)	506.64	4.330000 (1,807.839300)	ACT/360 1	(6.97) (73.43)	100.00 0.00	0.00 0.00	0.00 0.00	433.21 433.21
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND	SDB3265057947	688185.SH CNE100004BM0	01/07/2025 01/05/2035	(50) (50)	CNY 7.348370	7.773152 8.193768	(374.65) (409.69)	(388.66) (409.69)	21.03	4.330000 (2,225.000000)	ACT/360 1	(0.18) (3.80)	100.00 0.00	20.18 (2.04)	0.00 0.00	37.41 37.41
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR	SDB3264858079	CBG_n.BK TH6066010R13	01/02/2025 12/29/2034	0 0	THB 34.727500	2.116478 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 33.055000	6.005143 5.914634	(113,030.35) (112,378.05)	(114,097.72) (112,378.05)	(1,719.67)	4.330000 (40.000000)	ACT/360 1	12.26 159.34	100.00 (4,334.60)	0.00 0.00	(4,334.60) 0.00	(5,894.93) (5,894.93)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673	SDB3264792849	CPN_n.BK TH0481010R10	12/30/2024 12/28/2034	0 (37,200)	THB 34.727500	1.562163 0.000000	(56,942.86) (62,374.03)	0.00 0.00	0.00	4.330000 (246.975800)	ACT/360 1	3.60 54.45	100.00 0.00	6,464.30 56.46	0.00 0.00	6,518.75 6,518.75
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN	SDB3260121551	9958.TW TW0009958009	09/24/2024 09/22/2034	(68,000) (67,000)	TWD 33.055000	4.568144 4.979922	(295,394.83) (334,054.57)	(310,633.79) (338,634.72)	28,000.93	4.330000 (599.253700)	ACT/360 1	(8.99) (177.80)	100.00 0.00	0.00 0.00	0.00 0.00	27,823.13 27,823.13
CHAILEASE HOLDING CO LTD CMN	SDB3265127426	5871.TW KYG202881093	01/07/2025 01/05/2035	(64,000) (64,000)	TWD 33.055000	3.403419 3.541600	(212,592.51) (226,662.42)	(217,818.79) (226,662.42)	8,843.63	4.330000 (40.000000)	ACT/360 1	24.90 224.54	100.00 0.00	127.84 2.71	0.00 0.00	9,196.01 9,196.01
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857827	603698.SH CNE100001VQ5	01/02/2025 01/02/2035	0 0	CNY 7.348370	2.171910 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,916.835300)	ACT/360 0	0.00 (212.66)	100.00 0.00	2,607.83 (212.66)	0.00 0.00	2,395.17 2,395.17

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406682	603698.SH CNE100001VQ5	01/14/2025 01/12/2035	0 0	CNY 7.348370	2.171910 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,875.000000)	ACT/360 1	0.00 (11.62)	100.00 0.00	3.65 (11.62)	0.00 0.00	(7.97) (7.97)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531276	603698.SH CNE100001VQ5	01/16/2025 01/18/2035	(15,500) 0	CNY 7.348370	2.171910 2.131296	0.00 0.00	(33,664.61) (33,035.09)	(629.52)	4.330000 (1,825.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(629.52) (629.52)
CHENG UEI PRECISION INDUSTRY CMN	SDB3260661438	2392.TW TW0002392008	10/09/2024 10/12/2034	(50,000) (50,000)	TWD 33.055000	1.996672 2.213415	(98,444.80) (110,670.75)	(99,833.61) (110,670.75)	528.62	4.330000 (216.500000)	ACT/360 1	7.39 89.48	100.00 0.00	0.00 0.00	0.00 0.00	10,926.62 10,926.62
CHENGXIN LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649818	002240.ZK CNE100000BN6	12/30/2024 01/02/2035	(37,000) (36,000)	CNY 7.348370	1.854833 1.869120	(62,505.68) (67,347.80)	(68,628.83) (69,157.45)	528.62	4.330000 (1,914.444400)	ACT/360 1	(25.14) (244.52)	100.00 0.00	0.00 0.00	0.00 0.00	284.10 284.10
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985563	002716.ZK CNE100001RP5	12/12/2024 12/14/2034	(54,500) (54,500)	CNY 7.348370	0.476296 0.464276	(24,971.95) (25,303.02)	(25,958.14) (25,303.02)	(655.12)	4.330000 (1,577.477000)	ACT/360 1	(7.90) (54.97)	100.00 0.00	(55.19) (7.04)	0.00 0.00	(765.28) (765.28)
CHIEFTEK PRECISION CO., LTD. CMN	SDB3265057945	1597.TW TW0001597003	01/06/2025 01/04/2035	(8,000) (8,000)	TWD 33.055000	3.131145 3.717220	(24,641.40) (29,737.76)	(25,049.16) (29,737.76)	4,688.60	4.330000 (575.000000)	ACT/360 1	(0.36) (7.15)	100.00 0.00	0.00 0.00	0.00 0.00	4,681.45 4,681.45
CHINA COAL XINJI ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465960	601918.SH CNE1000008D7	01/15/2025 01/16/2035	0 (2,300)	CNY 7.348370	0.960757 0.000000	(2,196.41) (2,196.41)	0.00 0.00	0.00	4.330000 (700.000000)	ACT/360 1	(0.16) (0.16)	100.00 0.00	23.13 (0.16)	0.00 0.00	22.97 22.97
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372431	600138.SH CNE000000V14	12/03/2024 12/01/2034	0 (19,800)	CNY 7.348370	1.320021 0.000000	(25,144.22) (27,417.75)	0.00 0.00	0.00	4.330000 (1,670.328200)	ACT/360 1	(8.37) (276.15)	100.00 0.00	9,150.07 (276.15)	0.00 0.00	8,873.92 8,873.92
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122943	600977.SH CNE100002GX0	09/25/2024 09/25/2034	(133,800) (159,000)	CNY 7.348370	1.464270 1.585481	(223,101.80) (252,091.48)	(195,919.37) (212,137.36)	16,217.99	4.330000 (1,395.047100)	ACT/360 1	(56.13) (600.28)	100.00 0.00	3,459.13 (120.16)	0.00 0.00	19,076.84 19,076.84
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 7.348370	1.168967 1.245442	(442,806.86) (476,630.65)	(447,363.56) (476,630.65)	29,267.09	4.330000 (1,451.887900)	ACT/360 1	(121.26) (1,284.45)	100.00 0.00	0.00 0.00	0.00 0.00	27,982.64 27,982.64
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123417	000039.ZK CNE000000644	09/25/2024 09/25/2034	(58,300) (58,300)	CNY 7.348370	1.027439 1.060579	(59,899.68) (61,831.78)	(59,899.68) (61,831.78)	1,932.10	4.330000 (1,760.806100)	ACT/360 1	(20.98) (217.00)	100.00 0.00	0.00 0.00	0.00 0.00	1,715.10 1,715.10
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123583	600176.SH CNE000000YM1	09/25/2024 09/25/2034	(667,200) (667,200)	CNY 7.348370	1.574499 1.555437	(1,008,758.36) (1,037,787.57)	(1,050,505.62) (1,037,787.57)	(12,718.06)	4.330000 (721.031900)	ACT/360 1	(77.22) (765.10)	100.00 0.00	0.00 0.00	0.00 0.00	(13,483.16) (13,483.16)
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054683	603505.SH CNE100002XN6	12/13/2024 12/14/2034	(76,900) (58,700)	CNY 7.348370	3.305495 3.246516	(184,204.42) (189,761.62)	(254,192.56) (249,657.11)	(4,535.45)	4.330000 (1,896.252100)	ACT/360 1	(74.20) (792.50)	100.00 0.00	1,061.16 (69.19)	0.00 0.00	(4,266.79) (4,266.79)
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406629	601872.SH CNE000001PQ8	01/14/2025 01/12/2035	(15,700) (11,000)	CNY 7.348370	0.945788 0.891376	(9,407.40) (9,637.88)	(14,848.87) (13,994.61)	(854.26)	4.330000 (1,225.000000)	ACT/360 1	(2.04) (4.16)	100.00 0.00	0.00 0.00	0.00 0.00	(858.42) (858.42)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265604023	001979.ZK CNE100002FC6	01/17/2025 01/18/2035	(37,900) 0	CNY 7.348370	1.373094 1.384748	0.00 0.00	(52,040.25) (52,481.94)	441.69	4.324213 (1,975.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	441.69 441.69
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054733	601985.SH CNE1000022N7	12/13/2024 12/14/2034	0 0	CNY 7.348370	1.306412 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (275.924700)	ACT/360 0	0.00 20.50	100.00 0.00	5,469.05 20.50	0.00 0.00	5,489.55 5,489.55
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123202	600536.SH CNE000001BB0	09/25/2024 09/25/2034	(71,600) (59,600)	CNY 7.348370	6.214984 6.180275	(351,529.68) (369,800.63)	(444,992.84) (442,507.67)	(2,485.17)	4.330000 (1,782.969700)	ACT/360 1	(129.62) (780.92)	100.00 0.00	0.00 0.00	0.00 0.00	(3,266.09) (3,266.09)
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) (39,000)	CNY 7.348370	2.978892 2.897838	(112,097.47) (113,015.68)	(116,176.78) (113,015.68)	(3,161.10)	4.330000 (1,350.000000)	ACT/360 1	(28.44) (409.76)	100.00 0.00	4,461.93 (121.88)	0.00 0.00	891.06 891.06
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121539	601390.SH CNE100000866	09/25/2024 09/25/2034	(99) (99)	CNY 7.348370	0.802899 0.872629	(78.21) (86.39)	(79.49) (86.39)	6.90	4.330000 (275.000000)	ACT/360 1	0.00 0.04	100.00 0.00	0.00 0.00	0.00 0.00	6.95 6.95

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123493	600158.SH CNE000000VF1	09/25/2024 09/25/2034	(39,100) (39,100)	CNY 7.348370	1.030160 1.128367	(38,808.39) (44,119.14)	(40,279.27) (44,119.14)	3,839.86	4.330000 (1,455.498700)	ACT/360 1	(10.38) (113.24)	100.00 0.00	0.00 0.00	0.00 0.00	3,726.63 3,726.63
CHINA STEEL CORPORATION CMN	SDB3260661474	2002.TW TW0002002003	10/09/2024 10/12/2034	(712,000) (712,000)	TWD 33.055000	0.565724 0.599085	(389,164.96) (426,548.52)	(402,795.34) (426,548.52)	23,753.18	4.330000 (47.668500)	ACT/360 1	46.15 596.09	100.00 0.00	0.00 0.00	0.00 0.00	24,349.27 24,349.27
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406613	600088.SH CNE000000QY2	01/14/2025 01/12/2035	0 0	CNY 7.348370	2.321603 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	0.00 (6.78)	100.00 0.00	155.16 (6.78)	0.00 0.00	148.38 148.38
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123491	601916.SH CNE100003PS9	09/25/2024 09/25/2034	0 0	CNY 7.348370	0.387841 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (867.725600)	ACT/360 0	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 7.348370	3.399393 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (3.34)	100.00 0.00	94.66 (3.34)	0.00 0.00	91.32 91.32
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670332	688595.SH CNE1000042K1	01/21/2025 01/18/2035	(2,681) 0	CNY 7.348370	4.247200 4.269671	0.00 0.00	(11,386.74) (11,446.99)	60.24	0.000000 (2,023.335985)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	60.24 60.24
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345691	603191.SH CNE100005QZ7	01/13/2025 01/11/2035	0 0	CNY 7.348370	1.788152 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (300.000000)	ACT/360 0	0.00 0.43	100.00 0.00	(162.37) 0.43	0.00 0.00	(161.94) (161.94)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272459	300122.ZK CNE100000V20	01/10/2025 01/11/2035	0 0	CNY 7.348370	3.400754 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,400.000000)	ACT/360 0	0.00 (11.38)	100.00 0.00	87.77 (11.38)	0.00 0.00	76.39 76.39
CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465985	301559.ZK CNE1000069M0	01/15/2025 01/16/2035	(27,100) (21,500)	CNY 7.348370	2.020856 1.988410	(42,944.47) (42,944.47)	(54,765.21) (53,885.90)	(879.31)	4.330000 (1,775.000000)	ACT/360 1	(16.01) (16.01)	100.00 0.00	0.00 0.00	0.00 0.00	(895.32) (895.32)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800200	601061.SH CNE100006087	11/20/2024 11/20/2034	(16,900) (16,900)	CNY 7.348370	0.979809 0.991438	(16,015.69) (16,755.30)	(16,558.77) (16,755.30)	196.53	4.330000 (1,750.000000)	ACT/360 1	(5.77) (59.50)	100.00 0.00	0.00 0.00	0.00 0.00	137.03 137.03
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265345633	603993.SH CNE100001NRO	01/13/2025 01/11/2035	0 (79,900)	CNY 7.348370	0.938984 0.000000	(75,610.49) (75,544.55)	0.00 0.00	0.00	4.330000 (750.000000)	ACT/360 1	(6.67) (19.36)	100.00 0.00	246.34 (53.23)	0.00 0.00	226.98 226.98
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND	SDB3265406624	600787.SH CNE000000NS1	01/14/2025 01/12/2035	(115,200) (63,600)	CNY 7.348370	0.826034 0.799808	(50,327.63) (51,676.57)	(95,159.06) (92,137.94)	(3,021.13)	4.330000 (1,690.880500)	ACT/360 1	(17.42) (29.00)	100.00 0.00	0.00 0.00	0.00 0.00	(3,050.13) (3,050.13)
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 7.348370	4.713971 4.932607	(47,610.25) (52,009.41)	(49,704.11) (52,009.41)	2,305.30	4.330000 (1,395.466600)	ACT/360 1	(12.20) (128.70)	100.00 0.00	0.00 0.00	0.00 0.00	2,176.60 2,176.60
COM7 PCL NVDR	SDB3264390772	COM7_n.BK TH667801OR15	12/19/2024 12/20/2034	(159,000) (161,200)	THB 34.727500	0.668058 0.766591	(108,431.99) (123,589.76)	(106,221.29) (121,887.98)	15,666.68	4.330000 (2,127.651900)	ACT/360 1	(49.22) (656.20)	100.00 0.00	251.60 (10.38)	0.00 0.00	15,262.08 15,262.08
COMTREND CORPORATION CMN	SDB3260188352	8089.TWO TW0008089004	09/25/2024 09/28/2034	(65,000) (65,000)	TWD 33.055000	2.172137 2.399390	(138,185.13) (155,960.35)	(141,188.93) (155,960.35)	14,771.42	4.330000 (744.615300)	ACT/360 1	(9.82) (173.58)	100.00 0.00	0.00 0.00	0.00 0.00	14,597.85 14,597.85
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127435	300750.ZK CNE100003662	01/08/2025 01/08/2035	0 0	CNY 7.348370	34.139544 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (10.000000)	ACT/360 0	0.00 366.26	100.00 0.00	31,791.34 366.26	0.00 0.00	32,157.60 32,157.60
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465984	601866.SH CNE1000008F2	01/15/2025 01/16/2035	(89,900) (89,900)	CNY 7.348370	0.332046 0.329769	(29,646.22) (29,646.22)	(29,850.97) (29,646.22)	(204.76)	4.330000 (250.000000)	ACT/360 1	1.51 1.51	100.00 0.00	0.00 0.00	0.00 0.00	(203.25) (203.25)
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123667	600026.SH CNE000001BD6	09/25/2024 09/25/2034	(12) (12)	CNY 7.348370	1.789513 1.584115	(19.77) (19.01)	(21.47) (19.01)	(2.46)	4.330000 (1,225.000000)	ACT/360 1	(0.00) (0.04)	100.00 0.00	0.00 0.00	0.00 0.00	(2.51) (2.51)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261168661	600072.SH CNE000000QR6	10/18/2024 10/19/2034	(347,640) (272,640)	CNY 7.348370	1.647985 1.829026	(435,936.36) (514,680.61)	(572,905.34) (635,842.51)	62,937.17	4.330000 (1,943.175900)	ACT/360 1	(173.40) (2,041.08)	100.00 0.00	15,251.62 (345.60)	0.00 0.00	76,147.71 76,147.71

