

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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	(85,711.56)	13,975.84	17,609.26	233,548.04	0.00	177.01	179,421.58	0.628880	112,834.65	LONG	117,245,517.58	117,245,517.58	USD
HKD	287,105.15	(49,687.03)	(157,731.58)	1,053,439.58	0.00	(24,004.00)	1,133,126.11	0.128382	145,473.07	SHORT	(118,097,163.36)	118,097,163.36	USD
JPY	(35,924,594.16)	(2,266,337.99)	(1,675,443.57)	95,469,920.64	0.00	(413,965.69)	55,603,544.93	0.006418	356,885.95				
NZD	123,407.96	0.00	3,870.60	3,966.30	0.00	101.89	131,244.85	0.567740	74,512.95	<b>GRAND TOTAL</b>	<b>(851,645.78)</b>	<b>235,342,680.94</b>	
SGD	(41,805.09)	0.00	(3,164.56)	38,020.36	0.00	(1,047.86)	(6,949.29)	0.737980	(5,128.44)				
USD	316,895.41	(24,564.92)	(376,605.74)	1,395,844.70	0.00	(82,660.13)	1,311,569.46	1.000000	1,311,569.46				
<b>GRAND TOTAL</b>									<b>1,996,147.64</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	30.200000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 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 14,179.34
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	6.790000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (21.66)	100.00 0.00	(386.48) (21.66)	0.00 0.00	(408.14) (256.67)
ASX LIMITED CMN ORDINARY FULLY PAID	SDB3264983876	ASX.AX AU000000ASX7	01/03/2025 01/04/2035	0 0	AUD 1.000000	63.920000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (5.64)	100.00 0.00	37.02 (5.64)	0.00 0.00	31.38 19.73
BHP GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3265201687	BHP.AX AU000000BHP4	01/08/2025 01/10/2035	32,361 21,233	AUD 1.000000	39.120000 39.068589	862,272.13 824,384.78	1,265,962.32 1,264,298.60	1,663.72	4.335299 25.000000	ACT/365 1	(103.82) (3,283.07)	100.00 0.00	47,021.89 (2,276.99)	0.00 0.00	45,402.54 28,552.75
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3264649694	CBA.AX AU000000CBA7	12/27/2024 12/29/2034	0 0	AUD 1.000000	157.850000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 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 24,125.08
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3265604062	CBA.AX AU000000CBA7	01/16/2025 01/17/2035	0 6,211	AUD 1.000000	157.850000 0.000000	970,158.20 956,984.77	0.00 0.00	0.00	4.335299 25.000000	ACT/365 1	(120.31) (1,111.92)	100.00 0.00	35,923.30 (1,556.52)	0.00 0.00	34,811.38 21,892.18
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID	SDB3265127414	CPU.AX AU000000CPU5	01/07/2025 01/05/2035	19,894 17,150	AUD 1.000000	34.210000 33.864760	580,184.50 579,481.52	680,573.74 673,705.53	6,868.21	4.335299 25.000000	ACT/365 1	(72.80) (889.65)	100.00 0.00	(2,150.57) (192.17)	0.00 0.00	3,827.99 2,407.35
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3265201689	FMG.AX AU000000FMG4	01/08/2025 01/10/2035	0 0	AUD 1.000000	18.620000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 1	0.00 (954.95)	100.00 0.00	52,744.76 (954.95)	0.00 0.00	51,789.81 32,569.58
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3264390164	FMG.AX AU000000FMG4	12/19/2024 12/20/2034	0 0	AUD 1.000000	18.620000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (27.05)	100.00 0.00	835.06 (27.05)	0.00 0.00	808.01 508.14
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	38.190000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 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 4,480.92