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
CTBC FINANCIAL HOLDING CO LTD ORD CMN	SDB3263040675	2891.TW TW0002891009	11/25/2024 11/24/2034	(558,000) (558,000)	TWD 33.055000	1.172289 1.192073	(645,369.41) (665,176.73)	(654,137.04) (665,176.73)	11,039.69	4.330000 (40.000000)	ACT/360 1	72.84 957.55	100.00 0.00	47.42 13.02	0.00 0.00	12,044.66 12,044.66
CYBERTAN TECHNOLOGY INC. CMN	SDB3260123576	3062.TW TW0003062006	09/24/2024 09/22/2034	(215,000) (215,000)	TWD 33.055000	0.916654 1.024337	(196,398.84) (220,232.43)	(197,080.62) (220,232.43)	23,151.81	4.330000 (720.813900)	ACT/360 1	(12.84) (181.99)	100.00 0.00	0.00 0.00	0.00 0.00	22,969.82 22,969.82
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242792	601006.SH CNE000001NG4	11/29/2024 11/30/2034	(77) (162,777)	CNY 7.348370	0.862776 0.892575	(138,103.26) (148,943.96)	(66.43) (68.73)	2.29	4.330000 (1,268.020200)	ACT/360 1	(30.73) (279.18)	100.00 0.00	8,460.82 (434.89)	0.00 0.00	8,183.93 8,183.93
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589484	603233.SH CNE100002RG2	12/06/2024 12/07/2034	(94,800) (94,800)	CNY 7.348370	1.873885 2.056618	(178,003.40) (194,967.39)	(177,644.29) (194,967.39)	17,323.09	4.330000 (1,828.164500)	ACT/360 1	(66.94) (711.62)	100.00 0.00	0.00 0.00	0.00 0.00	16,611.48 16,611.48
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406679	600198.SH CNE000000X87	01/14/2025 01/12/2035	(6,200) (6,100)	CNY 7.348370	1.141750 1.106127	(6,535.55) (6,751.18)	(7,078.85) (6,857.99)	(220.86)	4.330000 (1,625.000000)	ACT/360 1	(2.14) (4.37)	100.00 0.00	0.00 0.00	0.00 0.00	(225.23) (225.23)
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3265407095	DELTA_n_BK TH0528010R18	01/13/2025 01/11/2035	0 (84,500)	THB 34.727500	4.031387 0.000000	(360,711.49) (380,206.44)	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 1	40.72 87.62	100.00 0.00	33,345.07 108.82	0.00 0.00	33,432.69 33,432.69
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3264255883	DELTA_n_BK TH0528010R18	12/17/2024 12/15/2034	0 0	THB 34.727500	4.031387 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 0	0.00 37.98	100.00 0.00	7,606.61 37.98	0.00 0.00	7,644.59 7,644.59
DELTA ELECTRONICS, INC. CMN	SDB3264255545	2308.TW TW0002308004	12/17/2024 12/15/2034	0 0	TWD 33.055000	12.116170 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (40.000000)	ACT/360 0	0.00 83.22	100.00 0.00	5,249.09 83.22	0.00 0.00	5,332.31 5,332.31
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649819	001328.ZK CNE100005Z96	12/30/2024 01/02/2035	(3,100) (3,100)	CNY 7.348370	4.715331 4.759089	(14,309.61) (14,753.18)	(14,617.53) (14,753.18)	135.65	4.330000 (1,500.000000)	ACT/360 1	(4.19) (125.69)	100.00 0.00	(6,446.93) (92.19)	0.00 0.00	(6,436.98) (6,436.98)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263116863	688192.SH CNE1000055W8	11/27/2024 11/27/2034	(7,035) (5,535)	CNY 7.348370	5.580829 5.614472	(29,274.76) (31,153.10)	(39,261.14) (39,497.81)	236.67	4.330000 (2,014.521200)	ACT/360 1	(12.63) (120.55)	100.00 0.00	0.00 0.00	0.00 0.00	116.12 116.12
DO-FLUORIDE CHEMICALS CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465922	002407.ZK CNE100000P85	01/15/2025 01/16/2035	(62,600) (51,400)	CNY 7.348370	1.570416 1.537249	(79,204.94) (79,204.94)	(98,308.06) (96,231.77)	(2,076.30)	4.330000 (1,825.000000)	ACT/360 1	(30.63) (30.63)	100.00 0.00	0.00 0.00	0.00 0.00	(2,106.92) (2,106.92)
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465977	002855.ZK CNE100002JR6	01/15/2025 01/16/2035	0 (2,000)	CNY 7.348370	2.487627 0.000000	(4,891.14) (4,891.14)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(1.79) (1.79)	100.00 0.00	153.09 (1.79)	0.00 0.00	151.30 151.30
DONGGUAN DINGTONG PRECISION METAL CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406619	688668.SH CNE100005XN9	01/14/2025 01/12/2035	0 0	CNY 7.348370	6.609629 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	0.00 (3.75)	100.00 0.00	510.27 (3.75)	0.00 0.00	506.53 506.53
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127493	002902.ZK CNE1000032X5	01/08/2025 01/08/2035	0 0	CNY 7.348370	2.739383 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 0	0.00 0.07	100.00 0.00	80.38 0.07	0.00 0.00	80.45 80.45
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262990900	002672.ZK CNE100001D88	11/25/2024 11/24/2034	(162,900) (150,900)	CNY 7.348370	0.545699 0.561073	(79,401.01) (84,918.27)	(88,894.41) (91,398.83)	2,504.42	4.330000 (1,552.385600)	ACT/360 1	(24.03) (167.49)	100.00 0.00	0.00 0.00	0.00 0.00	2,336.93 2,336.93
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406675	688110.SH CNE1000055X6	01/14/2025 01/12/2035	(14,441) (4,641)	CNY 7.348370	3.491931 3.417940	(15,478.73) (15,778.98)	(50,426.97) (49,358.47)	(1,068.50)	4.330000 (1,380.510600)	ACT/360 1	(4.04) (8.19)	100.00 0.00	0.00 0.00	0.00 0.00	(1,076.70) (1,076.70)
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328848	688110.SH CNE1000055X6	12/19/2024 12/21/2034	0 0	CNY 7.348370	3.491931 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,432.728100)	ACT/360 0	0.00 (22.30)	100.00 0.00	1,072.04 (22.30)	0.00 0.00	1,049.74 1,049.74
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127474	688110.SH CNE1000055X6	01/08/2025 01/08/2035	0 0	CNY 7.348370	3.491931 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,436.497900)	ACT/360 0	0.00 (57.66)	100.00 0.00	36.04 (57.66)	0.00 0.00	(21.62) (21.62)
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3263040663	002901.ZK CNE1000032W7	11/26/2024 11/24/2034	(4,400) (2,000)	CNY 7.348370	4.765683 4.392881	(7,918.58) (8,387.60)	(20,969.00) (19,328.68)	(1,640.33)	4.330000 (730.000000)	ACT/360 1	(0.60) (4.93)	100.00 0.00	0.00 0.00	0.00 0.00	(1,645.26) (1,645.26)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		8069.TWO	10/09/2024	(7,000)	TWD	8.349720	(55,488.45)	(58,448.04)		4.330000	ACT/360	3.22	100.00	0.00	0.00	(554.34)
E INK HOLDINGS INC CMN	SDB3260661457	TW0008069006	10/12/2034	(7,000)	33.055000	8.265252	(57,856.76)	(57,856.76)	(591.28)	(242.857100)	1	36.94	0.00	0.00	0.00	(554.34)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057983	002922.ZK	01/07/2025	(5,400)	CNY	2.328408	(6,783.28)	(12,573.40)		4.330000	ACT/360	(2.42)	100.00	0.00	0.00	341.70
		CNE1000033F0	01/05/2035	(3,000)	7.348370	2.395439	(7,301.32)	(12,935.37)	361.97	(1,750.000000)	1	(20.27)	0.00	0.00	0.00	341.70
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097757	605499.SH	10/17/2024	(30)	CNY	32.120048	(1,518,698.10)	(963.60)		4.330000	ACT/360	92.90	100.00	108,222.40	0.00	109,126.86
		CNE100005576	10/19/2034	(40,330)	7.348370	36.621027	(1,399,989.28)	(1,098.63)	135.03	(178.936200)	1	769.43	0.00	1,317.01	0.00	109,126.86
		3047.TW	11/06/2024	0	TWD	0.860687	0.00	0.00		4.330000	ACT/360	0.00	100.00	(72.72)	0.00	(84.62)
EDIMAX TECHNOLOGY CO., LTD. CMN	SDB3262115529	TW0003047007	11/08/2034	0	33.055000	0.000000	0.00	0.00	0.00	(951.923000)	0	(11.90)	0.00	(11.90)	0.00	(84.62)
		6462.TWO	09/24/2024	(48,000)	TWD	4.477386	(207,217.27)	(214,914.54)		4.330000	ACT/360	(14.84)	100.00	0.00	0.00	41,235.03
EGIS TECHNOLOGY INC. CMN	SDB3260122816	TW0006462005	09/22/2034	(47,000)	33.055000	5.341814	(251,811.84)	(256,407.05)	41,492.52	(784.042500)	1	(257.48)	0.00	0.00	0.00	41,235.03
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR	SDB3265128021	EA_n.BK	01/07/2025	(83,000)	THB	0.086387	(13,854.17)	(7,170.11)		4.330000	ACT/360	(18.98)	100.00	2,131.21	0.00	4,302.84
		TH3545010R19	01/05/2035	(157,500)	34.727500	0.114990	(18,172.79)	(9,544.13)	2,374.02	(5,500.000000)	1	(202.40)	0.00	(105.03)	0.00	4,302.84
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272425	300502.ZK	01/10/2025	0	CNY	15.200650	(126,588.04)	0.00		4.330000	ACT/360	(2.79)	100.00	14,457.24	0.00	14,419.78
		CNE100002615	01/11/2035	(8,600)	7.348370	0.000000	(137,586.37)	0.00	0.00	(550.000000)	1	(37.46)	0.00	(37.46)	0.00	14,419.78
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588418	300014.ZK	10/10/2024	(110,134)	CNY	5.858442	(1,154,526.46)	(645,213.66)		4.330000	ACT/360	(305.44)	100.00	45,714.80	0.00	99,650.04
		CNE100000GS4	10/12/2034	(197,934)	7.348370	6.378867	(1,262,948.10)	(702,530.18)	57,316.52	(1,426.079600)	1	(3,381.29)	0.00	(1,947.22)	0.00	99,650.04
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760825	688538.SH	10/15/2024	(124,942)	CNY	0.306190	(37,033.18)	(38,256.04)		4.330000	ACT/360	(6.48)	100.00	0.00	0.00	(159.50)
		CNE1000051N6	10/12/2034	(124,942)	7.348370	0.305028	(38,110.75)	(38,110.75)	(145.28)	(1,075.599800)	1	(14.22)	0.00	0.00	0.00	(159.50)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272426	688050.SH	01/10/2025	(2,200)	CNY	13.040987	(28,560.20)	(28,690.17)		4.330000	ACT/360	(2.60)	100.00	0.00	0.00	353.09
		CNE1000041J5	01/11/2035	(2,200)	7.348370	13.206049	(29,053.31)	(29,053.31)	363.14	(768.181800)	1	(10.04)	0.00	0.00	0.00	353.09
		6442.TW	09/25/2024	(5,000)	TWD	17.243987	(82,439.98)	(86,219.94)		4.330000	ACT/360	(14.88)	100.00	0.00	0.00	12,631.64
EZCONN CORP CMN	SDB3260188354	TW0006442007	09/28/2034	(5,000)	33.055000	19.817073	(99,085.37)	(99,085.37)	12,865.43	(1,170.000000)	1	(233.79)	0.00	0.00	0.00	12,631.64
		688567.SH	09/25/2024	0	CNY	1.560890	(21,264.34)	0.00		4.330000	ACT/360	(1.78)	100.00	1,349.57	0.00	1,251.61
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122926	CNE1000041T4	09/25/2034	(14,441)	7.348370	0.000000	(22,672.99)	0.00	0.00	(763.215800)	1	(97.96)	0.00	(99.67)	0.00	1,251.61
		3363.TWO	10/15/2024	(3,000)	TWD	8.954772	(25,003.78)	(26,864.32)		4.330000	ACT/360	(3.35)	100.00	0.00	0.00	(4,238.27)
FIBER OPTIC COMMUNICATIONS, INC. CMN	SDB3261018870	TW0003363008	10/13/2034	(3,000)	33.055000	7.555504	(22,666.51)	(22,666.51)	(4,197.80)	(875.000000)	1	(40.47)	0.00	0.00	0.00	(4,238.27)
		3712.TW	01/17/2025	(5,000)	TWD	1.736500	0.00	(8,682.50)		4.324213	ACT/360	0.00	100.00	0.00	0.00	198.78
FIT HOLDING CO., LTD. CMN	SDB3265670311	TW0003712006	01/17/2035	0	33.055000	1.776255	0.00	(8,881.28)	198.78	(525.000000)	0	0.00	0.00	0.00	0.00	198.78
		6706.TW	11/29/2024	(33,000)	TWD	3.013160	(106,130.15)	(99,434.28)		4.330000	ACT/360	(14.89)	100.00	0.00	0.00	27,982.69
FITTECH CO., LTD. CMN	SDB3263308418	TW0006706005	11/29/2034	(33,000)	33.055000	3.866937	(127,608.93)	(127,608.93)	28,174.65	(1,025.757500)	1	(191.96)	0.00	0.00	0.00	27,982.69
		002911.ZK	12/23/2024	(122,200)	CNY	1.566334	(162,483.29)	(191,405.99)		4.330000	ACT/360	(36.41)	100.00	142.24	0.00	12,554.56
FORAN ENERGY GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453038	CNE100003332	12/21/2034	(106,700)	7.348370	1.670275	(180,166.74)	(204,107.64)	12,701.65	(1,286.785300)	1	(289.34)	0.00	(1.21)	0.00	12,554.56
		1301.TW	09/24/2024	(321,000)	TWD	1.075480	(65,452.23)	(345,229.16)		4.330000	ACT/360	7.99	100.00	0.00	0.00	(346.79)
FORMOSA PLASTICS CORPORATION CMN	SDB3260123682	TW0001301000	09/22/2034	(67,000)	33.055000	1.074078	(72,515.24)	(344,779.00)	(450.16)	(40.000000)	1	103.37	0.00	0.00	0.00	(346.79)
		6805.TW	10/09/2024	(2,000)	TWD	19.452428	(39,800.69)	(38,904.86)		4.330000	ACT/360	(9.26)	100.00	0.00	0.00	10,330.69
FOSITEK CORP CMN	SDB3260661411	TW0006805005	10/12/2034	(2,000)	33.055000	24.695122	(49,390.24)	(49,390.24)	10,485.39	(1,375.000000)	1	(154.69)	0.00	0.00	0.00	10,330.69
		002229.ZK	12/16/2024	0	CNY	1.647985	0.00	0.00		4.330000	ACT/360	0.00	100.00	(1,317.56)	0.00	(1,552.08)
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120636	CNE100000B65	12/14/2034	0	7.348370	0.000000	0.00	0.00	0.00	(1,750.000000)	1	(234.53)	0.00	(234.53)	0.00	(1,552.08)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465972	300712.ZK CNE100003563	01/15/2025 01/16/2035	(3,700) (400)	CNY 7.348370	3.199349 3.144163	(1,255.05) (1,255.05)	(11,837.59) (11,633.40)	(204.19)	4.330000 (1,325.000000)	ACT/360 1	(0.31) (0.31)	100.00 0.00	0.00 0.00	0.00 0.00	(204.50) (204.50)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345686	300712.ZK CNE100003563	01/13/2025 01/11/2035	0 0	CNY 7.348370	3.199349 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,325.000000)	ACT/360 1	0.00 (3.00)	100.00 0.00	192.53 (3.00)	0.00 0.00	189.53 189.53
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 7.348370	5.765905 6.022369	(147,689.61) (159,592.78)	(152,796.47) (159,592.78)	6,796.31	4.330000 (706.981100)	ACT/360 1	(9.81) (107.73)	100.00 0.00	0.00 0.00	0.00 0.00	6,688.58 6,688.58
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260350088	002460.ZK CNE100000SF6	09/30/2024 10/10/2034	(275,500) (234,100)	CNY 7.348370	4.745270 4.680838	(1,054,824.17) (1,094,482.51)	(1,307,321.90) (1,289,570.94)	(17,750.96)	4.330000 (1,398.964100)	ACT/360 1	(278.26) (1,577.94)	100.00 0.00	0.00 0.00	0.00 0.00	(19,328.90) (19,328.90)
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589493	002219.ZK CNE1000009R5	12/06/2024 12/07/2034	(167,680) (167,680)	CNY 7.348370	0.342933 0.359083	(57,680.41) (60,210.98)	(57,503.04) (60,210.98)	2,707.94	4.330000 (1,907.573900)	ACT/360 1	(23.32) (318.30)	100.00 0.00	(770.65) (119.63)	0.00 0.00	1,619.00 1,619.00
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 7.348370	0.353820 0.375545	(34,963.28) (37,871.08)	(35,680.27) (37,871.08)	2,190.82	4.330000 (2,134.228200)	ACT/360 1	(16.17) (189.61)	100.00 0.00	179.94 (18.50)	0.00 0.00	2,181.15 2,181.15
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261439319	002340.ZK CNE100000KT4	10/24/2024 10/26/2034	(504,900) (500,000)	CNY 7.348370	0.875024 0.888905	(426,929.00) (444,603.98)	(441,799.61) (448,808.15)	7,008.54	4.330000 (606.740000)	ACT/360 1	(18.48) (179.40)	100.00 0.00	0.00 0.00	0.00 0.00	6,829.13 6,829.13
GEOVIS TECHNOLOGY CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123611	688568.SH CNE100005584	09/25/2024 09/25/2034	(29,124) (29,124)	CNY 7.348370	6.461297 6.968741	(183,855.18) (202,957.61)	(188,178.81) (202,957.61)	14,778.80	4.330000 (1,329.999300)	ACT/360 1	(43.51) (446.47)	100.00 0.00	0.00 0.00	0.00 0.00	14,332.33 14,332.33
GIANT MANUFACTURING COMPANY CMN	SDB3263040681	9921.TW TW0009921007	11/25/2024 11/24/2034	(10,000) (10,000)	TWD 33.055000	4.295871 4.320846	(43,333.84) (43,208.46)	(42,958.71) (43,208.46)	249.75	4.330000 (255.000000)	ACT/360 1	2.13 26.31	100.00 0.00	0.00 0.00	0.00 0.00	276.06 276.06
GIGA-BYTE TECHNOLOGY CMN	SDB3260661469	2376.TW TW0002376001	10/09/2024 10/12/2034	(44,000) (44,000)	TWD 33.055000	7.502647 8.307927	(345,462.79) (365,548.79)	(330,116.47) (365,548.79)	35,432.32	4.330000 (829.545400)	ACT/360 1	(35.64) (534.78)	100.00 0.00	0.00 0.00	0.00 0.00	34,897.54 34,897.54
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	SDB3265406657	603986.SH CNE1000030S9	01/14/2025 01/12/2035	(39,400) (35,700)	CNY 7.348370	18.080200 16.265398	(584,899.77) (581,491.38)	(712,359.88) (640,856.69)	(71,503.19)	4.330000 (1,200.000000)	ACT/360 1	(125.03) (219.26)	100.00 0.00	(138.32) (1.04)	0.00 0.00	(71,860.77) (71,860.77)
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	SDB3264390185	603986.SH CNE1000030S9	12/20/2024 12/21/2034	0 0	CNY 7.348370	18.080200 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,550.000000)	ACT/360 0	0.00 (382.77)	100.00 0.00	16,603.48 (382.77)	0.00 0.00	16,220.71 16,220.71
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120682	300763.ZK CNE100003JZ7	12/16/2024 12/14/2034	(23,500) (23,500)	CNY 7.348370	7.560860 8.313117	(171,548.71) (195,358.25)	(177,680.22) (195,358.25)	17,678.03	4.330000 (1,949.574400)	ACT/360 1	(69.40) (725.75)	100.00 0.00	0.00 0.00	0.00 0.00	16,952.28 16,952.28
GLOBALWAFERS CO., LTD. CMN	SDB3262741481	6488.TWO TW0006488000	11/18/2024 11/16/2034	(1,000) (1,000)	TWD 33.055000	10.331266 11.631098	(10,297.45) (11,631.10)	(10,331.27) (11,631.10)	1,299.83	4.330000 (450.000000)	ACT/360 1	0.11 (0.46)	100.00 (151.28)	0.00 0.00	0.00 0.00	1,148.09 1,148.09
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123593	002074.ZK CNE000001NY7	09/25/2024 09/25/2034	(47,000) (45,000)	CNY 7.348370	2.845529 2.893838	(123,102.45) (130,368.76)	(133,739.86) (136,010.36)	2,270.50	4.330000 (1,150.000000)	ACT/360 1	(23.64) (242.32)	100.00 0.00	0.00 0.00	0.00 0.00	2,028.18 2,028.18
GRANDBLUE ENVIRONMENT CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741449	600323.SH CNE000001675	11/19/2024 11/17/2034	(47,700) (47,700)	CNY 7.348370	3.031965 3.202162	(142,292.25) (152,743.13)	(144,624.73) (152,743.13)	8,118.40	4.330000 (887.683400)	ACT/360 1	(16.71) (150.97)	100.00 0.00	0.00 0.00	0.00 0.00	7,967.43 7,967.43
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262441831	000651.ZK CNE0000001D4	11/13/2024 11/13/2034	(249,100) (244,900)	CNY 7.348370	6.272139 6.226758	(1,545,015.81) (1,524,686.73)	(1,562,389.89) (1,551,085.49)	(11,304.40)	4.330000 (90.067300)	ACT/360 1	144.73 1,350.86	100.00 0.00	0.00 0.00	0.00 0.00	(9,953.55) (9,953.55)
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328870	002400.ZK CNE100000P10	12/19/2024 12/21/2034	0 0	CNY 7.348370	1.223401 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 1	0.00 (98.95)	100.00 0.00	(73.12) (98.95)	0.00 0.00	(172.07) (172.07)
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 7.348370	1.694253 1.980144	(128,941.16) (159,005.56)	(136,048.54) (159,005.56)	22,957.02	4.330000 (1,835.367300)	ACT/360 1	(46.61) (516.47)	100.00 0.00	0.00 0.00	0.00 0.00	22,440.56 22,440.56