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.	SDB3262115591	MQG.AX AU000000MQG1	11/06/2024 11/08/2034	0 0	AUD 1.000000	238.840000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 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 8,869.52

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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>Long (Cont.)</b>																
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID	SDB3260121550	MPL.AX AU000000MPL3	09/24/2024 09/22/2034	28,127 28,298	AUD 1.000000	3.800000 3.812283	108,098.36 107,879.98	106,882.60 107,228.08	(345.48)	4.335299 25.000000	ACT/365 1	(13.55) (455.43)	100.00 0.00	(333.40) (227.20)	0.00 0.00	(1,134.31) (713.34)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3260121552	MGR.AX AU000000MGR9	09/24/2024 09/22/2034	168,177 183,112	AUD 1.000000	1.935000 1.875447	362,561.76 343,410.25	325,422.49 315,407.13	10,015.37	4.335299 25.000000	ACT/365 1	(43.27) (1,161.12)	100.00 13,432.55	2,987.77 (336.44)	0.00 0.00	25,274.56 15,894.66
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3261588078	NWL.AX AU000000NWL7	10/25/2024 10/25/2034	51,369 51,340	AUD 1.000000	29.900000 28.584584	1,444,194.20 1,467,510.34	1,535,933.10 1,468,361.51	67,571.59	4.335299 25.000000	ACT/365 1	(184.20) (3,496.45)	100.00 0.00	0.00 0.00	0.00 0.00	64,075.14 40,295.57
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID	SDB3265201680	NHC.AX AU000000NHC7	01/08/2025 01/10/2035	0 0	AUD 1.000000	4.930000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (263.72)	100.00 0.00	(3,325.81) (263.72)	0.00 0.00	(3,589.53) (2,257.38)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID	SDB3264120680	PME.AX AU000000PME8	12/13/2024 12/13/2034	1,897 2,013	AUD 1.000000	270.240000 254.391505	529,419.00 511,834.38	512,645.28 482,580.69	30,064.59	4.335299 25.000000	ACT/365 1	(64.42) (811.63)	100.00 0.00	6,719.57 (179.77)	0.00 0.00	35,972.54 22,622.41
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID	SDB3265057943	QAN.AX AU000000QAN2	01/06/2025 01/04/2035	0 0	AUD 1.000000	9.420000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (5.70)	100.00 0.00	(249.24) (5.70)	0.00 0.00	(254.93) (160.32)
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264120655	REA.AX AU000000REA9	12/13/2024 12/13/2034	0 0	AUD 1.000000	241.020000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 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 1,192.24
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265201685	RIO.AX AU000000RIO1	01/08/2025 01/10/2035	0 0	AUD 1.000000	118.000000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (200.51)	100.00 0.00	8,757.81 (200.51)	0.00 0.00	8,557.30 5,381.51
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID	SDB3261285283	STO.AX AU000000STO6	10/21/2024 10/19/2034	0 0	AUD 1.000000	7.130000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (1,085.54)	100.00 0.00	43,779.20 (1,085.54)	0.00 0.00	42,693.66 26,849.19
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID	SDB3265057951	SUN.AX AU000000SUN6	01/06/2025 01/04/2035	0 0	AUD 1.000000	20.060000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (3.03)	100.00 0.00	182.42 (3.03)	0.00 0.00	179.39 112.82
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID	SDB3260121474	TNE.AX AU000000TNE8	09/24/2024 09/22/2034	53,495 53,451	AUD 1.000000	29.640000 30.978494	1,561,838.22 1,655,975.00	1,585,591.80 1,657,194.51	(71,602.71)	4.335299 25.000000	ACT/365 1	(207.39) (3,927.04)	100.00 0.00	(477.87) (19.48)	0.00 0.00	(76,007.62) (47,799.67)
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID	SDB3265810054	TLS.AX AU000000TLS2	01/21/2025 01/19/2035	138,010 75,994	AUD 1.000000	3.970000 3.990079	303,976.00 304,039.66	547,899.70 550,670.76	(2,771.06)	4.335299 25.000000	ACT/365 1	(38.19) (66.14)	100.00 0.00	0.00 0.00	0.00 0.00	(2,837.20) (1,784.26)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3265201659	TCL.AX AU000000TCL6	01/08/2025 01/10/2035	0 0	AUD 1.000000	13.660000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (2.86)	100.00 0.00	(107.87) (2.86)	0.00 0.00	(110.73) (69.64)
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID	SDB3265127427	SOL.AX AU000000SOL3	01/07/2025 01/05/2035	0 0	AUD 1.000000	33.880000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 25.000000	ACT/365 0	0.00 (5.23)	100.00 0.00	(269.88) (5.23)	0.00 0.00	(275.11) (173.01)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3265604093	WBC.AX AU000000WBC1	01/16/2025 01/17/2035	0 4,817	AUD 1.000000	32.960000 0.000000	157,708.58 155,391.72	0.00 0.00	0.00	4.335299 25.000000	ACT/365 1	(19.54) (593.21)	100.00 0.00	13,424.88 (593.21)	0.00 0.00	12,831.67 8,069.58
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3265201657	WBC.AX AU000000WBC1	01/08/2025 01/10/2035	0 0	AUD 1.000000	32.960000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 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 1,100.51
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3265670288	WTC.AX AU000000WTC3	01/17/2025 01/17/2035	0 167	AUD 1.000000	121.940000 0.000000	19,867.99 19,630.86	0.00 0.00	0.00	4.335299 25.000000	ACT/365 1	(2.47) (32.94)	100.00 0.00	1,285.37 (40.94)	0.00 0.00	1,252.43 787.63
<b>TOTAL Long</b>																
							<b>6,900,278.94</b>	<b>6,560,911.04</b>				<b>(869.96)</b>		<b>294,278.88</b>	<b>0.00</b>	<b>328,673.87</b>
							<b>6,926,523.27</b>	<b>6,519,446.80</b>	<b>41,464.23</b>			<b>(21,045.08)</b>	<b>13,975.84</b>	<b>(10,639.19)</b>	<b>0.00</b>	<b>206,696.43</b>

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<b>066831553 (Cont.)</b>																
<b>AUD (Cont.)</b>																
<b>Short</b>																
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID	SDB3260962041	AGL.AX AU000000AGL7	10/14/2024 10/12/2034	(81,737) (82,094)	AUD 1.000000	11.620000 11.306364	(956,395.10) (928,178.84)	(949,783.94) (924,148.31)	(25,635.63)	4.335299 (25.000000)	ACT/365 1	103.69 1,931.23	100.00 0.00	(1,017.40) 66.18	0.00 0.00	(24,721.81) (15,547.05)
AMPOL LTD CMN ORDINARY FULLY PAID	SDB3260458813	AU0000088338	09/29/2034	(32,221)	1.000000	28.394481	(914,792.36)	(916,744.21)	(41,827.13)	4.335299 (25.000000)	ACT/365 1	102.09 1,992.34	100.00 0.00	(802.77) 25.00	0.00 0.00	(40,637.56) (25,556.15)
ANSELL LIMITED CMN ORDINARY FULLY PAID	SDB3260427214	ANN.AX AU000000ANN9	09/30/2024 09/28/2034	(39,201) (39,201)	1.000000	33.820000 33.852360	(1,319,113.65) (1,327,046.36)	(1,325,777.82) (1,327,046.36)	1,268.54	4.335299 (25.000000)	ACT/365 1	148.59 2,646.74	100.00 0.00	0.00 0.00	0.00 0.00	3,915.28 2,462.24
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID	SDB3265810061	ANZ.AX AU000000ANZ3	01/21/2025 01/19/2035	(8,712) (5,348)	1.000000	30.200000 29.830629	(161,242.20) (158,201.00)	(263,102.40) (259,884.44)	(3,217.96)	4.335299 (25.000000)	ACT/365 1	17.69 69.57	100.00 0.00	(1,146.96) 16.42	0.00 0.00	(4,295.35) (2,701.26)