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
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 7.348370	0.563390 0.611796	(5.56) (6.12)	(5.63) (6.12)	0.48	4.330000 (725.000000)	ACT/360 1	(0.00) (0.00)	100.00 0.00	0.00 0.00	0.00 0.00	0.48 0.48
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND	SDB3265531308	002031.ZK CNE000001KR7	01/16/2025 01/18/2035	(100) 0	CNY 7.348370	0.909045 0.771486	0.00 0.00	(90.90) (77.15)	(13.76)	4.330000 (1,625.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(87.24) (1.21)	0.00 0.00	(101.00) (101.00)
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040688	600433.SH CNE000001F47	11/26/2024 11/24/2034	(223,900) (202,400)	CNY 7.348370	0.415058 0.420242	(80,906.57) (85,540.83)	(92,931.49) (94,092.28)	1,160.79	4.330000 (1,747.616100)	ACT/360 1	(28.99) (187.12)	100.00 0.00	0.00 0.00	0.00 0.00	973.67 973.67
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 7.348370	1.901102 2.011553	(50,068.99) (55,404.20)	(52,362.05) (55,404.20)	3,042.16	4.330000 (1,610.270300)	ACT/360 1	(15.73) (162.73)	100.00 0.00	0.00 0.00	0.00 0.00	2,879.43 2,879.43
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465955	603322.SH CNE100003J49	01/15/2025 01/16/2035	0 (800)	CNY 7.348370	5.244701 0.000000	(4,585.40) (4,585.40)	0.00 0.00	0.00	4.330000 (1,775.000000)	ACT/360 1	(1.71) (1.71)	100.00 0.00	109.08 (1.71)	0.00 0.00	107.37 107.37
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670340	300607.ZK CNE100002PX1	01/21/2025 01/18/2035	(500) 0	CNY 7.348370	4.494874 4.503496	0.00 0.00	(2,247.44) (2,251.75)	4.31	0.000000 (1,500.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	4.31 4.31
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345688	300607.ZK CNE100002PX1	01/13/2025 01/11/2035	0 (2,100)	CNY 7.348370	4.494874 0.000000	(8,737.09) (9,265.78)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(3.13) (6.97)	100.00 0.00	(1,144.21) (42.83)	0.00 0.00	(1,151.18) (1,151.18)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272466	300607.ZK CNE100002PX1	01/10/2025 01/11/2035	0 0	CNY 7.348370	4.494874 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (5.36)	100.00 0.00	(384.87) (5.36)	0.00 0.00	(390.23) (390.23)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127404	300607.ZK CNE100002PX1	01/08/2025 01/08/2035	0 0	CNY 7.348370	4.494874 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (0.59)	100.00 0.00	(150.37) (0.59)	0.00 0.00	(150.97) (150.97)
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 7.348370	0.576999 0.622721	(13,790.90) (15,256.66)	(14,136.47) (15,256.66)	1,120.20	4.330000 (1,870.000000)	ACT/360 1	(5.33) (57.03)	100.00 0.00	0.00 0.00	0.00 0.00	1,063.17 1,063.17
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644963	601238.SH CNE100001NQ2	12/09/2024 12/07/2034	(11,700) (11,700)	CNY 7.348370	1.164884 1.275486	(13,155.81) (14,923.19)	(13,629.14) (14,923.19)	1,294.04	4.330000 (2,025.000000)	ACT/360 1	(5.61) (58.85)	100.00 0.00	0.00 0.00	0.00 0.00	1,235.19 1,235.19
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 7.348370	3.687893 3.881082	(69,413.78) (74,516.77)	(70,807.54) (74,516.77)	3,709.23	4.330000 (1,035.156200)	ACT/360 1	(11.00) (116.06)	100.00 0.00	0.00 0.00	0.00 0.00	3,593.18 3,593.18
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3262800250	600098.SH CNE000000SB6	11/20/2024 11/20/2034	(933,000) (891,900)	CNY 7.348370	0.827394 0.830190	(723,963.26) (741,313.61)	(771,958.95) (774,567.47)	2,608.52	4.330000 (265.066100)	ACT/360 1	35.86 87.89	100.00 0.00	3,091.84 (6.84)	0.00 0.00	5,788.25 5,788.25
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120716	603882.SH CNE100002VW1	12/16/2024 12/14/2034	(54,467) (50,667)	CNY 7.348370	3.500096 3.650731	(174,289.77) (185,723.72)	(190,639.73) (198,844.35)	8,204.62	4.330000 (1,623.208300)	ACT/360 1	(56.25) (447.09)	100.00 0.00	0.00 0.00	0.00 0.00	7,757.53 7,757.53
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649873	002461.ZK CNE100000SM2	12/30/2024 01/02/2035	(115,100) (114,600)	CNY 7.348370	1.249257 1.332520	(143,506.13) (152,752.14)	(143,789.44) (153,373.03)	9,583.59	4.330000 (1,362.194500)	ACT/360 1	(35.93) (274.54)	100.00 0.00	0.00 0.00	0.00 0.00	9,309.05 9,309.05
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453047	600395.SH CNE0000017V2	12/23/2024 12/21/2034	(572,800) (690,400)	CNY 7.348370	0.668175 0.691176	(450,576.44) (477,649.35)	(382,730.86) (395,905.71)	13,174.84	4.330000 (2,250.130300)	ACT/360 1	(224.18) (2,275.63)	100.00 0.00	5,937.55 (617.71)	0.00 0.00	16,836.77 16,836.77
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741451	603439.SH CNE1000040B4	11/19/2024 11/17/2034	(12,100) (28,100)	CNY 7.348370	1.691532 1.775301	(47,834.01) (49,885.96)	(20,467.53) (21,481.14)	1,013.61	4.330000 (1,371.174300)	ACT/360 1	(12.22) (170.79)	100.00 0.00	2,137.68 (114.14)	0.00 0.00	2,980.50 2,980.50

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>Short (Cont.)</b>																
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR	SDB3265466290	GULF_n.BK TH8319010R14	01/14/2025 01/12/2035	(238,700) (116,700)	THB 34.727500	1.727737 1.678641	(194,569.94) (194,217.92)	(412,410.91) (400,691.72)	(11,719.20)	4.330000 (825.000000)	ACT/360 1	(21.23) (23.96)	100.00 0.00	0.00 0.00	0.00 0.00	(11,743.16) (11,743.16)
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR	SDB3265058822	GULF_n.BK TH8319010R14	01/06/2025 01/05/2035	0 0	THB 34.727500	1.727737 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (825.000000)	ACT/360 0	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	(51,200) (35,500)	CNY 7.348370	2.958479 2.884467	(98,465.64) (103,173.45)	(151,474.14) (147,684.73)	(3,789.41)	4.330000 (1,393.661900)	ACT/360 1	(25.71) (104.14)	100.00 0.00	0.00 0.00	0.00 0.00	(3,893.55) (3,893.55)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465974	000886.ZK CNE000000V48	01/15/2025 01/16/2035	0 (1,700)	CNY 7.348370	0.831477 0.000000	(1,384.93) (1,384.93)	0.00 0.00	0.00	4.330000 (150.000000)	ACT/360 1	0.11 0.11	100.00 0.00	53.28 0.08	0.00 0.00	53.38 53.38
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670338	000886.ZK CNE000000V48	01/21/2025 01/18/2035	(300) 0	CNY 7.348370	0.831477 0.833145	0.00 0.00	(249.44) (249.94)	0.50	0.000000 (550.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	0.50 0.50
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604059	000886.ZK CNE000000V48	01/17/2025 01/18/2035	0 0	CNY 7.348370	0.831477 0.000000	0.00 0.00	0.00 0.00	0.00	4.324213 (350.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(314.19) 0.60	0.00 0.00	(314.19) (314.19)
HAINAN HAIQI TRANSPORTATION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465956	603069.SH CNE1000029C5	01/15/2025 01/16/2035	0 (5,200)	CNY 7.348370	2.306634 0.000000	(11,836.91) (11,836.91)	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 1	(4.66) (4.66)	100.00 0.00	(139.63) (28.10)	0.00 0.00	(144.29) (144.29)
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649885	688676.SH CNE1000053V5	12/30/2024 01/02/2035	(5,061) (5,661)	CNY 7.348370	5.418889 5.656384	(28,825.12) (32,020.79)	(27,425.00) (28,626.96)	1,201.96	4.330000 (1,730.299400)	ACT/360 1	(10.00) (140.64)	100.00 0.00	2,593.88 (41.29)	0.00 0.00	3,655.20 3,655.20
HANA MICROELECTRONICS PCL NVDR CMN	SDB3265058825	HANA_n.BK TH0324010R12	01/06/2025 01/05/2035	(76,300) (84,800)	THB 34.727500	0.662299 0.719757	(50,533.44) (60,955.61)	(50,533.44) (54,917.49)	4,384.05	4.330000 (2,125.000000)	ACT/360 1	(26.48) (226.47)	100.00 0.00	422.75 (30.76)	0.00 0.00	4,580.33 4,580.33
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649891	000818.ZK CNE000000T67	12/30/2024 01/02/2035	(56,695) (75,800)	CNY 7.348370	2.099785 2.608328	(156,962.24) (197,711.26)	(119,047.33) (147,879.16)	28,831.82	4.330000 (1,359.366700)	ACT/360 1	(35.49) (414.13)	100.00 0.00	10,668.80 (104.72)	0.00 0.00	39,086.50 39,086.50
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 7.348370	7.589438 8.151365	(7,327.14) (8,151.37)	(7,589.44) (8,151.36)	561.93	4.330000 (1,400.000000)	ACT/360 1	(1.87) (20.48)	100.00 0.00	0.00 0.00	0.00 0.00	541.45 541.45
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127484	300792.ZK CNE100003N92	01/08/2025 01/08/2035	0 0	CNY 7.348370	4.263531 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,150.000000)	ACT/360 0	0.00 (9.39)	100.00 0.00	1,950.77 (9.39)	0.00 0.00	1,941.38 1,941.38
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 7.348370	3.430693 3.553334	(203,511.42) (219,596.04)	(212,016.81) (219,596.04)	7,579.23	4.330000 (1,491.504800)	ACT/360 1	(57.90) (598.36)	100.00 0.00	0.00 0.00	0.00 0.00	6,980.87 6,980.87
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265406634	600571.SH CNE000001CZ7	01/14/2025 01/12/2035	(63,500) (69,200)	CNY 7.348370	1.656150 1.606601	(106,883.48) (111,274.72)	(105,165.50) (102,019.19)	(3,146.31)	4.330000 (1,762.608300)	ACT/360 1	(38.95) (60.05)	100.00 0.00	34.93 (9.91)	0.00 0.00	(3,171.43) (3,171.43)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057932	300323.ZK CNE100001DV3	01/07/2025 01/05/2035	(20,900) (20,900)	CNY 7.348370	1.083233 1.160934	(22,639.58) (24,263.52)	(22,639.58) (24,263.52)	1,623.94	4.330000 (1,600.000000)	ACT/360 1	(7.37) (53.39)	100.00 0.00	0.00 0.00	0.00 0.00	1,570.55 1,570.55
HD RENEWABLE ENERGY CO., LTD. CMN	SDB3260661399	6873.TW TW0006873003	10/09/2024 10/12/2034	(3,000) (3,000)	TWD 33.055000	5.732869 6.387195	(17,122.15) (19,161.58)	(17,198.61) (19,161.58)	1,962.98	4.330000 (800.000000)	ACT/360 1	(1.50) (25.62)	100.00 0.00	0.00 0.00	0.00 0.00	1,937.35 1,937.35
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604056	002208.ZK CNE100000940	01/17/2025 01/18/2035	(14,900) 0	CNY 7.348370	0.930819 0.930318	0.00 0.00	(13,869.20) (13,861.74)	(7.45)	4.324213 (1,625.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(7.45) (7.45)
HENGLI PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255562	600346.SH CNE0000018V0	12/18/2024 12/18/2034	(127,600) (127,600)	CNY 7.348370	2.020856 2.096221	(257,634.10) (267,477.80)	(257,861.27) (267,477.80)	9,616.53	4.330000 (1,000.137100)	ACT/360 1	(39.40) (404.90)	100.00 0.00	0.00 0.00	0.00 0.00	9,211.64 9,211.64
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328873	603223.SH CNE100002276	12/19/2024 12/21/2034	0 (5,500)	CNY 7.348370	1.321381 0.000000	(7,141.55) (7,871.41)	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 1	(2.33) (26.20)	100.00 0.00	1,025.44 (26.20)	0.00 0.00	999.24 999.24

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
HIYES INTERNATIONAL CO LTD ORD CMN	SDB3260121430	2348.TW TW0002348000	09/24/2024 09/22/2034	0 0	TWD 33.055000	5.067312 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (985.000000)	ACT/360 0	0.00 (31.64)	100.00 0.00	1,987.73 (31.64)	0.00 0.00	1,956.09 1,956.09
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201718	600398.SH CNE0000016H3	01/09/2025 01/11/2035	0 (50,400)	CNY 7.348370	1.013830 0.000000	(52,628.13) (52,426.34)	0.00 0.00	0.00	4.330000 (1,825.000000)	ACT/360 1	(20.37) (147.74)	100.00 0.00	328.51 (240.50)	0.00 0.00	180.77 180.77
HOSHINE SILICON INDUSTRY CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123629	603260.SH CNE100002V10	09/25/2024 09/25/2034	(140,700) (139,000)	CNY 7.348370	7.130833 7.578264	(961,396.84) (1,054,451.07)	(1,003,308.22) (1,066,261.72)	62,953.51	4.330000 (1,763.417200)	ACT/360 1	(344.10) (3,630.72)	100.00 0.00	0.00 0.00	0.00 0.00	59,322.79 59,322.79
HSIN-LI CHEMICAL INDUSTRIAL CO CMN	SDB3264453056	4303.TWO TW0004303003	12/20/2024 12/20/2034	(39,000) (39,000)	TWD 33.055000	1.464226 1.574847	(56,765.83) (61,419.03)	(57,104.83) (61,419.03)	4,314.20	4.330000 (1,041.666600)	ACT/360 1	(9.04) (122.72)	100.00 0.00	0.00 0.00	0.00 0.00	4,191.48 4,191.48
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN	SDB3265670290	2880.TW TW0002880002	01/17/2025 01/17/2035	(100,000) 0	TWD 33.055000	0.828921 0.826434	0.00 0.00	(82,892.15) (82,643.43)	(248.72)	4.324213 (40.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(248.72) (248.72)
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057926	601226.SH CNE100001W10	01/07/2025 01/05/2035	0 0	CNY 7.348370	0.971644 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (886.444400)	ACT/360 0	0.00 (19.30)	100.00 0.00	(2,139.79) (19.30)	0.00 0.00	(2,159.09) (2,159.09)
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057933	000988.ZK CNE000001303	01/07/2025 01/05/2035	0 0	CNY 7.348370	5.232453 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (800.000000)	ACT/360 0	0.00 (11.46)	100.00 0.00	2,538.97 (11.46)	0.00 0.00	2,527.51 2,527.51
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345681	300592.ZK CNE100002MT6	01/13/2025 01/11/2035	0 0	CNY 7.348370	1.834420 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,710.000000)	ACT/360 1	0.00 (1.26)	100.00 0.00	46.13 (1.26)	0.00 0.00	44.88 44.88
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921676	300592.ZK CNE100002MT6	01/03/2025 01/05/2035	0 0	CNY 7.348370	1.834420 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,753.896100)	ACT/360 0	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	SDB3265531286	300592.ZK CNE100002MT6	01/16/2025 01/18/2035	(7,000) 0	CNY 7.348370	1.834420 1.758774	0.00 0.00	(12,840.94) (12,311.42)	(529.52)	4.330000 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(529.52) (529.52)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127463	300592.ZK CNE100002MT6	01/08/2025 01/08/2035	0 0	CNY 7.348370	1.834420 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,576.712300)	ACT/360 0	0.00 (24.61)	100.00 0.00	(496.11) (24.61)	0.00 0.00	(520.73) (520.73)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531307	600054.SH CNE000000PV0	01/16/2025 01/18/2035	0 0	CNY 7.348370	1.511900 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	(1,159.43) (21.54)	0.00 0.00	(1,159.43) (1,159.43)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441829	600054.SH CNE000000PV0	11/13/2024 11/13/2034	0 (34,166)	CNY 7.348370	1.511900 0.000000	(49,194.46) (52,723.16)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(17.57) (474.41)	100.00 0.00	7,347.33 (474.41)	0.00 0.00	6,872.92 6,872.92
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604099	600054.SH CNE000000PV0	01/17/2025 01/18/2035	(32,156) 0	CNY 7.348370	1.511900 1.492044	0.00 0.00	(48,616.65) (47,978.15)	(638.50)	4.324213 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(638.50) (638.50)
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670312	300997.ZK CNE100004L77	01/21/2025 01/18/2035	(22,700) 0	CNY 7.348370	2.012691 2.032130	0.00 0.00	(45,688.09) (46,129.35)	441.26	0.000000 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	441.26 441.26
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681170	301267.ZK CNE100005WL5	11/18/2024 11/16/2034	0 0	CNY 7.348370	2.431832 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,793.918900)	ACT/360 0	0.00 (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	(1) (33,200)	CNY 7.348370	0.345655 0.342613	(10,562.81) (11,394.78)	(0.35) (0.34)	(0.00)	4.330000 (2,000.000000)	ACT/360 1	(4.50) (37.80)	100.00 0.00	287.12 (42.32)	0.00 0.00	249.32 249.32
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741469	000932.ZK CNE000001006	11/19/2024 11/17/2034	(43,100) (122,600)	CNY 7.348370	0.538895 0.570828	(64,510.04) (69,983.51)	(23,226.38) (24,602.69)	1,376.31	4.330000 (1,589.314800)	ACT/360 1	(20.06) (217.30)	100.00 0.00	2,757.66 (201.99)	0.00 0.00	3,916.67 3,916.67
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649868	001208.ZK CNE100004K29	12/30/2024 01/02/2035	(13,000) (13,000)	CNY 7.348370	1.192101 1.239980	(14,918.05) (16,119.74)	(15,497.31) (16,119.74)	622.43	4.330000 (1,600.000000)	ACT/360 1	(4.69) (50.22)	100.00 0.00	60.24 (0.69)	0.00 0.00	632.45 632.45
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057958	300035.ZK CNE100000JJ7	01/07/2025 01/05/2035	(17,700) (17,800)	CNY 7.348370	1.891576 2.002343	(32,430.30) (35,640.57)	(33,480.89) (35,441.47)	1,960.57	4.330000 (850.000000)	ACT/360 1	(3.37) (33.06)	100.00 0.00	4.57 (0.21)	0.00 0.00	1,932.08 1,932.08

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123688	600570.SH CNE000001GD5	09/25/2024 09/25/2034	(80) (80)	CNY 7.348370	3.579025 3.822361	(270.84) (305.79)	(286.32) (305.79)	19.47	4.330000 (1,525.000000)	ACT/360 1	(0.08) (0.82)	100.00 0.00	0.00 0.00	0.00 0.00	18.65 18.65
HWANG CHANG GEN CONTRACTOR CO CMN	SDB3260661423	2543.TW TW0002543006	10/09/2024 10/12/2034	(28,670) (28,670)	TWD 33.055000	2.196339 2.276251	(58,179.80) (65,260.10)	(62,969.05) (65,260.10)	2,291.05	4.330000 (974.991200)	ACT/360 1	(7.91) (119.92)	100.00 0.00	0.00 0.00	0.00 0.00	2,171.13 2,171.13
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928006	688041.SH CNE100005PT2	11/04/2024 11/02/2034	(95) (10,495)	CNY 7.348370	20.031653 20.205276	(209,333.50) (212,814.58)	(1,903.01) (1,919.50)	16.49	4.330000 (703.203900)	ACT/360 1	(15.29) (162.38)	100.00 0.00	34,318.98 (235.52)	0.00 0.00	34,173.09 34,173.09
I-CHIUN PRECISION IND CO LTD ORD CMN	SDB3265057901	2486.TW TW0002486008	01/06/2025 01/04/2035	(6,000) (6,000)	TWD 33.055000	3.070640 3.354054	(18,299.86) (20,124.33)	(18,423.84) (20,124.33)	1,700.49	4.330000 (925.000000)	ACT/360 1	(2.28) (25.61)	100.00 0.00	0.00 0.00	0.00 0.00	1,674.87 1,674.87
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123681	002230.ZK CNE100000B81	09/25/2024 09/25/2034	(244,100) (54,700)	CNY 7.348370	6.326573 6.338151	(333,189.68) (357,728.58)	(1,544,316.49) (1,547,142.73)	2,826.24	4.330000 (1,516.316200)	ACT/360 1	(97.31) (1,415.80)	100.00 0.00	53,296.38 (550.21)	0.00 0.00	54,706.82 54,706.82
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264520324	601398.SH CNE000001P37	12/24/2024 12/22/2034	0 0	CNY 7.348370	0.902241 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (275.000000)	ACT/360 0	0.00 66.21	100.00 (7,544.90)	15,778.81 66.21	(7,544.90) 0.00	8,300.12 8,300.12
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649850	601166.SH CNE000001QZ7	12/30/2024 01/02/2035	(811,900) (820,300)	CNY 7.348370	2.694475 2.625770	(2,183,793.64) (2,153,841.15)	(2,187,644.33) (2,131,862.37)	(55,781.96)	4.330000 (171.565200)	ACT/360 1	154.99 1,129.88	100.00 0.00	(1,578.07) 47.14	0.00 0.00	(56,230.15) (56,230.15)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3265127461	600602.SH CNE0000001T0	01/08/2025 01/08/2035	0 0	CNY 7.348370	1.807204 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 0	0.00 (9.64)	100.00 0.00	1,901.45 (9.64)	0.00 0.00	1,891.80 1,891.80
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261862950	600010.SH CNE0000017H1	11/01/2024 11/02/2034	(998,400) (998,400)	CNY 7.348370	0.247674 0.254005	(240,272.95) (253,598.59)	(247,277.70) (253,598.59)	6,320.90	4.330000 (1,195.748100)	ACT/360 1	(49.30) (525.72)	100.00 0.00	750.81 (11.46)	0.00 0.00	6,545.99 6,545.99
INNOLUX CORPORATION CMN	SDB3260661467	3481.TW TW0003481008	10/09/2024 10/12/2034	(183,000) (183,000)	TWD 33.055000	0.425049 0.437500	(75,156.27) (80,062.50)	(77,784.00) (80,062.50)	2,278.50	4.330000 (40.000000)	ACT/360 1	8.79 113.74	100.00 0.00	0.00 0.00	0.00 0.00	2,392.24 2,392.24
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264583148	000977.ZK CNE0000012M2	12/27/2024 12/27/2034	0 0	CNY 7.348370	6.936232 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,425.000000)	ACT/360 0	0.00 (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 7.348370	3.338155 3.452279	(151,999.55) (160,876.20)	(155,558.04) (160,876.20)	5,318.17	4.330000 (1,499.678100)	ACT/360 1	(43.97) (453.87)	100.00 0.00	0.00 0.00	0.00 0.00	4,864.29 4,864.29
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264120675	688301.SH CNE1000042V8	12/16/2024 12/14/2034	(4,962) (1,762)	CNY 7.348370	13.104947 13.179389	(22,886.10) (23,312.64)	(65,026.75) (65,396.13)	369.38	4.330000 (1,400.000000)	ACT/360 1	(6.10) (721.90)	100.00 0.00	(3,659.53) (693.06)	0.00 0.00	(4,012.04) (4,012.04)
ITEQ CORPORATION CMN	SDB3262115536	6213.TW TW0006213002	11/06/2024 11/08/2034	(17,000) (17,000)	TWD 33.055000	2.120708 2.384987	(35,678.70) (40,544.77)	(36,052.03) (40,544.77)	4,492.74	4.330000 (885.294100)	ACT/360 1	(3.90) (44.87)	100.00 0.00	0.00 0.00	0.00 0.00	4,447.86 4,447.86
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427201	000301.ZK CNE0000012K6	10/08/2024 10/10/2034	(550,500) (550,500)	CNY 7.348370	1.128141 1.127056	(618,248.93) (620,444.19)	(621,041.81) (620,444.19)	(597.61)	4.330000 (1,392.647500)	ACT/360 1	(164.54) (1,528.25)	100.00 0.00	0.00 0.00	0.00 0.00	(2,125.86) (2,125.86)
JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670326	300339.ZK CNE100001JT4	01/21/2025 01/18/2035	(2,100) 0	CNY 7.348370	6.711693 6.758665	0.00 0.00	(14,094.55) (14,193.20)	98.64	0.000000 (1,025.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	98.64 98.64
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983892	000936.ZK CNE000001063	01/06/2025 01/05/2035	0 (8,500)	CNY 7.348370	0.941705 0.000000	(7,708.52) (9,451.25)	0.00 0.00	0.00	4.330000 (1,059.411700)	ACT/360 1	(1.13) (12.92)	100.00 0.00	1,981.08 (12.92)	0.00 0.00	1,968.16 1,968.16
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530600	601028.SH CNE100001914	12/05/2024 12/07/2034	(102,200) (66,500)	CNY 7.348370	1.590829 1.577605	(104,611.95) (104,232.88)	(162,582.72) (161,231.20)	(1,351.53)	4.330000 (1,963.120300)	ACT/360 1	(44.51) (466.02)	100.00 0.00	(485.30) (119.29)	0.00 0.00	(2,302.84) (2,302.84)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040698	300294.ZK CNE100001FF1	11/26/2024 11/24/2034	(9,000) (9,300)	CNY 7.348370	3.954619 4.135087	(36,176.54) (38,456.31)	(35,591.57) (37,215.78)	1,624.22	4.330000 (1,675.000000)	ACT/360 1	(12.21) (126.88)	100.00 0.00	51.44 (4.49)	0.00 0.00	1,548.77 1,548.77