APPEN LIMITED CMN ORDINARY FULLY PAID	SDB3264983893	APX.AX AU000000APX3	01/03/2025 01/04/2035	(12,090) (12,090)	1.000000	2.430000 2.832482	(32,401.20) (34,244.71)	(29,378.70) (34,244.71)	4,866.01	4.335299 (529.648400)	ACT/365 1	(0.63) (29.50)	100.00 0.00	86.10 (15.24)	0.00 0.00	4,922.61 3,095.73
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264983885	ALL.AX AU000000ALL7	01/03/2025 01/04/2035	0 (2,221)	1.000000	67.670000 0.000000	(156,580.50) (157,269.02)	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 1	17.61 482.09	100.00 0.00	(294.31) 482.09	0.00 0.00	187.79 118.10
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID	SDB3265604057	AZJ.AX AU000000AZJ1	01/16/2025 01/17/2035	0 0	1.000000	3.230000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 1.66	100.00 0.00	(139.45) 1.66	0.00 0.00	(137.79) (86.65)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID	SDB3260964901	BGL.AX AU0000019374	10/14/2024 10/12/2034	(21,994) (19,375)	1.000000	1.150000 1.128520	(22,087.50) (21,768.37)	(25,293.10) (24,820.66)	(472.44)	4.335299 (25.000000)	ACT/365 1	2.43 51.83	100.00 0.00	217.52 1.40	0.00 0.00	(203.10) (127.72)
BRAMBLES LIMITED CMN ORDINARY FULLY PAID	SDB3265465954	BXB.AX AU000000BXB1	01/14/2025 01/12/2035	0 0	1.000000	19.280000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 102.85	100.00 0.00	3,904.14 102.85	0.00 0.00	4,006.99 2,519.92
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260644174	BRG.AX AU000000BRG2	10/08/2024 10/06/2034	0 0	1.000000	37.540000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 1,433.71	100.00 0.00	(9,097.03) 1,433.71	0.00 0.00	(7,663.32) (4,819.31)
CAR GROUP LTD CMN ORDINARY FULLY PAID	SDB3265345638	CAR.AX AU000000CAR3	01/10/2025 01/10/2035	0 0	1.000000	39.220000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 100.34	100.00 0.00	(333.27) 100.34	0.00 0.00	(232.93) (146.49)
CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED	SDB3265743525	CHC.AX AU000000CHC0	01/20/2025 01/18/2035	(4,313) (2,081)	1.000000	15.220000 15.143524	(31,527.15) (31,320.34)	(65,643.86) (65,314.02)	(329.84)	4.335299 (25.000000)	ACT/365 1	3.50 9.71	100.00 0.00	0.00 0.00	0.00 0.00	(320.13) (201.33)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID	SDB3262258007	CU6.AX AU0000165375	11/08/2024 11/08/2034	0 0	1.000000	4.060000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (437.241200)	ACT/365 0	0.00 (0.05)	100.00 0.00	412.31 (0.05)	0.00 0.00	412.26 259.26
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	SDB3264649698	COH.AX AU000000COH5	12/27/2024 12/29/2034	(1,434) (1,171)	1.000000	311.920000 306.953180	(365,422.26) (356,769.84)	(447,293.28) (440,170.86)	(7,122.42)	4.335299 (25.000000)	ACT/365 1	39.87 397.70	100.00 0.00	(6,726.55) 216.93	0.00 0.00	(13,451.27) (8,459.24)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3265201728	CBA.AX AU000000CBA7	01/08/2025 01/10/2035	0 0	1.000000	157.850000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 278.64	100.00 0.00	(21,922.57) 278.64	0.00 0.00	(21,643.93) (13,611.43)
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3265465913	CSL.AX AU000000CSL8	01/14/2025 01/12/2035	0 0	1.000000	270.000000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 46.11	100.00 0.00	4,158.18 46.11	0.00 0.00	4,204.30 2,644.00
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3263185972	CSL.AX AU000000CSL8	11/27/2024 11/29/2034	0 0	1.000000	270.000000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 500.90	100.00 0.00	(10,056.37) 500.90	0.00 0.00	(9,555.47) (6,009.24)
DE GREY MINING LTD CMN ORDINARY FULLY PAID	SDB3262936512	DEG.AX AU000000DEG6	11/21/2024 11/22/2034	(9,407) (15,908)	1.000000	2.010000 1.767160	(31,736.46) (28,097.94)	(18,908.07) (16,623.67)	(2,284.40)	4.335299 (25.000000)	ACT/365 1	3.12 110.01	100.00 0.00	(4,168.27) 75.41	0.00 0.00	(6,342.66) (3,988.77)
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID	SDB3265057956	DMP.AX AU000000DMP0	01/06/2025 01/04/2035	0 (411)	1.000000	29.660000 0.000000	(12,379.32) (12,056.44)	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 1	1.35 23.35	100.00 0.00	(209.21) 28.89	0.00 0.00	(185.86) (116.88)
DRONESHIELD LTD CMN ORDINARY FULLY PAID	SDB3262115436	DRO.AX AU000000DRO2	11/06/2024 11/08/2034	0 0	1.000000	0.655000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (1,400.732500)	ACT/365 0	0.00 (897.30)	100.00 0.00	19,960.96 (897.30)	0.00 0.00	19,063.66 11,988.75

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>AUD (Cont.)</b>																
<b>Short (Cont.)</b>																
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3264583150	EDV.AX AU0000154833	12/24/2024 12/22/2034	(43,125) (43,086)	AUD 1.000000	4.120000 4.180338	(180,099.48) (180,113.83)	(177,675.00) (180,277.09)	2,602.09	4.335299 (25.000000)	ACT/365 1	20.16 416.76	100.00 0.00	1,593.58 108.82	0.00 0.00	4,612.43 2,900.67
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3260427109	GMD.AX AU000000GMD9	09/30/2024 09/28/2034	0 0	AUD 1.000000	3.050000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 571.33	100.00 0.00	(48,673.12) 571.33	0.00 0.00	(48,101.79) (30,250.25)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID	SDB3265201674	TLC.AX AU0000219529	01/08/2025 01/10/2035	0 0	AUD 1.000000	4.880000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 1	0.00 153.36	100.00 0.00	4,878.42 153.36	0.00 0.00	5,031.78 3,164.39
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3263707259	LYC.AX AU000000LYC6	12/09/2024 12/07/2034	0 (2,439)	AUD 1.000000	6.630000 0.000000	(16,780.32) (15,955.95)	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 1	1.78 153.21	100.00 0.00	(4,730.93) 157.80	0.00 0.00	(4,577.71) (2,878.83)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID	SDB3262055937	MIN.AX AU000000MIN4	11/05/2024 11/03/2034	(2,563) (5,469)	AUD 1.000000	35.370000 34.510069	(201,368.58) (188,102.58)	(90,653.31) (88,449.31)	(2,204.00)	4.335299 (25.000000)	ACT/365 1	20.96 594.11	100.00 0.00	(9,052.87) 462.81	0.00 0.00	(10,662.76) (6,705.60)
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID	SDB3266038156	NAB.AX AU000000NAB4	01/24/2025 01/24/2035	(14,907) 0	AUD 1.000000	39.160000 39.165279	0.00 (583,836.82)	(583,758.12) (583,836.82)	78.70	4.336072 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	78.70 49.49
NEXTDC LIMITED CMN ORDINARY FULLY PAID	SDB3263530573	NXT.AX AU000000NXT8	12/04/2024 12/06/2034	(30,426) (27,983)	AUD 1.000000	16.060000 15.316594	(440,732.25) (426,781.17)	(488,641.56) (466,022.68)	(22,618.88)	4.335299 (25.000000)	ACT/365 1	47.67 726.84	100.00 0.00	(27.93) 1.83	0.00 0.00	(21,919.96) (13,785.03)