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707292	600461.SH CNE000001HW3	12/10/2024 12/08/2034	(81,400) (81,400)	CNY 7.348370	1.311856 1.353068	(101,046.54) (110,139.77)	(106,785.04) (110,139.77)	3,354.72	4.330000 (1,829.637500)	ACT/360 1	(38.11) (383.09)	100.00 0.00	0.00 0.00	0.00 0.00	2,971.64 2,971.64
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116866	002176.ZK CNE1000007F4	11/27/2024 11/27/2034	(134,200) (134,200)	CNY 7.348370	0.985253 1.009091	(125,900.54) (135,419.95)	(132,220.89) (135,419.95)	3,199.06	4.330000 (2,002.142300)	ACT/360 1	(53.73) (544.69)	100.00 0.00	0.00 0.00	0.00 0.00	2,654.38 2,654.38
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649839	301251.ZK CNE1000068P5	12/30/2024 01/02/2035	0 0	CNY 7.348370	4.620072 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (35.56)	100.00 0.00	(261.92) (35.56)	0.00 0.00	(297.48) (297.48)
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123345	603871.SH CNE100002SQ9	09/25/2024 09/25/2034	(340,300) (330,200)	CNY 7.348370	2.361068 2.621955	(796,447.02) (868,197.69)	(803,471.38) (892,251.30)	88,779.91	4.330000 (1,609.971200)	ACT/360 1	(251.76) (2,344.10)	100.00 0.00	0.00 0.00	0.00 0.00	86,435.82 86,435.82
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120639	002501.ZK CNE100000WP7	12/16/2024 12/14/2034	(27) (27)	CNY 7.348370	0.217735 0.218499	(5.54) (5.90)	(5.88) (5.90)	0.02	4.330000 (2,250.000000)	ACT/360 1	(0.00) (5.94)	100.00 0.00	(319.49) (5.91)	0.00 0.00	(325.41) (325.41)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261230623	600189.SH CNE000000XG5	10/21/2024 10/19/2034	0 (62,695)	CNY 7.348370	0.956675 0.000000	(58,135.76) (60,489.98)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(20.98) (707.08)	100.00 0.00	7,076.20 (730.63)	0.00 0.00	6,369.12 6,369.12
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604103	600189.SH CNE000000XG5	01/17/2025 01/18/2035	(41,095) 0	CNY 7.348370	0.956675 0.961209	0.00 0.00	(39,314.55) (39,500.88)	186.34	4.324213 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	186.34 186.34
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND	SDB3265670270	300762.ZK CNE1000003JY0	01/21/2025 01/18/2035	(10,600) 0	CNY 7.348370	2.897241 2.917848	0.00 0.00	(30,710.76) (30,929.19)	218.44	0.000000 (1,425.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	218.44 218.44
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND	SDB3260760928	300762.ZK CNE100003JY0	10/15/2024 10/12/2034	0 (9,100)	CNY 7.348370	2.897241 0.000000	(23,842.36) (26,023.81)	0.00 0.00	0.00	4.330000 (1,753.296700)	ACT/360 1	(8.48) (86.32)	100.00 0.00	984.26 (86.32)	0.00 0.00	897.94 897.94
KASIKORNBANK PCL NVDR CMN	SDB3265276894	KBANK_n.BK TH0016010R14	01/09/2025 01/10/2035	(185,900) (85,600)	THB 34.727500	4.708084 4.641025	(398,625.93) (394,525.82)	(875,232.88) (862,766.50)	0.00	4.330000 (50.000000)	ACT/360 1	41.92 249.73	100.00 0.00	0.00 0.00	0.00 0.00	(12,216.65) (12,216.65)
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123437	688598.SH CNE100004033	09/25/2024 09/25/2034	(21,678) (21,678)	CNY 7.348370	2.767961 2.850987	(54,262.42) (61,803.69)	(60,003.85) (61,803.69)	1,799.83	4.330000 (2,146.510200)	ACT/360 1	(24.92) (250.53)	100.00 0.00	0.00 0.00	0.00 0.00	1,549.30 1,549.30
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272406	603662.SH CNE100003M02	01/10/2025 01/11/2035	(1,300) (1,400)	CNY 7.348370	9.849803 9.560265	(14,000.29) (13,369.79)	(12,804.74) (12,428.34)	(376.40)	4.330000 (1,700.000000)	ACT/360 1	(5.00) (29.85)	100.00 0.00	(47.40) (2.44)	0.00 0.00	(453.65) (453.65)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115527	603355.SH CNE1000022K3	11/07/2024 11/09/2034	(8,313) (8,313)	CNY 7.348370	3.052378 3.093121	(25,272.94) (25,713.11)	(25,374.42) (25,713.11)	338.70	4.330000 (1,750.000000)	ACT/360 1	(9.19) (126.93)	100.00 0.00	(205.31) (32.36)	0.00 0.00	6.46 6.46
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670317	688037.SH CNE100005X23	01/21/2025 01/18/2035	(2,200) 0	CNY 7.348370	10.790148 10.879322	0.00 0.00	(23,738.33) (23,934.51)	196.18	0.000000 (1,675.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	196.18 196.18
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261724274	002625.ZK CNE1000018P0	10/30/2024 10/30/2034	0 0	CNY 7.348370	5.618933 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,121.428500)	ACT/360 0	0.00 (17.90)	100.00 0.00	5,141.54 (17.90)	0.00 0.00	5,123.64 5,123.64
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057971	688700.SH CNE1000051C9	01/07/2025 01/05/2035	0 0	CNY 7.348370	3.645706 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,700.000000)	ACT/360 0	0.00 (21.66)	100.00 0.00	1,213.43 (21.66)	0.00 0.00	1,191.78 1,191.78
LANDMARK OPTOELECTRONICS CORPORATION CMN	SDB3260644167	3081.TWO TW0003081006	10/08/2024 10/06/2034	(2,000) (2,000)	TWD 33.055000	12.706096 11.798780	(22,255.78) (23,597.56)	(25,412.19) (23,597.56)	(1,814.63)	4.330000 (912.500000)	ACT/360 1	(2.80) (38.52)	100.00 0.00	0.00 0.00	0.00 0.00	(1,853.16) (1,853.16)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123005	688017.SH CNE1000043F9	09/25/2024 09/25/2034	(68) (68)	CNY 7.348370	19.866991 14.756852	(1,109.84) (1,003.47)	(1,350.96) (1,003.47)	(347.49)	4.330000 (1,750.000000)	ACT/360 1	(0.42) (3.57)	100.00 0.00	0.00 0.00	0.00 0.00	(351.06) (351.06)
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 7.348370	1.464270 1.548609	(8,059.99) (8,827.07)	(8,346.34) (8,827.07)	480.73	4.330000 (1,825.000000)	ACT/360 1	(3.02) (32.12)	100.00 0.00	0.00 0.00	0.00 0.00	448.61 448.61

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123395	603477.SH CNE100002T63	09/25/2024 09/25/2034	(89,700) (89,700)	CNY 7.348370	2.200488 2.392557	(197,819.63) (214,612.33)	(197,383.77) (214,612.33)	17,228.55	4.330000 (1,061.120400)	ACT/360 1	(32.50) (265.57)	100.00 0.00	0.00 0.00	0.00 0.00	16,962.98 16,962.98
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265465945	600758.SH CNE000000MW5	01/15/2025 01/16/2035	(112,000) (112,000)	CNY 7.348370	0.449079 0.439842	(49,262.33) (49,262.33)	(50,296.87) (49,262.33)	(1,034.54)	4.330000 (1,350.000000)	ACT/360 1	(12.55) (12.55)	100.00 0.00	0.00 0.00	0.00 0.00	(1,047.09) (1,047.09)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115544	601003.SH CNE000001R68	11/07/2024 11/09/2034	(47,890) (272,790)	CNY 7.348370	0.361985 0.363972	(97,175.44) (101,827.37)	(17,335.46) (17,430.63)	95.17	4.330000 (1,748.277000)	ACT/360 1	(34.94) (451.49)	100.00 0.00	6,264.47 (435.45)	0.00 0.00	5,908.14 5,908.14
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	SDB3262540419	300729.ZK CNE1000035N9	11/14/2024 11/16/2034	(116,505) (124,005)	CNY 7.348370	2.056238 2.146333	(247,846.44) (266,323.07)	(239,562.05) (250,058.58)	10,496.53	4.330000 (1,792.457900)	ACT/360 1	(91.37) (847.53)	100.00 0.00	769.80 (75.82)	0.00 0.00	10,418.80 10,418.80
LONG YUAN CONSTRUCTION GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261654688	600491.SH CNE000001HQ5	10/29/2024 10/27/2034	(82,300) (81,000)	CNY 7.348370	0.468131 0.501636	(37,114.28) (40,677.79)	(38,527.18) (41,284.68)	2,757.50	4.330000 (1,889.351800)	ACT/360 1	(14.59) (140.62)	100.00 0.00	0.00 0.00	0.00 0.00	2,616.88 2,616.88
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND	SDB3262800193	000523.ZK CNE0000005T1	11/20/2024 11/20/2034	(166,900) (147,700)	CNY 7.348370	0.389202 0.411035	(55,024.60) (61,497.50)	(64,957.81) (68,601.71)	3,643.91	4.330000 (1,220.768400)	ACT/360 1	(11.26) (123.59)	100.00 0.00	0.00 0.00	0.00 0.00	3,520.32 3,520.32
LOTUS PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123562	1795.TW TW0001795003	09/24/2024 09/22/2034	(36,000) (36,000)	TWD 33.055000	7.805173 8.216463	(284,282.06) (295,792.67)	(280,986.24) (295,792.67)	14,806.43	4.330000 (621.527700)	ACT/360 1	(13.50) (199.35)	100.00 0.00	0.00 0.00	0.00 0.00	14,607.08 14,607.08
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242831	300850.ZK CNE100004116	11/29/2024 11/30/2034	(94,615) (114,640)	CNY 7.348370	2.517565 2.535088	(266,849.36) (293,575.81)	(238,199.42) (239,857.39)	1,657.96	4.330000 (2,105.918500)	ACT/360 1	(120.79) (1,098.74)	100.00 0.00	4,412.46 (564.23)	0.00 0.00	4,971.68 4,971.68
LUXNET CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260121442	4979.TWO TW0004979000	09/24/2024 09/22/2034	(4,000) (4,000)	TWD 33.055000	5.702617 5.731707	(23,433.49) (22,926.83)	(22,810.47) (22,926.83)	116.36	4.330000 (1,262.500000)	ACT/360 1	(5.46) (74.45)	100.00 0.00	0.00 0.00	0.00 0.00	41.91 41.91
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123461	688062.SH CNE100005RD2	09/25/2024 09/25/2034	(1) (1)	CNY 7.348370	2.391006 2.758545	(2.29) (2.76)	(2.39) (2.76)	0.37	4.330000 (275.000000)	ACT/360 1	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	0.37 0.37
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261928014	002881.ZK CNE100002Q41	11/04/2024 11/02/2034	0 0	CNY 7.348370	4.422750 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,544.348600)	ACT/360 0	0.00 (122.31)	100.00 0.00	9,322.05 (122.31)	0.00 0.00	9,199.73 9,199.73
MERIDA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262990894	9914.TW TW0009914002	11/22/2024 11/22/2034	(10,000) (10,000)	TWD 33.055000	4.674028 4.603659	(46,202.63) (46,036.59)	(46,740.28) (46,036.59)	(703.69)	4.330000 (225.000000)	ACT/360 1	2.65 34.58	100.00 0.00	0.00 0.00	0.00 0.00	(669.11) (669.11)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465986	300432.ZK CNE100001YV9	01/15/2025 01/16/2035	(20,400) (600)	CNY 7.348370	2.235870 2.046095	(1,252.43) (1,252.43)	(45,611.75) (41,740.35)	(3,871.40)	4.330000 (1,725.000000)	ACT/360 1	(0.45) (0.45)	100.00 0.00	0.00 0.00	0.00 0.00	(3,871.85) (3,871.85)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057940	300432.ZK CNE100001YV9	01/07/2025 01/05/2035	0 0	CNY 7.348370	2.235870 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 1	0.00 (112.31)	100.00 0.00	(1,056.77) (112.31)	0.00 0.00	(1,169.08) (1,169.08)
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 7.348370	6.672228 6.860948	(16,968.40) (17,838.46)	(17,347.79) (17,838.46)	490.67	4.330000 (1,725.000000)	ACT/360 1	(5.99) (55.63)	100.00 0.00	0.00 0.00	0.00 0.00	435.04 435.04
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR	SDB3262992335	MINT_n.BK TH0128010R17	11/22/2024 11/22/2034	(306,500) (334,200)	THB 34.727500	0.688215 0.759848	(228,644.27) (254,116.37)	(210,938.02) (232,893.44)	21,955.42	4.330000 (50.000000)	ACT/360 1	27.39 326.53	100.00 0.00	4,926.02 62.41	0.00 0.00	27,207.98 27,207.98
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406609	300848.ZK CNE1000040Z3	01/14/2025 01/12/2035	(12,900) (11,700)	CNY 7.348370	2.147415 2.105725	(23,909.52) (24,721.46)	(27,701.65) (27,163.86)	(537.80)	4.330000 (1,750.000000)	ACT/360 1	(8.65) (12.84)	100.00 0.00	0.00 0.00	0.00 0.00	(550.64) (550.64)
MIRLE AUTOMATION CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3261018872	2464.TW TW0002464005	10/15/2024 10/13/2034	(32,000) (32,000)	TWD 33.055000	2.175163 2.554878	(70,155.52) (81,756.10)	(69,605.20) (81,756.10)	12,150.89	4.330000 (966.406200)	ACT/360 1	(9.00) (145.17)	100.00 0.00	0.00 0.00	0.00 0.00	12,005.73 12,005.73
MUANGTHAI CAPITAL PCL NVDR	SDB3260121409	MTC_n.BK TH6068010R19	09/24/2024 09/22/2034	(289,200) (289,200)	THB 34.727500	1.259809 1.413298	(365,786.52) (408,725.87)	(364,336.62) (408,725.87)	44,389.25	4.330000 (2,569.009300)	ACT/360 1	(211.87) (2,939.60)	100.00 0.00	0.00 0.00	0.00 0.00	41,449.65 41,449.65

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186006	000737.ZK CNE000000PR8	11/29/2024 11/30/2034	(169,800) (158,100)	CNY 7.348370	1.279195 1.102346	(185,510.59) (170,690.76)	(217,207.35) (187,178.28)	(30,029.07)	4.330000 (1,979.854500)	ACT/360 1	(81.49) (753.63)	100.00 0.00	(1,650.60) (37.65)	0.00 0.00	(32,433.30) (32,433.30)
NAN YA PLASTICS CORP CMN	SDB3265670297	1303.TW TW0001303006	01/17/2025 01/17/2035	(71,000) 0	TWD 33.055000	0.936318 0.932942	0.00 0.00	(66,478.60) (66,238.88)	(239.71)	4.324213 (40.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(239.71) (239.71)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800228	300618.ZK CNE100002PM4	11/20/2024 11/20/2034	0 (2,300)	CNY 7.348370	4.547947 0.000000	(9,888.17) (10,606.88)	0.00 0.00	0.00	4.330000 (1,740.217300)	ACT/360 1	(3.50) (36.62)	100.00 0.00	238.75 (40.23)	0.00 0.00	202.13 202.13
NANYA TECHNOLOGY CORPORATION ORD CMN	SDB3262115580	2408.TW TW0002408002	11/06/2024 11/08/2034	(398,000) (398,000)	TWD 33.055000	0.847073 0.888963	(305,275.55) (353,807.18)	(337,135.08) (353,807.17)	16,672.10	4.330000 (454.396900)	ACT/360 1	4.02 15.47	100.00 0.00	0.00 0.00	0.00 0.00	16,687.56 16,687.56
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260128341	688126.SH CNE1000040F5	09/25/2024 09/25/2034	(99,619) (91,919)	CNY 7.348370	2.581525 2.573203	(229,333.49) (236,326.47)	(257,168.93) (256,339.92)	(829.00)	4.330000 (1,943.072100)	ACT/360 1	(95.36) (833.44)	100.00 0.00	0.00 0.00	0.00 0.00	(1,662.44) (1,662.44)
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3265670281	300077.ZK CNE100000NT8	01/21/2025 01/18/2035	(3,100) 0	CNY 7.348370	3.184380 3.187342	0.00 0.00	(9,871.58) (9,880.76)	9.18	0.000000 (1,675.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	9.18 9.18
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3263707242	300077.ZK CNE100000NT8	12/10/2024 12/08/2034	0 0	CNY 7.348370	3.184380 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,300.000000)	ACT/360 1	0.00 (55.48)	100.00 0.00	1,049.24 (55.48)	0.00 0.00	993.76 993.76
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530574	002405.ZK CNE100000P69	12/05/2024 12/07/2034	(155,400) (155,300)	CNY 7.348370	1.202988 1.316381	(180,324.89) (204,445.31)	(186,944.32) (204,565.53)	17,621.22	4.330000 (2,145.396000)	ACT/360 1	(82.87) (874.90)	100.00 0.00	0.00 0.00	0.00 0.00	16,746.32 16,746.32
NGERN TID LOR PCL NVDR CMN SERIES NVDR	SDB3260121420	TIDLOR_n.BK THA271010R18	09/24/2024 09/22/2034	(856,800) (856,800)	THB 34.727500	0.446332 0.494006	(376,831.78) (423,264.03)	(382,417.39) (423,264.03)	40,846.64	4.330000 (1,298.491400)	ACT/360 1	(85.01) (1,089.18)	100.00 (7,889.21)	0.00 0.00	0.00 0.00	31,868.25 31,868.25
NINGBO JIFENG AUTO PARTS CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123510	603997.SH CNE100001V94	09/25/2024 09/25/2034	0 0	CNY 7.348370	1.575860 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,478.947300)	ACT/360 0	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	(101,371) (98,271)	CNY 7.348370	4.281222 4.305654	(391,221.47) (423,402.57)	(433,991.71) (436,468.44)	2,476.73	4.330000 (1,575.151800)	ACT/360 1	(120.25) (1,246.65)	100.00 0.00	0.00 0.00	0.00 0.00	1,230.08 1,230.08
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND	SDB3263116865	600884.SH CNE000000JJ8	11/27/2024 11/27/2034	(101,500) (101,500)	CNY 7.348370	0.996139 0.995518	(97,154.99) (101,045.10)	(101,108.14) (101,045.10)	(63.04)	4.330000 (1,538.522100)	ACT/360 1	(29.37) (182.42)	100.00 0.00	0.00 0.00	0.00 0.00	(245.46) (245.46)
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604105	300953.ZK CNE100004G17	01/17/2025 01/18/2035	0 0	CNY 7.348370	14.058900 0.000000	0.00 0.00	0.00 0.00	0.00	4.324213 (2,100.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(491.43) (15.28)	0.00 0.00	(491.43) (491.43)
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531277	300953.ZK CNE100004G17	01/16/2025 01/18/2035	0 0	CNY 7.348370	14.058900 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(234.98) (1.32)	0.00 0.00	(234.98) (234.98)
NINGXIA BAOFENG ENERGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857840	600989.SH CNE100003LF5	01/02/2025 01/02/2035	(272,900) (312,400)	CNY 7.348370	2.269891 2.271722	(702,967.48) (710,791.00)	(619,453.29) (619,952.93)	499.64	4.330000 (441.053100)	ACT/360 1	(0.63) (15.04)	100.00 0.00	423.44 (2.70)	0.00 0.00	908.04 908.04
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465928	000519.ZK CNE000000198	01/15/2025 01/16/2035	(6,800) (6,800)	CNY 7.348370	1.936484 1.937290	(13,173.57) (13,173.57)	(13,168.09) (13,173.57)	5.48	4.330000 (2,250.000000)	ACT/360 1	(6.65) (6.65)	100.00 0.00	0.00 0.00	0.00 0.00	(1.17) (1.17)
ONENESS BIOTECH CO., LTD. CMN	SDB3260661452	4743.TWO TW0004743000	10/09/2024 10/12/2034	(20,000) (20,000)	TWD 33.055000	2.371805 2.661585	(46,444.20) (53,231.70)	(47,436.09) (53,231.70)	5,795.61	4.330000 (675.000000)	ACT/360 1	(2.31) (42.90)	100.00 0.00	0.00 0.00	0.00 0.00	5,752.71 5,752.71
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054700	000629.ZK CNE0000007H2	12/13/2024 12/14/2034	(53,500) (53,500)	CNY 7.348370	0.372872 0.393298	(19,349.13) (21,041.44)	(19,948.64) (21,041.44)	1,092.80	4.330000 (1,858.317700)	ACT/360 1	(7.46) (78.58)	100.00 0.00	0.00 0.00	0.00 0.00	1,014.22 1,014.22
PEGATRON CORPORATION CMN	SDB3265345606	4938.TW TW0004938006	01/10/2025 01/10/2035	(6,000) (3,000)	TWD 33.055000	2.828619 2.857282	(8,325.53) (8,661.37)	(16,971.71) (17,143.69)	171.98	4.330000 (40.000000)	ACT/360 1	0.95 5.68	100.00 0.00	0.00 0.00	0.00 0.00	177.66 177.66