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3265465959	NST.AX AU000000NST8	01/14/2025 01/12/2035	0 0	AUD 1.000000	17.280000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 109.51	100.00 0.00	(2,667.79) 109.51	0.00 0.00	(2,558.28) (1,608.85)
ORICA LIMITED CMN ORDINARY FULLY PAID	SDB3265604074	ORI.AX AU000000ORI1	01/16/2025 01/17/2035	0 0	AUD 1.000000	16.990000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 21.77	100.00 0.00	573.19 21.77	0.00 0.00	594.96 374.16
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00	SDB3262115576	ORG.AX AU000000ORG5	11/06/2024 11/08/2034	0 (61,310)	AUD 1.000000	11.320000 0.000000	(670,731.40) (682,989.04)	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 1	76.53 1,987.79	100.00 0.00	(14,421.13) 2,017.86	0.00 0.00	(12,433.34) (7,819.08)
ORORA LIMITED CMN ORDINARY FULLY PAID	SDB3260458766	ORA.AX AU000000ORA8	10/01/2024 09/29/2034	0 0	AUD 1.000000	2.350000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 1,026.05	100.00 0.00	14,730.27 1,026.05	0.00 0.00	15,756.32 9,908.84
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID	SDB3264390195	PDN.AX AU000000PDN8	12/19/2024 12/20/2034	0 0	AUD 1.000000	9.200000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (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) (2,431.52)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3264983884	PLS.AX AU000000PLS0	01/03/2025 01/04/2035	(19,405) (15,442)	AUD 1.000000	2.320000 2.294609	(37,678.48) (35,062.64)	(45,019.60) (44,526.88)	(492.72)	4.335299 (50.000000)	ACT/365 1	3.65 131.25	100.00 0.00	(1,329.87) 82.89	0.00 0.00	(1,691.34) (1,063.65)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID	SDB3265057955	RHC.AX AU000000RHC8	01/06/2025 01/04/2035	(7,990) (17,228)	AUD 1.000000	32.910000 34.013594	(563,355.60) (590,959.49)	(262,950.90) (271,768.62)	8,817.72	4.335299 (25.000000)	ACT/365 1	66.33 756.10	100.00 0.00	13,353.09 544.25	0.00 0.00	22,926.91 14,418.28
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265057927	RIO.AX AU000000RIO1	01/06/2025 01/04/2035	0 0	AUD 1.000000	118.000000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 7.66	100.00 0.00	510.91 7.66	0.00 0.00	518.57 326.12
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260188363	SFR.AX AU000000SFR8	09/25/2024 09/27/2034	(38,803) (38,803)	AUD 1.000000	9.900000 9.280055	(394,238.48) (360,093.96)	(384,149.70) (360,093.96)	(24,055.74)	4.335299 (25.000000)	ACT/365 1	40.07 870.02	100.00 0.00	(425.21) 24.21	0.00 0.00	(23,610.93) (14,848.44)
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3265604030	SCG.AX AU000000SCG8	01/16/2025 01/17/2035	(62,439) (62,439)	AUD 1.000000	3.600000 3.617879	(226,029.18) (225,896.74)	(224,780.40) (225,896.74)	1,116.34	4.335299 (25.000000)	ACT/365 1	25.28 106.42	100.00 0.00	0.00 0.00	0.00 0.00	1,222.75 768.97
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3261985914	SIG.AX AU000000SIG5	11/04/2024 11/02/2034	(46,441) (50,460)	AUD 1.000000	2.640000 2.707767	(140,278.80) (136,281.20)	(122,604.24) (125,751.42)	3,147.18	4.335299 (25.000000)	ACT/365 1	15.23 280.24	100.00 0.00	(64.07) 28.75	0.00 0.00	3,363.34 2,115.14
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3260588436	SHL.AX AU000000SHL7	10/02/2024 10/04/2034	(31,611) (32,150)	AUD 1.000000	27.870000 27.593082	(896,985.00) (886,803.31)	(880,998.57) (872,244.92)	(8,753.65)	4.335299 (25.000000)	ACT/365 1	99.19 1,679.54	100.00 0.00	(4,705.93) 152.11	0.00 0.00	(11,780.04) (7,408.23)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID	SDB3265057925	S32.AX AU000000S320	01/06/2025 01/04/2035	0 0	AUD 1.000000	3.530000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 4.24	100.00 0.00	215.82 4.24	0.00 0.00	220.07 138.39

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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<b>066831553 (Cont.)</b>																
<b>AUD (Cont.)</b>																
<b>Short (Cont.)</b>																
STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3265743505	SGP.AX AU000000SGP0	01/20/2025 01/18/2035	(60,359) (52,536)	AUD 1.000000	5.030000 5.073127	(266,882.88) (266,438.20)	(303,605.77) (306,208.86)	2,603.09	4.335299 (25.000000)	ACT/365 1	29.82 63.58	100.00 0.00	0.00 0.00	0.00 0.00	2,666.67 1,677.01
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID	SDB3260121453	TLX.AX AU000000TLX2	09/24/2024 09/22/2034	(32,483) (33,954)	AUD 1.000000	26.890000 24.617909	(899,441.46) (835,864.85)	(873,467.87) (799,663.54)	(73,804.33)	4.335299 (25.000000)	ACT/365 1	93.12 1,971.80	100.00 0.00	(5,275.35) 179.00	0.00 0.00	(77,107.88) (48,491.61)
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3260427219	TWE.AX AU000000TWE9	09/30/2024 09/28/2034	(204,527) (210,423)	AUD 1.000000	10.470000 11.291254	(2,264,151.48) (2,376,167.99)	(2,141,397.69) (2,309,366.31)	167,968.62	4.335299 (25.000000)	ACT/365 1	266.72 5,390.28	100.00 0.00	8,797.92 114,554.78	0.00 0.00	182,156.82 114,554.78
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID	SDB3265531272	VNT.AX AU0000184459	01/15/2025 01/17/2035	0 0	AUD 1.000000	3.770000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 48.86	100.00 0.00	(996.83) 48.86	0.00 0.00	(947.97) (596.16)
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260188369	VEA.AX AU0000016875	09/25/2024 09/27/2034	(510,721) (509,965)	AUD 1.000000	2.720000 2.632041	(1,407,503.40) (1,342,124.81)	(1,389,161.12) (1,344,238.60)	(44,922.52)	4.335299 (25.000000)	ACT/365 1	149.77 3,126.02	100.00 0.00	(361.56) 8.60	0.00 0.00	(42,158.06) (26,512.36)
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260961921	WEB.AX AU000000WEB7	10/14/2024 10/12/2034	0 0	AUD 1.000000	4.920000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	0.00 55.89	100.00 0.00	611.72 55.89	0.00 0.00	667.60 419.84
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID	SDB3265465920	WHC.AX AU000000WHC8	01/12/2035 01/24/2025	0 (5,712)	AUD 1.000000	0.000000 6.370000	0.00 0.00	0.00 (36,385.44)	0.00	4.335299 4.336072	ACT/365 0	13.83 0.00	0.00 100.00	13.83 0.00	0.00 0.00	(440.33) (20.39)
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID	SDB3266038160	WHC.AX AU000000WHC8	01/24/2035 01/07/2025	0 0	AUD 1.000000	6.366430 121.940000	0.00 0.00	(36,365.05) 0.00	(20.39)	4.335299 (25.000000)	ACT/365 0	0.00 0.00	0.00 100.00	0.00 2,326.51	0.00 0.00	(12.82) 2,470.25
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3265127438	WTC.AX AU000000WTC3	01/05/2035 01/07/2025	0 0	AUD 1.000000	0.000000 24.950000	0.00 0.00	0.00 0.00	0.00	4.335299 4.335299	ACT/365 0	143.74 0.00	0.00 100.00	143.74 (1,119.44)	0.00 0.00	1,553.49 (1,109.59)
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID	SDB3265127403	WDS.AX AU0000224040	01/05/2035 01/05/2035	0 0	AUD 1.000000	0.000000 0.000000	0.00 0.00	0.00 0.00	0.00	4.335299 (25.000000)	ACT/365 0	9.85 9.85	0.00 0.00	9.85 9.85	0.00 0.00	(697.80) 0.00