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263707255	601857.SH CNE1000007Q1	12/10/2024 12/08/2034	0 0	CNY 7.348370	1.205710 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (158.533700)	ACT/360 0	0.00 86.72	100.00 0.00	(78.99) 86.72	0.00 0.00	7.74 7.74
PHARMA ESSENTIA CORPORATION CMN	SDB3260121402	6446.TW TW0006446008	09/24/2024 09/22/2034	(20,000) (20,000)	TWD 33.055000	21.691121 19.071962	(426,392.88) (381,439.23)	(433,822.42) (381,439.23)	(52,383.18)	4.330000 (271.250000)	ACT/360 1	13.75 171.93	100.00 0.00	0.00 0.00	0.00 0.00	(52,211.26) (52,211.26)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND	SDB3264054688	300725.ZK CNE1000035K5	12/13/2024 12/14/2034	(1,985) (1,985)	CNY 7.348370	4.150580 4.588471	(7,856.50) (9,108.11)	(8,238.90) (9,108.11)	869.21	4.330000 (2,137.027700)	ACT/360 1	(3.57) (175.80)	100.00 0.00	3,774.76 (135.76)	0.00 0.00	4,468.18 4,468.18
PHISON ELECTRONICS CORPORATION CMN	SDB3262741488	8299.TWO TW0008299009	11/18/2024 11/16/2034	(17,000) (17,000)	TWD 33.055000	13.371653 16.280488	(226,136.19) (276,768.30)	(227,318.11) (276,768.30)	49,450.19	4.330000 (242.647000)	ACT/360 1	18.05 205.39	100.00 (6,749.50)	0.00 0.00	0.00 0.00	42,906.08 42,906.08
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649795	000001.ZK CNE000000040	12/30/2024 01/02/2035	0 (12,700)	CNY 7.348370	1.562251 0.000000	(19,512.29) (20,291.69)	(19,512.29) 0.00	0.00	4.330000 (75.000000)	ACT/360 1	2.03 20.27	100.00 0.00	453.46 30.42	0.00 0.00	473.73 473.73
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123573	601666.SH CNE000001PH7	09/25/2024 09/25/2034	(301,700) (301,700)	CNY 7.348370	1.223401 1.368310	(368,364.54) (412,819.02)	(369,099.95) (412,819.02)	43,719.07	4.330000 (957.515700)	ACT/360 1	(48.32) (532.75)	100.00 0.00	168.01 (1.63)	0.00 0.00	43,354.33 43,354.33
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3262800219	688072.SH CNE100005998	11/20/2024 11/20/2034	(9,583) (6,783)	CNY 7.348370	20.346009 20.745931	(132,066.00) (141,665.06)	(194,975.80) (198,808.25)	3,832.45	4.330000 (1,716.828800)	ACT/360 1	(45.94) (457.55)	100.00 0.00	0.00 0.00	0.00 0.00	3,374.91 3,374.91
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328846	600155.SH CNE000000X53	12/19/2024 12/21/2034	(142,100) (153,900)	CNY 7.348370	0.937623 0.959314	(139,360.30) (148,243.14)	(133,236.21) (136,318.58)	3,082.37	4.330000 (1,205.620500)	ACT/360 1	(28.84) (145.82)	100.00 0.00	922.01 (22.10)	0.00 0.00	3,858.56 3,858.56
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328874	601669.SH CNE1000017G1	12/19/2024 12/21/2034	(1,533,100) (1,485,200)	CNY 7.348370	0.684506 0.729121	(1,005,634.86) (1,085,659.31)	(1,049,415.45) (1,117,815.48)	68,400.03	4.330000 (1,063.055400)	ACT/360 1	(166.38) (1,952.83)	100.00 0.00	0.00 0.00	0.00 0.00	66,447.20 66,447.20
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN	SDB3262115563	6770.TW TW0006770001	11/06/2024 11/08/2034	(367,000) (367,000)	TWD 33.055000	0.432612 0.484756	(151,277.40) (177,905.45)	(158,768.72) (177,905.45)	19,136.73	4.330000 (297.888200)	ACT/360 1	8.88 96.27	100.00 0.00	30.51 0.80	0.00 0.00	19,263.51 19,263.51
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR	SDB3265128017	PTTGC_n.BK TH1074010R12	01/07/2025 01/05/2035	0 0	THB 34.727500	0.662299 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (479.264700)	ACT/360 0	0.00 (1.50)	100.00 0.00	2,195.52 (1.50)	0.00 0.00	2,194.02 2,194.02
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588303	688063.SH CNE100005D68	10/10/2024 10/12/2034	(79) (79)	CNY 7.348370	5.281443 5.469294	(390.87) (432.07)	(417.23) (432.07)	14.84	4.330000 (1,775.000000)	ACT/360 1	(0.14) (1.51)	100.00 0.00	0.00 0.00	0.00 0.00	13.33 13.33
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531301	002232.ZK CNE100000B73	01/16/2025 01/18/2035	0 0	CNY 7.348370	2.558391 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,734.966216)	ACT/360 0	0.00 0.00	100.00 0.00	(181.39) (8.87)	0.00 0.00	(181.39) (181.39)
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649855	300183.ZK CNE1000010C5	12/30/2024 01/02/2035	0 0	CNY 7.348370	2.144693 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,825.000000)	ACT/360 1	0.00 (33.01)	100.00 0.00	3,037.57 (33.01)	0.00 0.00	3,004.56 3,004.56
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465996	688556.SH CNE1000044B6	01/15/2025 01/16/2035	0 (10,543)	CNY 7.348370	1.454744 0.000000	(14,650.96) (14,650.96)	0.00 0.00	0.00	4.330000 (1,975.000000)	ACT/360 1	(6.28) (6.28)	100.00 0.00	(17.75) (5.85)	0.00 0.00	(24.03) (24.03)
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201713	688556.SH CNE1000044B6	01/09/2025 01/11/2035	0 0	CNY 7.348370	1.454744 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 0	0.00 (76.07)	100.00 0.00	745.13 (76.07)	0.00 0.00	669.06 669.06
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716689	688556.SH CNE1000044B6	12/31/2024 01/02/2035	0 0	CNY 7.348370	1.454744 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,223.405100)	ACT/360 0	0.00 (6.38)	100.00 0.00	491.00 (6.38)	0.00 0.00	484.62 484.62
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265604075	688556.SH CNE1000044B6	01/17/2025 01/18/2035	(38,994) 0	CNY 7.348370	1.454744 1.442486	0.00 0.00	(56,726.30) (56,248.31)	(477.99)	4.324213 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(477.99) (477.99)
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127412	300779.ZK CNE100003QG2	01/08/2025 01/08/2035	(800) (1,400)	CNY 7.348370	11.648842 13.230338	(15,656.34) (18,522.47)	(9,319.07) (10,584.27)	1,265.20	4.330000 (1,725.000000)	ACT/360 1	(5.27) (47.36)	100.00 0.00	1,002.12 (28.86)	0.00 0.00	2,219.96 2,219.96

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127423	688677.SH CNE100005410	01/08/2025 01/08/2035	(88) (88)	CNY 7.348370	5.406641 5.132818	(460.17) (451.69)	(475.78) (451.69)	(24.10)	4.330000 (2,250.000000)	ACT/360 1	(0.23) (3.64)	100.00 0.00	70.60 (1.81)	0.00 0.00	42.86 42.86
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272457	000792.ZK CNE000000SW2	01/10/2025 01/11/2035	0 (15,500)	CNY 7.348370	2.244035 0.000000	(33,508.50) (35,106.31)	0.00 0.00	0.00	4.330000 (600.000000)	ACT/360 1	(1.36) (9.38)	100.00 0.00	1,272.17 (9.38)	0.00 0.00	1,262.79 1,262.79
QUANTUMTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530567	688027.SH CNE100004231	12/05/2024 12/07/2034	(600) (600)	CNY 7.348370	35.341171 40.744534	(21,373.65) (24,446.72)	(21,204.70) (24,446.72)	3,242.02	4.330000 (2,075.000000)	ACT/360 1	(9.38) (96.72)	100.00 0.00	0.00 0.00	0.00 0.00	3,145.30 3,145.30
QUETEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921685	603236.SH CNE100003N01	01/03/2025 01/05/2035	(2,900) (2,900)	CNY 7.348370	10.451297 9.386277	(26,567.78) (27,220.20)	(30,308.76) (27,220.20)	(3,088.56)	4.330000 (1,725.000000)	ACT/360 1	(9.46) (85.11)	100.00 0.00	0.00 0.00	0.00 0.00	(3,173.67) (3,173.67)
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487510	300442.ZK CNE100001Z58	10/09/2024 10/11/2034	(38,167) (38,167)	CNY 7.348370	7.126751 7.095743	(253,033.43) (270,823.22)	(272,006.69) (270,823.22)	(1,183.47)	4.330000 (1,384.149200)	ACT/360 1	(64.71) (743.99)	100.00 0.00	7,656.67 (77.06)	0.00 0.00	5,729.22 5,729.22
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589496	688331.SH CNE100005B03	12/06/2024 12/07/2034	(23,329) (22,629)	CNY 7.348370	3.595355 3.966441	(75,257.20) (90,005.47)	(83,876.04) (92,533.11)	8,657.07	4.330000 (1,310.967100)	ACT/360 1	(16.58) (156.70)	100.00 0.00	0.00 0.00	0.00 0.00	8,500.37 8,500.37
RICHWAVE TECHNOLOGY CORP CMN	SDB3260661463	4968.TW TW0004968003	10/09/2024 10/12/2034	0 0	TWD 33.055000	5.415217 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (671.428500)	ACT/360 0	0.00 (43.55)	100.00 0.00	8,370.97 (43.55)	0.00 0.00	8,327.42 8,327.42
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800215	600259.SH CNE0000012R1	11/20/2024 11/20/2034	0 0	CNY 7.348370	4.154663 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,125.000000)	ACT/360 0	0.00 (2.50)	100.00 0.00	39.64 (2.50)	0.00 0.00	37.14 37.14
ROBOTTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390221	300757.ZK CNE100003JT0	12/20/2024 12/21/2034	(5,700) (5,700)	CNY 7.348370	22.794171 30.710444	(118,582.57) (175,049.53)	(129,926.77) (175,049.53)	45,122.76	4.330000 (1,747.368400)	ACT/360 1	(36.50) (467.32)	100.00 0.00	2,480.23 (13.62)	0.00 0.00	47,135.67 47,135.67
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465933	603893.SH CNE100003RK2	01/15/2025 01/16/2035	(500) (500)	CNY 7.348370	18.326513 17.386414	(8,693.21) (8,693.21)	(9,163.26) (8,693.21)	(470.05)	4.330000 (1,400.000000)	ACT/360 1	(2.34) (2.34)	100.00 0.00	0.00 0.00	0.00 0.00	(472.38) (472.38)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123522	002493.ZK CNE100000W60	09/25/2024 09/25/2034	(324,000) (324,000)	CNY 7.348370	1.217957 1.235883	(374,887.44) (400,426.09)	(394,618.13) (400,426.09)	5,807.97	4.330000 (1,297.168200)	ACT/360 1	(86.92) (915.60)	100.00 0.00	0.00 0.00	0.00 0.00	4,892.37 4,892.37
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716718	002617.ZK CNE1000016Y6	12/31/2024 01/02/2035	0 0	CNY 7.348370	0.933540 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,275.000000)	ACT/360 0	0.00 (12.65)	100.00 0.00	1,797.56 (12.65)	0.00 0.00	1,784.91 1,784.91
RUENTEX INDUSTRIES LIMITED CMN	SDB3265057954	2915.TW TW0002915006	01/06/2025 01/04/2035	(5,000) (5,000)	TWD 33.055000	2.063228 2.167676	(10,146.46) (10,838.38)	(10,316.14) (10,838.38)	522.24	4.330000 (450.000000)	ACT/360 1	0.04 (0.11)	100.00 0.00	0.00 0.00	0.00 0.00	522.13 522.13
RUN LONG CONSTRUCTION CO LTD ORD CMN	SDB3260121500	1808.TW TW0001808004	09/24/2024 09/22/2034	(800) (800)	TWD 33.055000	1.086069 1.140244	(860.03) (912.20)	(868.85) (912.20)	43.34	4.330000 (475.000000)	ACT/360 1	(0.00) (0.11)	100.00 0.00	0.00 0.00	0.00 0.00	43.23 43.23
RUNJIAN COMMUNICATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649887	002929.ZK CNE1000033M6	12/30/2024 01/02/2035	(21,900) (17,900)	CNY 7.348370	4.157385 4.424162	(72,331.59) (82,182.53)	(91,046.72) (96,889.16)	5,842.43	4.330000 (1,530.307200)	ACT/360 1	(20.86) (219.66)	100.00 0.00	2,219.32 (65.78)	0.00 0.00	7,842.10 7,842.10
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345614	002352.ZK CNE100000L63	01/13/2025 01/11/2035	(25,600) (25,600)	CNY 7.348370	5.525035 5.373720	(136,408.50) (137,567.23)	(141,440.89) (137,567.23)	(3,873.66)	4.330000 (625.000000)	ACT/360 1	(7.14) (10.08)	100.00 0.00	(12.40) (0.35)	0.00 0.00	(3,896.15) (3,896.15)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264921647	600104.SH CNE000000TY6	01/03/2025 01/05/2035	0 0	CNY 7.348370	2.218179 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,314.592200)	ACT/360 0	0.00 (216.43)	100.00 0.00	32,593.69 (216.43)	0.00 0.00	32,377.26 32,377.26
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123550	688289.SH CNE1000043J1	09/25/2024 09/25/2034	0 0	CNY 7.348370	2.709444 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (255.028200)	ACT/360 0	0.00 36.71	100.00 0.00	9,768.65 36.71	0.00 0.00	9,805.35 9,805.35
SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531280	603033.SH CNE100002ZZ5	01/16/2025 01/18/2035	(6,600) 0	CNY 7.348370	1.824895 1.769229	0.00 0.00	(12,044.30) (11,676.91)	(367.40)	4.330000 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(367.40) (367.40)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426682	002291.ZK CNE100000FS6	12/04/2024 12/04/2034	(3) (3)	CNY 7.348370	0.947149 0.861704	(2.42) (2.59)	(2.84) (2.59)	(0.26)	4.330000 (1,475.000000)	ACT/360 1	(0.00) (0.01)	100.00 0.00	0.00 0.00	0.00 0.00	(0.26) (0.26)
SCB X PCL NVDR CMN SERIES NVDR	SDB3264520724	SCB_n.BK THA790010R17	12/23/2024 12/21/2034	(253,700) (29,900)	THB 34.727500	3.498668 3.472917	(104,000.00) (103,528.81)	(887,612.12) (881,079.09)	(6,533.04)	4.330000 (50.000000)	ACT/360 1	11.01 154.35	100.00 0.00	293.81 11.06	0.00 0.00	(6,084.88) (6,084.88)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3265128016	SCGP_n.BK TH0098010R12	01/07/2025 01/05/2035	(468,100) (399,900)	THB 34.727500	0.503923 0.521697	(205,769.74) (209,480.08)	(235,886.55) (244,206.21)	8,319.66	4.330000 (4,000.000000)	ACT/360 1	(203.44) (832.41)	100.00 0.00	0.00 0.00	0.00 0.00	7,487.25 7,487.25
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262115519	600248.SH CNE000001329	11/07/2024 11/09/2034	(64) (64)	CNY 7.348370	0.571555 0.611796	(36.11) (39.15)	(36.58) (39.15)	2.58	4.330000 (1,400.000000)	ACT/360 1	(0.01) (0.10)	100.00 0.00	0.00 0.00	0.00 0.00	2.48 2.48
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 7.348370	0.415058 0.455131	(14,453.58) (16,020.60)	(14,610.04) (16,020.60)	1,410.56	4.330000 (1,730.894800)	ACT/360 1	(5.02) (53.07)	100.00 0.00	0.00 0.00	0.00 0.00	1,357.49 1,357.49
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649799	300821.ZK CNE1000003SH6	12/30/2024 01/02/2035	(14,700) (14,700)	CNY 7.348370	1.019274 1.059718	(14,983.32) (15,577.85)	(14,983.32) (15,577.85)	594.53	4.330000 (750.000000)	ACT/360 1	(1.14) (12.42)	100.00 0.00	0.00 0.00	0.00 0.00	582.11 582.11
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201724	600547.SH CNE000001FR7	01/09/2025 01/11/2035	(84,641) (84,641)	CNY 7.348370	3.282361 3.316362	(278,383.06) (280,700.21)	(277,822.28) (280,700.21)	2,877.93	4.330000 (1,275.000000)	ACT/360 1	(64.83) (479.73)	100.00 0.00	(1,985.86) (277.76)	0.00 0.00	412.35 412.35
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583140	600350.SH CNE0000019Y2	12/27/2024 12/27/2034	(171,300) (35,700)	CNY 7.348370	1.332268 1.338580	(47,762.78) (48,838.54)	(228,217.55) (229,298.81)	1,081.26	4.330000 (494.817900)	ACT/360 1	(0.69) (0.99)	100.00 0.00	0.00 0.00	0.00 0.00	1,080.27 1,080.27
SHANDONG INTOO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649724	688087.SH CNE100004PB3	12/30/2024 01/02/2035	(8,442) (17,976)	CNY 7.348370	4.177797 3.968339	(73,885.19) (72,963.70)	(35,268.96) (33,500.72)	(1,768.24)	4.330000 (1,711.114800)	ACT/360 1	(26.34) (246.72)	100.00 0.00	208.91 (136.55)	0.00 0.00	(1,806.05) (1,806.05)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649907	603026.SH CNE100001ZW4	12/30/2024 01/02/2035	0 (19,100)	CNY 7.348370	4.561556 0.000000	(83,413.25) (89,195.10)	0.00 0.00	0.00	4.330000 (1,746.989500)	ACT/360 1	(29.75) (257.96)	100.00 0.00	536.30 (288.40)	0.00 0.00	278.34 278.34
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265604097	603026.SH CNE100001ZW4	01/17/2025 01/18/2035	(3,800) 0	CNY 7.348370	4.561556 4.566776	0.00 0.00	(17,333.91) (17,353.75)	19.84	4.324213 (1,925.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	19.84 19.84
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 7.348370	6.330656 6.556582	(14,622.19) (15,735.80)	(15,193.57) (15,735.80)	542.22	4.330000 (1,983.333300)	ACT/360 1	(6.16) (59.76)	100.00 0.00	0.00 0.00	0.00 0.00	482.47 482.47
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 7.348370	1.445218 1.504909	(28,735.46) (32,355.54)	(31,072.20) (32,355.54)	1,283.35	4.330000 (2,250.000000)	ACT/360 1	(14.07) (148.77)	100.00 0.00	0.00 0.00	0.00 0.00	1,134.58 1,134.58
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345695	688212.SH CNE100004ZJ5	01/13/2025 01/11/2035	0 0	CNY 7.348370	5.617572 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,400.000000)	ACT/360 0	0.00 (0.66)	100.00 0.00	13.22 (0.66)	0.00 0.00	12.56 12.56
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406688	688212.SH CNE100004ZJ5	01/14/2025 01/12/2035	(7,415) (18)	CNY 7.348370	5.617572 5.598876	(98.48) (95.94)	(41,654.30) (41,515.67)	(138.63)	4.330000 (1,400.000000)	ACT/360 1	(0.03) (1.73)	100.00 0.00	(155.79) (1.68)	0.00 0.00	(296.16) (296.16)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261510767	688212.SH CNE100004ZJ5	10/25/2024 10/26/2034	0 0	CNY 7.348370	5.617572 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,672.405200)	ACT/360 0	0.00 (169.33)	100.00 0.00	796.34 (169.33)	0.00 0.00	627.01 627.01
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670320	002568.ZK CNE1000011K6	01/21/2025 01/18/2035	(80,700) 0	CNY 7.348370	3.200710 3.241147	0.00 0.00	(258,297.28) (261,560.57)	3,263.28	0.000000 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	3,263.28 3,263.28
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390192	002568.ZK CNE1000011K6	12/20/2024 12/21/2034	0 0	CNY 7.348370	3.200710 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (250.000000)	ACT/360 1	0.00 187.80	100.00 0.00	46,811.22 187.80	0.00 0.00	46,999.03 46,999.03

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057910	688660.SH CNE1000051Y3	01/07/2025 01/05/2035	(91) (91)	CNY 7.348370	1.223401 1.139865	(111.11) (103.73)	(111.33) (103.73)	(7.60)	4.330000 (2,250.000000)	ACT/360 1	(0.06) (1.73)	100.00 0.00	(135.61) (1.21)	0.00 0.00	(144.94) (144.94)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127439	601595.SH CNE100002G92	01/08/2025 01/08/2035	(3,300) (24,300)	CNY 7.348370	3.282361 3.281395	(75,296.85) (78,059.09)	(10,831.79) (10,828.60)	(3.19)	4.330000 (1,766.358000)	ACT/360 1	(27.56) (103.66)	100.00 0.00	(3,879.93) (253.54)	0.00 0.00	(3,986.77) (3,986.77)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983881	600605.SH CNE000000370	01/06/2025 01/05/2035	0 0	CNY 7.348370	4.753435 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,943.965500)	ACT/360 1	0.00 (102.19)	100.00 0.00	(630.08) (102.19)	0.00 0.00	(732.27) (732.27)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123080	600639.SH CNE000000404	09/25/2024 09/25/2034	0 0	CNY 7.348370	1.468353 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,228.865900)	ACT/360 0	0.00 (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	(103,800) (98,600)	CNY 7.348370	3.490570 3.698812	(333,276.18) (365,787.09)	(362,321.17) (383,936.68)	21,615.51	4.330000 (1,608.620600)	ACT/360 1	(104.92) (1,093.27)	100.00 0.00	0.00 0.00	0.00 0.00	20,522.24 20,522.24
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265465930	600826.SH CNE000000C17	01/15/2025 01/16/2035	(19,400) (8,800)	CNY 7.348370	1.092759 1.067665	(9,272.11) (9,272.11)	(21,199.53) (20,712.70)	(486.83)	4.330000 (2,250.000000)	ACT/360 1	(4.68) (4.68)	100.00 0.00	0.00 0.00	0.00 0.00	(491.51) (491.51)
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 7.348370	1.315938 1.379273	(28,034.98) (30,481.93)	(29,082.23) (30,481.93)	1,399.70	4.330000 (1,381.334800)	ACT/360 1	(7.09) (75.63)	100.00 0.00	0.00 0.00	0.00 0.00	1,324.07 1,324.07
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716702	600000.SH CNE0000011B7	12/31/2024 01/02/2035	(277,300) (982,700)	CNY 7.348370	1.389424 1.374589	(1,353,494.33) (1,371,078.46)	(385,287.21) (381,173.53)	(4,113.68)	4.330000 (10.000000)	ACT/360 1	161.15 1,590.56	100.00 0.00	17,004.92 1,550.22	0.00 0.00	14,481.80 14,481.80
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 7.348370	0.794734 0.856242	(126,675.35) (138,017.65)	(128,103.18) (138,017.65)	9,914.46	4.330000 (1,816.086600)	ACT/360 1	(47.30) (495.32)	100.00 0.00	0.00 0.00	0.00 0.00	9,419.14 9,419.14
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123652	603659.SH CNE100002TX3	09/25/2024 09/25/2034	(84,000) (75,100)	CNY 7.348370	2.061682 2.136876	(153,164.27) (161,081.03)	(173,181.26) (179,497.56)	6,316.30	4.330000 (633.022600)	ACT/360 1	(7.56) (18.81)	100.00 0.00	263.24 (0.13)	0.00 0.00	6,560.73 6,560.73
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 7.348370	0.635515 0.692368	(51,656.36) (57,812.73)	(53,065.51) (57,812.73)	4,747.22	4.330000 (1,336.017900)	ACT/360 1	(12.22) (130.43)	100.00 0.00	0.00 0.00	0.00 0.00	4,616.79 4,616.79
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 7.348370	0.919932 0.962760	(10,293.89) (10,879.19)	(10,395.23) (10,879.19)	483.96	4.330000 (2,275.000000)	ACT/360 1	(5.20) (53.47)	100.00 0.00	0.00 0.00	0.00 0.00	430.48 430.48
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645051	600846.SH CNE000000CL9	12/09/2024 12/07/2034	0 0	CNY 7.348370	1.091399 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (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 7.348370	1.091399 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (0.04)	100.00 0.00	0.05 (0.04)	0.00 0.00	0.00 0.00
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123654	600820.SH CNE000000B83	09/25/2024 09/25/2034	(1,070,300) (1,070,300)	CNY 7.348370	0.862776 0.981878	(919,705.58) (1,050,904.02)	(923,429.55) (1,050,904.02)	127,474.47	4.330000 (488.923600)	ACT/360 1	1.49 (50.08)	100.00 0.00	37.26 (0.02)	0.00 0.00	127,461.65 127,461.65
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427132	688271.SH CNE100005PN5	10/08/2024 10/10/2034	(27,698) (27,836)	CNY 7.348370	16.738406 17.103736	(450,608.00) (477,063.37)	(463,620.37) (473,739.28)	10,118.91	4.330000 (1,401.257300)	ACT/360 1	(118.01) (918.68)	100.00 0.00	1,205.54 (146.20)	0.00 0.00	10,405.77 10,405.77
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670282	600641.SH CNE0000008P3	01/21/2025 01/18/2035	(8,900) 0	CNY 7.348370	2.189601 2.167299	0.00 0.00	(19,487.45) (19,288.96)	(198.49)	0.000000 (2,150.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(198.49) (198.49)
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 7.348370	0.806982 0.878091	(57,587.72) (64,012.83)	(58,828.96) (64,012.83)	5,183.87	4.330000 (1,759.876500)	ACT/360 1	(20.45) (219.84)	100.00 0.00	0.00 0.00	0.00 0.00	4,964.03 4,964.03

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649841	601515.SH CNE100001C06	12/30/2024 01/02/2035	0 0	CNY 7.348370	0.525287 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (700.000000)	ACT/360 1	0.00 (21.25)	100.00 0.00	3,060.49 (21.25)	0.00 0.00	3,039.25 3,039.25
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123076	600740.SH CNE000000LD7	09/25/2024 09/25/2034	(487,767) (487,767)	CNY 7.348370	0.508956 0.533980	(242,727.98) (260,458.05)	(248,252.14) (260,458.05)	12,205.91	4.330000 (1,700.817500)	ACT/360 1	(83.35) (660.35)	100.00 0.00	0.00 0.00	0.00 0.00	11,545.56 11,545.56
SHENZHEN COLIBRI TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649898	002957.ZK CNE100003LR0	12/30/2024 01/02/2035	(4,900) (4,900)	CNY 7.348370	2.140611 2.142652	(9,726.92) (10,498.99)	(10,488.99) (10,498.99)	10.00	4.330000 (1,700.000000)	ACT/360 1	(3.33) (39.41)	100.00 0.00	357.80 (5.29)	0.00 0.00	328.40 328.40
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406674	300769.ZK CNE100003K95	01/14/2025 01/12/2035	(14,900) (14,900)	CNY 7.348370	4.594216 4.465680	(64,240.47) (66,538.63)	(68,453.82) (66,538.63)	(1,915.19)	4.330000 (2,250.000000)	ACT/360 1	(32.15) (35.09)	100.00 0.00	0.00 0.00	0.00 0.00	(1,950.28) (1,950.28)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057975	300769.ZK CNE100003K95	01/07/2025 01/05/2035	0 0	CNY 7.348370	4.594216 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (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	(339,337) (308,337)	CNY 7.348370	0.899519 0.948654	(270,402.92) (294,185.49)	(305,240.15) (321,913.57)	16,673.42	4.330000 (619.207800)	ACT/360 1	(11.13) (16.66)	100.00 0.00	0.00 0.00	0.00 0.00	16,656.76 16,656.76
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 7.348370	10.468988 10.998675	(154,041.62) (166,079.99)	(158,081.72) (166,079.99)	7,998.27	4.330000 (832.284700)	ACT/360 1	(15.64) (161.76)	100.00 0.00	0.00 0.00	0.00 0.00	7,836.51 7,836.51
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127431	002356.ZK CNE100000LD6	01/08/2025 01/08/2035	0 (15,200)	CNY 7.348370	0.461327 0.000000	(6,758.00) (6,728.10)	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	(3.41) (27.13)	100.00 0.00	(252.58) (43.78)	0.00 0.00	(279.71) (279.71)
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589453	688559.SH CNE100004330	12/06/2024 12/07/2034	(19,193) (7,338)	CNY 7.348370	4.317964 4.455852	(30,230.59) (34,471.88)	(82,874.69) (85,521.17)	2,646.48	4.330000 (1,957.086300)	ACT/360 1	(12.29) (234.49)	100.00 0.00	3,723.85 (113.07)	0.00 0.00	6,135.84 6,135.84
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531291	300124.ZK CNE100000V46	01/16/2025 01/18/2035	(156,900) 0	CNY 7.348370	8.261696 8.056617	0.00 0.00	(1,296,260.12) (1,264,083.21)	(32,176.91)	4.330000 (1,475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(32,176.91) (32,176.91)
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465998	002243.ZK CNE100000BR7	01/15/2025 01/16/2035	(129,100) (53,600)	CNY 7.348370	1.085955 1.046013	(56,516.59) (56,516.59)	(140,196.81) (135,040.32)	(5,156.49)	4.330000 (1,618.143600)	ACT/360 1	(18.61) (18.61)	100.00 0.00	0.00 0.00	0.00 0.00	(5,175.10) (5,175.10)
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123473	002243.ZK CNE100000BR7	09/25/2024 09/25/2034	0 0	CNY 7.348370	1.085955 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,609.907500)	ACT/360 1	0.00 (135.48)	100.00 0.00	1,812.44 (135.48)	0.00 0.00	1,676.96 1,676.96
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264716720	301308.ZK CNE100005K10	12/31/2024 01/02/2035	(27,600) (17,400)	CNY 7.348370	11.010605 11.502804	(189,073.60) (204,159.59)	(303,892.70) (317,477.39)	13,584.69	4.330000 (2,248.275800)	ACT/360 1	(93.52) (941.25)	100.00 0.00	0.00 0.00	0.00 0.00	12,643.44 12,643.44
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120638	301325.ZK CNE100006202	12/16/2024 12/14/2034	0 0	CNY 7.348370	7.256031 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,700.000000)	ACT/360 0	0.00 (53.48)	100.00 0.00	(355.30) (53.48)	0.00 0.00	(408.79) (408.79)
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406652	002851.ZK CNE100002JV8	01/14/2025 01/12/2035	0 (12,400)	CNY 7.348370	9.090451 0.000000	(113,617.00) (121,918.84)	0.00 0.00	0.00	4.330000 (1,425.000000)	ACT/360 1	(30.31) (63.90)	100.00 0.00	5,192.17 (93.93)	0.00 0.00	5,128.27 5,128.27
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390145	002851.ZK CNE100002JV8	12/20/2024 12/21/2034	0 0	CNY 7.348370	9.090451 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,437.711800)	ACT/360 0	0.00 (46.43)	100.00 0.00	(781.67) (46.43)	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	(136,200) (75,700)	CNY 7.348370	2.146054 2.191943	(158,916.63) (169,763.71)	(292,292.58) (298,542.61)	6,250.04	4.330000 (1,876.420000)	ACT/360 1	(62.41) (655.45)	100.00 0.00	1,374.85 (71.62)	0.00 0.00	6,969.44 6,969.44
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097746	000060.ZK CNE000000FS7	10/17/2024 10/19/2034	(291,900) (291,900)	CNY 7.348370	0.635515 0.639397	(181,374.69) (186,639.90)	(185,506.85) (186,639.90)	1,133.04	4.330000 (1,105.275700)	ACT/360 1	(33.24) (297.23)	100.00 0.00	0.00 0.00	0.00 0.00	835.81 835.81

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670335	000158.ZK CNE0000013X7	01/21/2025 01/18/2035	(2,100) 0	CNY 7.348370	2.732579 2.753065	0.00 0.00	(5,738.42) (5,781.44)	43.02	0.000000 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	43.02 43.02
SHIN ZU SHING CO., LTD. CMN	SDB3260661443	3376.TW TW0003376000	10/09/2024 10/12/2034	(4,000) (4,000)	TWD 33.055000	5.626985 6.402439	(22,165.18) (25,609.76)	(22,507.94) (25,609.76)	3,101.81	4.330000 (525.000000)	ACT/360 1	(0.15) (6.02)	100.00 0.00	0.00 0.00	0.00 0.00	3,095.79 3,095.79
SHUANGLIANG ECO-ENERGY SYSTEMS CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465994	600481.SH CNE000001DW2	01/15/2025 01/16/2035	0 (10,300)	CNY 7.348370	0.762074 0.000000	(7,481.52) (7,481.52)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(2.74) (2.74)	100.00 0.00	171.08 0.00	0.00 0.00	168.35 168.35
SIAM CEMENT PCL NVDR CMN	SDB3264753826	SCC_n.BK TH0003010R12	12/27/2024 12/27/2034	0 0	THB 34.727500	4.549708 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 1	0.00 82.24	100.00 0.00	7,119.53 82.24	0.00 0.00	7,201.77 7,201.77
SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670315	300024.ZK CNE100000GH7	01/21/2025 01/18/2035	(6,800) 0	CNY 7.348370	2.667258 2.676835	0.00 0.00	(18,137.36) (18,202.48)	65.13	0.000000 (1,850.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	65.13 65.13
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670334	002366.ZK CNE100000M21	01/21/2025 01/18/2035	(3,700) 0	CNY 7.348370	0.668175 0.674432	0.00 0.00	(2,472.25) (2,495.40)	23.15	0.000000 (1,650.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	23.15 23.15
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB32611097789	601107.SH CNE100000F38	10/17/2024 10/19/2034	(174,000) (118,000)	CNY 7.348370	0.665454 0.697741	(78,133.46) (84,277.61)	(115,788.94) (121,406.96)	5,618.02	4.330000 (1,266.165200)	ACT/360 1	(17.34) (181.76)	100.00 0.00	0.00 0.00	0.00 0.00	5,436.25 5,436.25
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649817	603327.SH CNE100003LC2	12/30/2024 01/02/2035	(8,800) (8,800)	CNY 7.348370	1.590829 1.657858	(13,460.51) (14,589.15)	(13,999.30) (14,589.15)	589.86	4.330000 (1,775.000000)	ACT/360 1	(4.88) (55.18)	100.00 0.00	144.53 (3.89)	0.00 0.00	679.20 679.20
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862972	603077.SH CNE100001JM9	11/01/2024 11/02/2034	(2,096,867) (1,973,867)	CNY 7.348370	0.265365 0.276870	(504,548.04) (548,172.29)	(556,435.05) (580,559.49)	24,124.43	4.330000 (1,820.892900)	ACT/360 1	(189.27) (1,945.43)	100.00 0.00	0.00 0.00	0.00 0.00	22,179.00 22,179.00
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 7.348370	0.974366 0.994169	(116,767.02) (120,592.70)	(118,190.56) (120,592.70)	2,402.13	4.330000 (1,490.169000)	ACT/360 1	(33.83) (348.19)	100.00 0.00	0.00 0.00	0.00 0.00	2,053.94 2,053.94
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345621	600702.SH CNE000000K90	01/13/2025 01/11/2035	(2,200) (2,100)	CNY 7.348370	8.012661 7.762976	(16,012.29) (16,277.77)	(17,627.85) (17,078.55)	(549.31)	4.330000 (2,250.000000)	ACT/360 1	(8.05) (17.52)	100.00 0.00	0.00 0.00	0.00 0.00	(566.83) (566.83)
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589436	300827.ZK CNE100003SY1	12/06/2024 12/07/2034	(23,600) (23,600)	CNY 7.348370	5.937371 6.003686	(142,822.22) (141,687.00)	(140,121.96) (141,687.00)	1,565.04	4.330000 (1,771.610100)	ACT/360 1	(53.24) (419.50)	100.00 0.00	0.00 0.00	0.00 0.00	1,145.54 1,145.54
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121450	688520.SH CNE100003ZL3	09/25/2024 09/25/2034	(80,061) (77,061)	CNY 7.348370	4.636402 4.922752	(353,722.94) (380,184.03)	(371,195.01) (394,120.45)	22,925.44	4.330000 (1,773.208800)	ACT/360 1	(128.50) (1,305.85)	100.00 0.00	56.81 (5.72)	0.00 0.00	21,676.41 21,676.41
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 7.348370	5.143998 4.847939	(198,691.94) (200,694.98)	(212,951.23) (200,694.98)	(12,256.25)	4.330000 (1,713.527200)	ACT/360 1	(70.43) (712.69)	100.00 0.00	0.00 0.00	0.00 0.00	(12,968.94) (12,968.94)
SKYYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649715	688361.SH CNE100005ZD5	12/30/2024 01/02/2035	(5,500) (700)	CNY 7.348370	12.442215 11.866521	(8,279.30) (8,369.18)	(68,432.18) (65,265.87)	(3,166.32)	4.330000 (1,325.000000)	ACT/360 1	(2.04) (19.36)	100.00 0.00	0.00 0.00	0.00 0.00	(3,185.68) (3,185.68)
SOLAR APPLIED MATLS TECH CORP CMN	SDB3265057915	1785.TWO TW0001785004	01/06/2025 01/04/2035	(12,000) (12,000)	TWD 33.055000	1.760702 1.864006	(20,329.15) (22,368.07)	(21,128.42) (22,368.07)	1,239.65	4.330000 (450.000000)	ACT/360 1	0.15 (0.56)	100.00 0.00	0.00 0.00	0.00 0.00	1,239.09 1,239.09
SOLOMON TECHNOLOGY CORPORATION CMN	SDB3264255564	2359.TW TW0002359007	12/17/2024 12/15/2034	(10,000) (10,000)	TWD 33.055000	4.265618 5.121951	(43,635.81) (51,219.51)	(42,656.18) (51,219.51)	8,563.33	4.330000 (1,297.500000)	ACT/360 1	(9.57) (148.58)	100.00 0.00	0.00 0.00	0.00 0.00	8,414.75 8,414.75
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN	SDB3260121403	STA_n.BK TH0254010R11	09/24/2024 09/22/2034	0 0	THB 34.727500	0.495285 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,410.412400)	ACT/360 0	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 34.727500	1.072637 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649798	300143.ZK CNE10000XF6	12/30/2024 01/02/2035	0 0	CNY 7.348370	1.162162 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,849.904900)	ACT/360 0	0.00 (90.40)	100.00 0.00	1,253.90 (90.40)	0.00 0.00	1,163.50 1,163.50
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707316	603290.SH CNE100003RN6	12/10/2024 12/08/2034	(60) (60)	CNY 7.348370	11.417498 12.265967	(658.99) (735.96)	(685.05) (735.96)	50.91	4.330000 (2,250.000000)	ACT/360 1	(0.32) (3.43)	100.00 0.00	0.00 0.00	0.00 0.00	47.48 47.48
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127466	603612.SH CNE100002R73	01/08/2025 01/08/2035	(22,760) (22,760)	CNY 7.348370	1.892937 1.943233	(43,416.63) (44,227.98)	(43,083.24) (44,227.98)	1,144.74	4.330000 (1,239.015800)	ACT/360 1	(9.62) (104.82)	100.00 0.00	(3,994.85) (67.88)	0.00 0.00	(2,954.93) (2,954.93)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928022	002572.ZK CNE100001203	11/04/2024 11/02/2034	0 0	CNY 7.348370	2.042630 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,055.534800)	ACT/360 0	0.00 (277.84)	100.00 0.00	11,321.63 (277.84)	0.00 0.00	11,043.79 11,043.79
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465981	300128.ZK CNE10000VF0	01/15/2025 01/16/2035	0 (3,300)	CNY 7.348370	0.741661 0.000000	(2,708.98) (2,708.98)	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	(1.37) (1.37)	100.00 0.00	60.30 (1.37)	0.00 0.00	58.94 58.94
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127446	300128.ZK CNE10000VF0	01/08/2025 01/08/2035	0 0	CNY 7.348370	0.741661 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (50.86)	100.00 0.00	(1,955.32) (50.86)	0.00 0.00	(2,006.18) (2,006.18)
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265604041	300751.ZK CNE100003FS0	01/17/2025 01/18/2035	(3,400) 0	CNY 7.348370	13.743184 13.456194	0.00 0.00	(46,726.83) (45,751.06)	(975.76)	4.324213 (850.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(975.76) (975.76)
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054669	688052.SH CNE100005972	12/13/2024 12/14/2034	(66) (66)	CNY 7.348370	17.293631 17.793983	(1,043.64) (1,174.40)	(1,141.38) (1,174.40)	33.02	4.330000 (1,475.000000)	ACT/360 1	(0.29) (3.07)	100.00 0.00	0.00 0.00	0.00 0.00	29.95 29.95
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122805	301030.ZK CNE100004N83	09/25/2024 09/25/2034	(28,255) (28,255)	CNY 7.348370	3.140833 3.284795	(83,825.52) (92,811.89)	(88,744.22) (92,811.89)	4,067.66	4.330000 (2,103.725000)	ACT/360 1	(37.82) (388.89)	100.00 0.00	0.00 0.00	0.00 0.00	3,678.77 3,678.77
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649823	688698.SH CNE100006BK9	12/30/2024 01/02/2035	(1,300) (1,300)	CNY 7.348370	6.636846 6.008713	(8,445.31) (7,811.33)	(8,627.90) (7,811.33)	(816.57)	4.330000 (1,750.000000)	ACT/360 1	(3.17) (30.10)	100.00 0.00	16.90 (1.66)	0.00 0.00	(829.77) (829.77)
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123488	688266.SH CNE100003RP1	09/25/2024 09/25/2034	(103,565) (81,908)	CNY 7.348370	8.588299 8.515242	(659,620.60) (696,128.13)	(889,447.20) (881,880.99)	(7,566.21)	4.330000 (1,695.436300)	ACT/360 1	(226.92) (2,521.74)	100.00 0.00	4,709.91 (424.60)	0.00 0.00	(5,378.04) (5,378.04)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264857801	300740.ZK CNE1000035Z3	01/02/2025 01/02/2035	0 0	CNY 7.348370	1.612603 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,150.000000)	ACT/360 0	0.00 (21.20)	100.00 0.00	918.07 (21.20)	0.00 0.00	896.86 896.86
TAIWAN CEMENT CMN	SDB3260661484	1101.TW TW0001101004	10/09/2024 10/12/2034	(388,000) (388,000)	TWD 33.055000	0.931780 0.966463	(357,360.80) (374,987.64)	(361,530.78) (374,987.64)	13,456.86	4.330000 (146.005100)	ACT/360 1	30.61 391.34	100.00 0.00	0.00 0.00	0.00 0.00	13,848.20 13,848.20
TATUNG CO LTD CMN	SDB3260661465	2371.TW TW0002371002	10/09/2024 10/12/2034	(62,000) (62,000)	TWD 33.055000	1.297837 1.460366	(82,379.59) (90,542.69)	(80,465.89) (90,542.69)	10,076.80	4.330000 (300.000000)	ACT/360 1	4.03 47.40	100.00 0.00	0.00 0.00	0.00 0.00	10,124.21 10,124.21
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649847	600089.SH CNE000000RB8	12/30/2024 01/02/2035	(195,100) (195,100)	CNY 7.348370	1.671119 1.739795	(317,524.86) (339,434.00)	(326,035.30) (339,434.00)	13,398.71	4.330000 (1,687.916400)	ACT/360 1	(108.05) (1,119.15)	100.00 0.00	0.00 0.00	0.00 0.00	12,279.56 12,279.56
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3261789957	000100.ZK CNE000001GL8	10/31/2024 11/02/2034	(20) (293,410)	CNY 7.348370	0.661371 0.686905	(190,291.64) (201,544.80)	(13.23) (13.74)	0.51	4.330000 (624.990600)	ACT/360 1	(8.79) (157.54)	100.00 0.00	15,102.40 (157.54)	0.00 0.00	14,945.37 14,945.37
TELLING TELECOMMUNICATION HOLDING CO., CMN CLASS A SERIES NORTHBOUND	SDB3263116853	000829.ZK CNE000000TM1	11/27/2024 11/27/2034	0 0	CNY 7.348370	1.386702 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,859.543000)	ACT/360 0	0.00 (77.55)	100.00 0.00	6,969.52 (77.55)	0.00 0.00	6,891.97 6,891.97
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN	SDB3260458713	TOP_n.BK TH0796010R11	10/01/2024 09/29/2034	(407,100) (407,100)	THB 34.727500	0.770283 0.832451	(298,413.26) (338,890.91)	(313,582.18) (338,890.91)	25,308.74	4.330000 (1,024.459500)	ACT/360 1	(44.16) (622.64)	100.00 0.00	0.00 0.00	0.00 0.00	24,686.10 24,686.10
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264857847	300783.ZK CNE100003LT6	01/02/2025 01/02/2035	0 0	CNY 7.348370	4.650011 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,479.929500)	ACT/360 0	0.00 (46.66)	100.00 0.00	1,216.67 (46.66)	0.00 0.00	1,170.00 1,170.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3265406608	300783.ZK CNE100003LT6	01/14/2025 01/12/2035	(14,500) (14,500)	CNY 7.348370	4.650011 4.770375	(65,059.11) (69,170.43)	(67,425.16) (69,170.43)	1,745.27	4.330000 (1,725.000000)	ACT/360 1	(22.85) (47.68)	100.00 0.00	0.00 0.00	0.00 0.00	1,697.60 1,697.60
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123545	000927.ZK CNE000000ZV9	09/25/2024 09/25/2034	(28,900) (131,700)	CNY 7.348370	0.341572 0.359157	(44,050.09) (47,300.98)	(9,871.44) (10,379.64)	508.20	4.330000 (413.610400)	ACT/360 1	0.63 (7.23)	100.00 0.00	3,331.47 (4.23)	0.00 0.00	3,832.44 3,832.44
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	SDB3264054751	000762.ZK CNE000000S27	12/13/2024 12/14/2034	(16,800) (16,800)	CNY 7.348370	2.833281 2.926537	(45,341.50) (49,165.82)	(47,599.13) (49,165.82)	1,566.69	4.330000 (1,781.398800)	ACT/360 1	(16.52) (168.74)	100.00 0.00	0.00 0.00	0.00 0.00	1,397.95 1,397.95
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 7.348370	1.053295 1.100687	(34,724.29) (38,193.84)	(36,549.33) (38,193.84)	1,644.51	4.330000 (1,786.239100)	ACT/360 1	(12.64) (133.94)	100.00 0.00	0.00 0.00	0.00 0.00	1,510.56 1,510.56
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123670	601233.SH CNE1000012X7	09/25/2024 09/25/2034	(574,600) (574,600)	CNY 7.348370	1.624850 1.628173	(921,879.05) (935,548.13)	(933,638.89) (935,548.13)	1,909.24	4.330000 (1,719.461300)	ACT/360 1	(327.79) (2,703.22)	100.00 0.00	0.00 0.00	0.00 0.00	(793.97) (793.97)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127418	605108.SH CNE1000041X6	01/08/2025 01/08/2035	0 0	CNY 7.348370	3.131307 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (4.24)	100.00 0.00	978.36 (4.24)	0.00 0.00	974.12 974.12
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123498	000727.ZK CNE0000002J9	09/25/2024 09/25/2034	(629,685) (629,685)	CNY 7.348370	0.370150 0.369543	(225,167.17) (232,695.39)	(233,077.98) (232,695.39)	(382.59)	4.330000 (1,036.517000)	ACT/360 1	(36.84) (246.34)	100.00 0.00	0.00 0.00	0.00 0.00	(628.92) (628.92)
UNIMICRON TECHNOLOGY CORP CMN	SDB3265127452	3037.TW TW0003037008	01/07/2025 01/05/2035	(26,000) (26,000)	TWD 33.055000	4.189986 4.510651	(109,919.97) (117,276.93)	(108,939.65) (117,276.93)	8,337.28	4.330000 (150.000000)	ACT/360 1	9.53 82.72	100.00 0.00	0.00 0.00	0.00 0.00	8,420.00 8,420.00
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263186001	688153.SH CNE1000059G3	11/29/2024 11/30/2034	(52) (52)	CNY 7.348370	4.259448 4.569353	(209.98) (237.61)	(221.49) (237.61)	16.12	4.330000 (2,350.000000)	ACT/360 1	(0.11) (1.18)	100.00 0.00	0.00 0.00	0.00 0.00	14.94 14.94
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057935	300755.ZK CNE100003JR4	01/07/2025 01/05/2035	0 0	CNY 7.348370	2.366511 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,675.000000)	ACT/360 0	0.00 (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	(466,400) (447,500)	CNY 7.348370	1.975948 2.130994	(848,168.23) (957,720.30)	(921,582.34) (993,895.71)	72,313.37	4.330000 (1,281.357500)	ACT/360 1	(186.70) (1,848.77)	100.00 0.00	0.00 0.00	0.00 0.00	70,464.61 70,464.61
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681183	688521.SH CNE100004413	11/18/2024 11/16/2034	(39,166) (34,466)	CNY 7.348370	7.124029 7.123396	(227,231.86) (245,578.08)	(279,019.71) (278,994.94)	(24.77)	4.330000 (1,767.362700)	ACT/360 1	(82.02) (784.96)	100.00 0.00	0.00 0.00	0.00 0.00	(809.73) (809.73)
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328853	000681.ZK CNE000000BW8	12/19/2024 12/21/2034	0 0	CNY 7.348370	3.029243 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,493.750000)	ACT/360 0	0.00 (20.02)	100.00 0.00	(1,093.32) (20.02)	0.00 0.00	(1,113.34) (1,113.34)
WALSIN LIHWA CORPORATION CMN	SDB3260661475	1605.TW TW0001605004	10/09/2024 10/12/2034	(189,000) (189,000)	TWD 33.055000	0.691272 0.722561	(125,277.14) (136,564.03)	(130,650.43) (136,564.03)	5,913.60	4.330000 (375.000000)	ACT/360 1	3.38 34.80	100.00 0.00	0.00 0.00	0.00 0.00	5,948.40 5,948.40
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588346	002739.ZK CNE100001WW1	10/10/2024 10/12/2034	(72,303) (72,303)	CNY 7.348370	1.505096 1.631433	(104,204.96) (117,957.51)	(108,822.93) (117,957.51)	9,134.57	4.330000 (2,173.527000)	ACT/360 1	(48.73) (442.69)	100.00 0.00	0.00 0.00	0.00 0.00	8,691.88 8,691.88
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178802	600309.SH CNE0000016J9	12/17/2024 12/15/2034	0 (13,600)	CNY 7.348370	9.142164 0.000000	(121,857.01) (132,513.97)	0.00 0.00	0.00	4.330000 (525.000000)	ACT/360 1	(1.83) (85.26)	100.00 0.00	26,462.09 (85.26)	0.00 0.00	26,376.83 26,376.83
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406636	000338.ZK CNE1000000D4	01/14/2025 01/12/2035	(259,000) (259,000)	CNY 7.348370	1.977309 1.956231	(496,529.42) (506,663.86)	(512,123.10) (506,663.86)	(5,459.24)	4.330000 (775.000000)	ACT/360 1	(45.95) (64.58)	100.00 0.00	0.00 0.00	0.00 0.00	(5,523.81) (5,523.81)
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR	SDB3264922955	WHA_n.BK TH3871010R19	01/03/2025 01/05/2035	0 (76,600)	THB 34.727500	0.152617 0.000000	(11,340.02) (12,202.08)	0.00 0.00	0.00	4.330000 (2,028.296300)	ACT/360 1	(4.92) (94.95)	100.00 0.00	1,205.75 (94.97)	0.00 0.00	1,110.80 1,110.80
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040666	300888.ZK CNE1000047Z8	11/26/2024 11/24/2034	0 0	CNY 7.348370	5.368538 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 0	0.00 (7.25)	100.00 0.00	411.50 (7.25)	0.00 0.00	404.25 404.25

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Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
		6285.TW	09/24/2024	(40,000)	TWD	3.963092	(148,573.16)	(158,523.67)		4.330000	ACT/360	4.54	100.00	0.00	0.00	9,201.49
WISTRON NEWEB CORPORATION CMN	SDB3260121536	TW0006285000	09/22/2034	(40,000)	33.055000	4.192073	(167,682.92)	(167,682.92)	9,159.25	(378.750000)	1	42.24	0.00	0.00	0.00	9,201.49
		6669.TW	12/09/2024	(2,000)	TWD	70.488580	(146,459.31)	(140,977.16)		4.330000	ACT/360	10.06	100.00	0.00	0.00	18,898.22
WIWYNN CORPORATION CMN	SDB3263707252	TW0006669005	12/07/2034	(2,000)	33.055000	79.878049	(159,756.10)	(159,756.10)	18,778.94	(225.000000)	1	119.28	0.00	0.00	0.00	18,898.22
		3702.TW	01/07/2025	(11,000)	TWD	2.105582	(22,554.73)	(23,161.40)		4.330000	ACT/360	2.28	100.00	0.00	0.00	998.14
WPG HOLDINGS LIMITED CMN	SDB3265127482	TW0003702007	01/05/2035	(11,000)	33.055000	2.194481	(24,139.30)	(24,139.30)	977.90	(100.000000)	1	20.24	0.00	0.00	0.00	998.14
		3036.TW	11/12/2024	(7,000)	TWD	3.312661	(23,357.99)	(23,188.63)		4.330000	ACT/360	(0.67)	100.00	0.00	0.00	317.48
WT MICROELECTRONICS CO LTD CMN	SDB3262441814	TW0003036000	11/10/2034	(7,000)	33.055000	3.359368	(23,515.58)	(23,515.58)	326.95	(539.285700)	1	(9.47)	0.00	0.00	0.00	317.48
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	603220.SH	12/18/2024	(8,772)	CNY	2.712166	(22,054.55)	(23,791.12)		4.330000	ACT/360	(9.29)	100.00	0.00	0.00	3,624.53
		CNE100003F35	12/18/2034	(8,772)	7.348370	3.136821	(27,516.19)	(27,516.19)	3,725.07	(1,967.020000)	1	(100.54)	0.00	0.00	0.00	3,624.53
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390197	000501.ZK	12/20/2024	0	CNY	1.181214	(13,552.15)	0.00		4.330000	ACT/360	(5.24)	100.00	3,042.88	0.00	2,980.00
		CNE000000024	12/21/2034	(12,200)	7.348370	0.000000	(17,426.91)	0.00	0.00	(1,950.000000)	1	(62.88)	0.00	(68.20)	0.00	2,980.00
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406643	600133.SH	01/14/2025	(62,300)	CNY	1.204349	(25,832.74)	(75,030.93)		4.330000	ACT/360	(9.33)	100.00	0.00	0.00	(30.24)
		CNE000000V71	01/12/2035	(22,300)	7.348370	1.204171	(26,822.29)	(75,019.83)	(11.10)	(1,750.000000)	1	(19.14)	0.00	0.00	0.00	(30.24)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057985	600133.SH	01/07/2025	0	CNY	1.204349	0.00	0.00		4.330000	ACT/360	0.00	100.00	20.20	0.00	20.10
		CNE000000V71	01/05/2035	0	7.348370	0.000000	0.00	0.00	0.00	(1,850.000000)	0	(0.11)	0.00	(0.11)	0.00	20.10
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201667	600133.SH	01/09/2025	0	CNY	1.204349	0.00	0.00		4.330000	ACT/360	0.00	100.00	(11.50)	0.00	(12.82)
		CNE000000V71	01/11/2035	0	7.348370	0.000000	0.00	0.00	0.00	(2,050.000000)	0	(1.32)	0.00	(1.32)	0.00	(12.82)
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097754	002414.ZK	10/17/2024	(36,600)	CNY	0.952592	(33,938.41)	(34,864.87)		4.330000	ACT/360	(3.75)	100.00	362.24	0.00	2,592.27
		CNE100000RK8	10/19/2034	(36,600)	7.348370	1.014653	(37,136.30)	(37,136.30)	2,271.43	(871.243100)	1	(41.39)	0.00	(1.55)	0.00	2,592.27
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186013	300567.ZK	11/29/2024	(8,900)	CNY	8.107921	(69,652.54)	(72,160.49)		4.330000	ACT/360	(23.98)	100.00	7,074.27	0.00	12,750.79
		CNE100002DN8	11/30/2034	(8,900)	7.348370	8.780914	(78,150.13)	(78,150.13)	5,989.64	(1,725.000000)	1	(313.12)	0.00	(66.15)	0.00	12,750.79
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055929	600475.SH	11/06/2024	(83,800)	CNY	1.212514	(121,287.03)	(101,608.66)		4.330000	ACT/360	(39.30)	100.00	863.98	0.00	1,333.95
		CNE000001FD7	11/06/2034	(101,600)	7.348370	1.222697	(124,363.48)	(102,462.00)	853.34	(1,610.605300)	1	(383.37)	0.00	(106.68)	0.00	1,333.95
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262322921	300450.ZK	11/12/2024	(62,600)	CNY	2.626433	(155,162.68)	(164,414.69)		4.330000	ACT/360	(42.99)	100.00	4,464.93	0.00	10,698.58
		CNE100001ZF9	11/10/2034	(62,600)	7.348370	2.733964	(171,146.15)	(171,146.15)	6,731.45	(1,475.000000)	1	(497.80)	0.00	(47.32)	0.00	10,698.58
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465992	603185.SH	01/15/2025	(9,900)	CNY	2.159663	(13,192.93)	(21,380.66)		4.330000	ACT/360	(5.10)	100.00	0.00	0.00	(1,164.70)
		CNE100003JF9	01/16/2035	(6,400)	7.348370	2.042532	(13,192.93)	(20,221.06)	(1,159.60)	(1,825.000000)	1	(5.10)	0.00	0.00	0.00	(1,164.70)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057949	000425.ZK	01/07/2025	(1,113,700)	CNY	1.013830	(1,105,394.03)	(1,129,102.78)		4.330000	ACT/360	(21.27)	100.00	27,773.26	0.00	61,840.65
		CNE000000FH0	01/05/2035	(1,113,700)	7.348370	1.044635	(1,163,410.29)	(1,163,410.29)	34,307.51	(525.000000)	1	(240.11)	0.00	(53.05)	0.00	61,840.65
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868395	688333.SH	12/11/2024	(12,556)	CNY	5.307299	(65,435.93)	(66,638.45)		4.330000	ACT/360	(18.36)	100.00	0.00	0.00	2,588.65
		CNE100003N19	12/11/2034	(12,556)	7.348370	5.526644	(69,392.55)	(69,392.55)	2,754.10	(1,469.289500)	1	(165.44)	0.00	0.00	0.00	2,588.65
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760854	300775.ZK	10/15/2024	(47,600)	CNY	3.044213	(141,087.88)	(144,904.52)		4.330000	ACT/360	(51.91)	100.00	0.00	0.00	16,595.46
		CNE100003QF4	10/12/2034	(47,600)	7.348370	3.404482	(162,053.34)	(162,053.34)	17,148.83	(1,821.848700)	1	(553.36)	0.00	0.00	0.00	16,595.46
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260858391	002335.ZK	10/15/2024	(13,070)	CNY	4.135611	(61,571.96)	(54,052.44)		4.330000	ACT/360	(14.91)	100.00	225.55	0.00	(2,558.12)
		CNE100000K31	10/12/2034	(16,070)	7.348370	3.934243	(63,268.65)	(51,420.56)	(2,631.87)	(1,316.723700)	1	(151.80)	0.00	(31.13)	0.00	(2,558.12)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272461	000905.ZK	01/10/2025	0	CNY	1.023356	0.00	0.00		4.330000	ACT/360	0.00	100.00	(55.99)	0.00	(56.71)
		CNE000000YL3	01/11/2035	0	7.348370	0.000000	0.00	0.00	0.00	(1,750.000000)	0	(0.72)	0.00	(0.72)	0.00	(56.71)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649845	000905.ZK CNE000000YL3	12/30/2024 01/02/2035	0 0	CNY 7.348370	1.023356 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (38.94)	100.00 0.00	437.46 (38.94)	0.00 0.00	398.52 398.52
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406606	000905.ZK CNE000000YL3	01/14/2025 01/12/2035	0 (25,200)	CNY 7.348370	1.023356 0.000000	(24,052.69) (24,925.02)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(8.69) (17.81)	100.00 0.00	(56.32) (17.81)	0.00 0.00	(74.14) (74.14)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604033	000905.ZK CNE000000YL3	01/17/2025 01/18/2035	(6,700) 0	CNY 7.348370	1.023356 0.995599	0.00 0.00	(6,856.49) (6,670.51)	0.00	4.324213 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(185.97) (185.97)
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND	SDB3262800262	000516.ZK CNE000000016	11/20/2024 11/20/2034	(105,764) (105,764)	CNY 7.348370	0.674980 0.697374	(69,600.01) (73,757.06)	(71,388.54) (73,757.06)	2,368.51	4.330000 (1,125.274100)	ACT/360 1	(12.88) (56.99)	100.00 0.00	0.00 0.00	0.00 0.00	2,311.52 2,311.52
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122906	603733.SH CNE1000031HO	09/25/2024 09/25/2034	(115,600) (115,500)	CNY 7.348370	2.879550 2.822764	(301,986.42) (326,035.74)	(332,876.00) (326,311.46)	(6,564.53)	4.330000 (1,117.034600)	ACT/360 1	(54.49) (548.57)	100.00 0.00	0.00 0.00	0.00 0.00	(7,113.11) (7,113.11)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741459	000697.ZK CNE000000800	11/19/2024 11/17/2034	0 0	CNY 7.348370	1.084594 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,531.390100)	ACT/360 0	0.00 (168.96)	100.00 0.00	(57.97) (168.96)	0.00 0.00	(226.94) (226.94)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406696	000697.ZK CNE000000800	01/14/2025 01/12/2035	(6,300) (6,500)	CNY 7.348370	1.084594 1.203031	(7,344.14) (7,819.70)	(6,832.94) (7,579.10)	746.15	4.330000 (125.000000)	ACT/360 1	0.69 1.35	100.00 0.00	17.51 0.06	0.00 0.00	765.02 765.02
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123600	603225.SH CNE100002RHO	09/25/2024 09/25/2034	(277,452) (277,452)	CNY 7.348370	1.611242 1.537432	(426,654.86) (426,563.65)	(447,042.23) (426,563.65)	(20,478.58)	4.330000 (1,007.342100)	ACT/360 1	(68.08) (707.06)	100.00 0.00	(1,199.90) (50.97)	0.00 0.00	(22,385.54) (22,385.54)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649848	600581.SH CNE000001C65	12/30/2024 01/02/2035	(82,100) (82,100)	CNY 7.348370	0.396006 0.413582	(31,590.44) (33,955.10)	(32,512.11) (33,955.10)	1,442.99	4.330000 (1,761.693000)	ACT/360 1	(11.38) (99.56)	100.00 0.00	0.00 0.00	0.00 0.00	1,343.43 1,343.43
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531275	600509.SH CNE0000019W6	01/16/2025 01/18/2035	(19,700) 0	CNY 7.348370	1.815147 0.801987	0.00 0.00	(16,058.39) (15,799.14)	(259.25)	4.330000 (1,525.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(259.25) (259.25)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800230	000778.ZK CNE000000QG9	11/20/2024 11/20/2034	(43,609) (46,109)	CNY 7.348370	0.491265 0.524397	(22,130.25) (24,179.42)	(21,423.59) (22,868.43)	1,444.84	4.330000 (1,825.000000)	ACT/360 1	(8.31) (87.35)	100.00 0.00	84.05 (7.05)	0.00 0.00	1,441.53 1,441.53
YAGEO CORP CMN	SDB3265272423	2327.TW TW0002327004	01/09/2025 01/10/2035	(8,000) (8,000)	TWD 33.055000	15.822115 17.285650	(124,656.50) (138,285.20)	(126,576.92) (138,285.20)	11,708.28	4.330000 (250.000000)	ACT/360 1	7.98 51.40	100.00 0.00	0.00 0.00	0.00 0.00	11,759.68 11,759.68
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741450	603638.SH CNE100002Z65	11/19/2024 11/17/2034	(41,900) (32,400)	CNY 7.348370	2.293026 2.300766	(69,999.52) (74,731.44)	(96,077.77) (96,402.11)	324.34	4.330000 (1,604.706700)	ACT/360 1	(22.21) (230.89)	100.00 0.00	127.11 (2.80)	0.00 0.00	220.57 220.57
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123664	002353.ZK CNE100000L55	09/25/2024 09/25/2034	(51,035) (50,735)	CNY 7.348370	5.092286 5.045450	(254,197.52) (255,989.55)	(259,884.80) (257,494.52)	(2,390.28)	4.330000 (1,408.682300)	ACT/360 1	(68.68) (686.71)	100.00 0.00	0.00 0.00	0.00 0.00	(3,076.99) (3,076.99)
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406640	605198.SH CNE1000044H3	01/14/2025 01/12/2035	0 (6,000)	CNY 7.348370	4.019939 0.000000	(22,099.70) (22,528.62)	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	(11.10) (12.42)	100.00 0.00	(1,059.18) (27.21)	0.00 0.00	(1,071.60) (1,071.60)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427198	002254.ZK CNE100000C56	10/08/2024 10/10/2034	(300,785) (300,885)	CNY 7.348370	1.230205 1.243587	(350,363.57) (373,929.48)	(370,027.15) (374,052.42)	4,025.27	4.330000 (1,873.235600)	ACT/360 1	(137.33) (1,194.25)	100.00 0.00	10,916.01 (164.56)	0.00 0.00	13,747.04 13,747.04
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857823	601933.SH CNE100000XX9	01/02/2025 01/02/2035	0 0	CNY 7.348370	0.772961 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,175.000000)	ACT/360 0	0.00 (20.68)	100.00 0.00	369.10 (20.68)	0.00 0.00	348.42 348.42
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 7.348370	1.373094 1.457350	(217,175.70) (239,734.15)	(225,873.90) (239,734.15)	13,860.25	4.330000 (1,525.000000)	ACT/360 1	(63.16) (656.82)	100.00 0.00	0.00 0.00	0.00 0.00	13,203.43 13,203.43
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862948	002489.ZK CNE100000VP9	11/01/2024 11/02/2034	(116,500) (132,800)	CNY 7.348370	0.447718 0.442306	(53,626.63) (58,758.69)	(52,159.19) (51,528.70)	(630.49)	4.330000 (1,405.572200)	ACT/360 1	(13.87) (158.81)	100.00 0.00	437.77 (37.77)	0.00 0.00	(351.52) (351.52)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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>																
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328827	600177.SH CNE00000XR2	12/19/2024 12/21/2034	(150,200) (167,500)	CNY 7.348370	1.106368 1.214585	(184,697.90) (203,457.03)	(166,176.44) (182,430.63)	16,254.19	4.330000 (1,747.134300)	ACT/360 1	(65.17) (690.40)	100.00 0.00	1,788.11 (106.07)	0.00 0.00	17,351.89 17,351.89
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 7.348370	7.824865 8.186871	(300,234.56) (319,287.97)	(305,169.72) (319,287.97)	14,118.25	4.330000 (809.487100)	ACT/360 1	(29.11) (306.74)	100.00 0.00	0.00 0.00	0.00 0.00	13,811.51 13,811.51
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800236	000878.ZK CNE000000W13	11/20/2024 11/20/2034	(3,700) (3,700)	CNY 7.348370	1.709223 1.664687	(6,097.20) (6,159.34)	(6,324.12) (6,159.34)	(164.78)	4.330000 (1,075.000000)	ACT/360 1	(10.99) (10.99)	100.00 0.00	0.00 0.00	0.00 0.00	(175.77) (175.77)
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261230684	000948.ZK CNE0000010M6	10/21/2024 10/19/2034	(16,200) (16,200)	CNY 7.348370	2.174632 2.253462	(33,479.94) (36,506.08)	(35,229.04) (36,506.08)	1,277.05	4.330000 (1,506.327100)	ACT/360 1	(9.62) (82.46)	100.00 0.00	0.00 0.00	0.00 0.00	1,194.59 1,194.59
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188344	002059.ZK CNE000001NB5	09/26/2024 10/10/2034	(276,651) (446,651)	CNY 7.348370	0.709001 0.720143	(296,356.51) (324,359.59)	(196,145.77) (199,228.20)	3,082.43	4.330000 (1,902.238500)	ACT/360 1	(117.58) (1,122.53)	100.00 0.00	6,743.37 (574.33)	0.00 0.00	8,703.27 8,703.27
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 7.348370	2.880911 3.196908	(144,671.19) (161,443.85)	(145,486.01) (161,443.85)	15,957.85	4.330000 (105.544500)	ACT/360 1	15.18 149.97	100.00 0.00	0.00 0.00	0.00 0.00	16,107.82 16,107.82
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681155	300401.ZK CNE100001XX7	11/18/2024 11/16/2034	0 (19,087)	CNY 7.348370	1.917432 0.000000	(37,370.28) (38,212.06)	0.00 0.00	0.00	4.330000 (2,040.040300)	ACT/360 1	(16.58) (197.15)	100.00 0.00	575.85 (213.71)	0.00 0.00	378.70 378.70
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800204	002203.ZK CNE1000008X5	11/20/2024 11/20/2034	(21,800) (21,900)	CNY 7.348370	1.473796 1.468038	(31,413.97) (32,150.03)	(32,128.76) (32,003.23)	(125.53)	4.330000 (1,100.000000)	ACT/360 1	(5.73) (60.46)	100.00 0.00	(1.05) (0.41)	0.00 0.00	(187.04) (187.04)
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB32636868380	600477.SH CNE000001G79	12/11/2024 12/11/2034	(134,900) (134,900)	CNY 7.348370	0.332046 0.350963	(43,469.64) (47,344.91)	(44,793.06) (47,344.91)	2,551.85	4.330000 (1,903.650800)	ACT/360 1	(17.29) (183.71)	100.00 0.00	0.00 0.00	0.00 0.00	2,368.14 2,368.14
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260864119	603799.SH CNE100001VW3	10/15/2024 10/12/2034	(55,061) (55,061)	CNY 7.348370	4.007692 3.995794	(208,644.63) (220,012.41)	(220,667.50) (220,012.41)	(655.09)	4.330000 (1,502.252500)	ACT/360 1	(60.60) (674.80)	100.00 0.00	2,516.90 (50.69)	0.00 0.00	1,187.01 1,187.01
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262990902	002006.ZK CNE000001JL2	11/25/2024 11/24/2034	(14,900) (13,400)	CNY 7.348370	2.366511 2.263236	(28,531.37) (30,193.78)	(35,261.02) (37,722.21)	(1,538.80)	4.330000 (1,876.679100)	ACT/360 1	(11.24) (121.80)	100.00 0.00	603.71 (8.36)	0.00 0.00	(1,056.89) (1,056.89)
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716698	600160.SH CNE000000WQ6	12/31/2024 01/02/2035	(15,900) (19,100)	CNY 7.348370	3.411641 3.267318	(65,053.00) (62,490.73)	(54,245.09) (51,950.36)	(2,294.73)	4.330000 (1,349.738200)	ACT/360 1	(16.87) (146.26)	100.00 0.00	(360.52) (40.98)	0.00 0.00	(2,801.51) (2,801.51)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272464	300766.ZK CNE100003K12	01/10/2025 01/11/2035	0 0	CNY 7.348370	2.363790 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,000.000000)	ACT/360 0	0.00 (11.01)	100.00 0.00	(240.84) (11.01)	0.00 0.00	(251.85) (251.85)
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406697	300766.ZK CNE100003K12	01/14/2025 01/12/2035	0 0	CNY 7.348370	2.363790 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,000.000000)	ACT/360 1	0.00 (0.62)	100.00 0.00	94.99 (0.62)	0.00 0.00	94.37 94.37
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127443	300068.ZK CNE100000NC4	01/08/2025 01/08/2035	(7,800) (7,800)	CNY 7.348370	2.205931 2.242678	(16,756.29) (17,492.89)	(17,206.26) (17,492.89)	286.62	4.330000 (1,978.846100)	ACT/360 1	(7.11) (45.26)	100.00 0.00	0.00 0.00	0.00 0.00	241.37 241.37
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427095	688298.SH CNE100003RM8	10/08/2024 10/10/2034	(36,275) (21,526)	CNY 7.348370	3.962784 3.931485	(81,335.11) (84,912.78)	(143,749.97) (142,614.62)	(1,135.36)	4.330000 (890.969000)	ACT/360 1	(9.92) (74.17)	100.00 0.00	1,433.77 (29.13)	0.00 0.00	224.24 224.24
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465962	002050.ZK CNE000001M22	01/15/2025 01/16/2035	(118,900) (55,300)	CNY 7.348370	3.976392 3.617532	(200,424.07) (200,424.07)	(472,793.01) (430,124.52)	(42,668.49)	4.330000 (875.000000)	ACT/360 1	(24.61) (24.61)	100.00 0.00	0.00 0.00	0.00 0.00	(42,693.10) (42,693.10)
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921624	002648.ZK CNE100001B07	01/03/2025 01/05/2035	(489,400) (489,400)	CNY 7.348370	2.742105 2.563134	(1,254,965.48) (1,254,397.56)	(1,341,986.05) (1,254,397.56)	(87,588.49)	4.330000 (149.749600)	ACT/360 1	98.67 872.83	100.00 0.00	0.00 0.00	0.00 0.00	(86,715.66) (86,715.66)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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 SHENGHUA BOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054695	600226.SH CNE0000010Q7	12/13/2024 12/14/2034	0 0	CNY 7.348370	0.359263 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,050.000000)	ACT/360 1	0.00 (59.97)	100.00 0.00	(697.69) (59.97)	0.00 0.00	(757.65) (757.65)
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272452	600576.SH CNE000001DJ9	01/10/2025 01/11/2035	0 0	CNY 7.348370	1.057377 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,625.000000)	ACT/360 0	0.00 (13.37)	100.00 0.00	(67.50) (13.37)	0.00 0.00	(80.87) (80.87)
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 7.348370	2.169189 2.275117	(53,740.05) (56,877.93)	(54,229.71) (56,877.93)	2,648.21	4.330000 (1,341.800000)	ACT/360 1	(13.19) (136.88)	100.00 0.00	0.00 0.00	0.00 0.00	2,511.33 2,511.33
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3264649727	300913.ZK CNE1000049C3	12/30/2024 01/02/2035	0 0	CNY 7.348370	7.507787 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,915.625000)	ACT/360 1	0.00 (25.53)	100.00 0.00	(129.52) (25.53)	0.00 0.00	(155.05) (155.05)
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123552	600023.SH CNE100001SP3	09/25/2024 09/25/2034	(1,107,700) (1,107,700)	CNY 7.348370	0.725331 0.772939	(781,656.26) (856,184.53)	(803,449.06) (856,184.53)	52,735.47	4.330000 (393.107300)	ACT/360 1	17.63 145.00	100.00 0.00	18.72 0.02	0.00 0.00	52,899.19 52,899.19
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670284	600121.SH CNE000000TS8	01/21/2025 01/18/2035	(24,303) 0	CNY 7.348370	0.525287 0.524572	0.00 0.00	(12,766.04) (12,748.67)	(17.37)	0.000000 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(36.01) 0.00	0.00 0.00	(53.38) (53.38)
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 7.348370	2.912210 2.885548	(63,702.58) (64,347.72)	(64,942.29) (64,347.72)	(594.57)	4.330000 (1,577.242100)	ACT/360 1	(20.17) (200.91)	100.00 0.00	0.00 0.00	0.00 0.00	(795.49) (795.49)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741478	300308.ZK CNE100001CY9	11/19/2024 11/17/2034	0 (9,260)	CNY 7.348370	15.042792 0.000000	(142,434.42) (157,429.36)	0.00 0.00	0.00	4.330000 (1,053.131700)	ACT/360 1	(22.73) (558.47)	100.00 0.00	44,069.02 (558.47)	0.00 0.00	43,510.55 43,510.55
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427150	603619.SH CNE100002TK0	10/08/2024 10/10/2034	(95,300) (89,600)	CNY 7.348370	2.778848 2.650681	(235,730.16) (236,882.59)	(264,824.17) (252,609.87)	(12,214.30)	4.330000 (1,838.113800)	ACT/360 1	(91.87) (935.07)	100.00 0.00	0.00 0.00	0.00 0.00	(13,149.38) (13,149.38)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123647	000685.ZK CNE0000006B7	09/25/2024 09/25/2034	(73,400) (75,900)	CNY 7.348370	1.167606 1.260464	(88,646.42) (95,669.22)	(85,702.27) (92,518.06)	6,815.79	4.330000 (1,247.760200)	ACT/360 1	(19.22) (209.18)	100.00 (3,615.09)	585.54 (16.05)	(3,615.09) 0.00	3,577.06 3,577.06
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260865423	000544.ZK CNE000000F30	10/15/2024 10/12/2034	(58,100) (58,100)	CNY 7.348370	1.136306 1.192183	(64,223.33) (69,265.83)	(66,019.40) (69,265.83)	3,246.43	4.330000 (867.039500)	ACT/360 1	(7.14) (76.69)	100.00 0.00	5.12 (0.05)	0.00 0.00	3,174.86 3,174.86
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328858	601636.SH CNE100001666	12/19/2024 12/21/2034	(73,400) (26,500)	CNY 7.348370	0.783847 0.747207	(19,096.24) (20,301.94)	(57,534.39) (54,845.00)	(2,689.39)	4.330000 (1,800.000000)	ACT/360 1	(7.11) (74.87)	100.00 0.00	0.00 0.00	0.00 0.00	(2,764.27) (2,764.27)
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465926	002758.ZK CNE100002029	01/15/2025 01/16/2035	(16,300) (16,300)	CNY 7.348370	1.189379 1.151734	(18,773.26) (18,773.26)	(19,386.88) (18,773.26)	(613.62)	4.330000 (1,750.000000)	ACT/360 1	(6.87) (6.87)	100.00 0.00	0.00 0.00	0.00 0.00	(620.49) (620.49)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 15, 2025  
Run Date: Jan 16, 2025 01:55 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 7.348370	0.971644 0.977189	(92,968.27) (99,282.40)	(98,719.04) (99,282.40)	563.37	4.330000 (1,450.000000)	ACT/360 1	(25.50) (241.76)	100.00 0.00	0.00 0.00	0.00 0.00	321.61 321.61
<b>TOTAL Short</b>							<b>(65,438,388.00)</b>	<b>(68,028,124.81)</b>				<b>(10,368.26)</b>		<b>987,245.89</b>	<b>(15,494.59)</b>	<b>2,776,035.36</b>
<b>TOTAL USD</b>							<b>(69,187,096.54)</b>	<b>(69,962,732.21)</b>	<b>1,934,607.41</b>			<b>(104,725.05)</b>	<b>(41,092.88)</b>	<b>(16,579.03)</b>	<b>0.00</b>	<b>2,776,035.36</b>
							<b>3,705,452.20</b>	<b>3,225,811.64</b>				<b>(20,120.69)</b>		<b>863,928.60</b>	<b>(358.52)</b>	<b>503,641.16</b>
							<b>3,689,821.50</b>	<b>3,358,238.13</b>	<b>(132,426.49)</b>			<b>(201,904.14)</b>	<b>(25,956.82)</b>	<b>(32,077.15)</b>	<b>0.00</b>	<b>503,641.16</b>
<b>TOTAL 066831553</b>																<b>823,318.27</b>
<b>GRAND TOTAL</b>																<b>823,318.27</b>

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