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262936508	WOW.AX AU000000WOW2	11/21/2024 11/22/2034	(62,104) (64,524)	AUD 1.000000	29.800000 30.529678	(1,947,334.32) (1,969,800.89)	(1,850,699.20) (1,896,015.09)	45,315.89	4.335299 (25.000000)	ACT/365 1	220.63 6,292.83	100.00 0.00	17,317.17 2,105.36	0.00 0.00	68,925.89 43,346.12
WORLEY LTD ORD CMN ORDINARY FULLY PAID	SDB3264583145	WOR.AX AU000000WOR2	12/24/2024 12/22/2034	(66,077) (63,591)	AUD 1.000000	14.640000 13.964504	(909,351.30) (886,339.40)	(967,367.28) (922,732.52)	(44,634.76)	4.335299 (25.000000)	ACT/365 1	99.05 1,021.07	100.00 0.00	(12.27) 0.65	0.00 0.00	(43,625.95) (27,435.49)
YANCOAL AUSTRALIA LTD CMN ORDINARY FULLY PAID	SDB3266038152	YAL.AX AU000000YAL0	01/24/2025 01/24/2035	(11,089) 0	AUD 1.000000	6.280000 6.318206	0.00 0.00	(69,638.92) (70,062.59)	423.67	4.336072 (100.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	423.67 266.44
ZIP CO LIMITED CMN ORDINARY FULLY PAID	SDB3260121497	ZIP.AX AU0000218307	09/24/2024 09/22/2034	(262,931) (261,863)	AUD 1.000000	3.250000 3.010444	(824,868.45) (788,127.99)	(854,525.75) (791,538.94)	(62,986.81)	4.335299 (25.000000)	ACT/365 1	87.96 1,648.69	100.00 0.00	0.00 0.00	0.00 0.00	(61,338.12) (38,574.32)
<b>TOTAL Short</b>																
							<b>(16,334,626.53)</b>	<b>(15,831,232.95)</b>				<b>1,803.22</b>		<b>(60,730.84)</b>	<b>0.00</b>	<b>(149,252.29)</b>
							<b>(16,163,649.25)</b>	<b>(15,704,057.16)</b>	<b>(127,175.79)</b>			<b>38,654.34</b>	<b>0.00</b>	<b>10,816.20</b>	<b>0.00</b>	<b>(93,861.78)</b>
<b>TOTAL AUD</b>																
							<b>(9,434,347.59)</b>	<b>(9,270,321.92)</b>				<b>933.26</b>		<b>233,548.04</b>	<b>0.00</b>	<b>179,421.58</b>
							<b>(9,237,125.99)</b>	<b>(9,184,610.36)</b>	<b>(85,711.56)</b>			<b>17,609.26</b>	<b>13,975.84</b>	<b>177.01</b>	<b>0.00</b>	<b>112,834.65</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	53.950000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 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) (19,431.42)

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Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>HKD (Cont.)</b>																
<b>Long (Cont.)</b>																
		9988.HK	10/09/2024	0	HKD	82.900000	0.00	0.00		2.654370	ACT/365	0.00	100.00	(7,548.15)	0.00	(8,612.46)
ALIBABA GROUP HOLDING LIMITED CMN	SDB3260661445	KYG017191142	10/11/2034	0	1.000000	0.000000	0.00	0.00	0.00	30.000000	0	(1,064.31)	0.00	(1,064.31)	0.00	(1,105.69)
		2388.HK	11/28/2024	325,500	HKD	24.850000	8,088,675.00	8,088,675.00		2.654370	ACT/365	(654.26)	100.00	0.00	0.00	(3,144.18)
BOC HONG KONG (HOLDINGS) LTD CMN	SDB3263242791	HK2388011192	11/29/2034	325,500	1.000000	24.831156	8,082,541.43	8,082,541.43	6,133.57	30.000000	1	(9,277.75)	0.00	0.00	0.00	(403.66)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A	SDB3263644993	3998.HK	12/06/2024	146,000	HKD	3.670000	767,520.00	535,820.00		2.654370	ACT/365	(65.00)	100.00	(82,698.62)	31,920.00	(85,540.85)
		KYG126521064	12/06/2034	208,000	1.000000	3.880000	807,040.00	566,480.00	(30,660.00)	30.000000	1	(4,102.23)	31,920.00	(2,923.57)	0.00	(10,981.91)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H	SDB3262612818	1359.HK	11/14/2024	110,000	HKD	1.190000	130,900.00	130,900.00		2.654370	ACT/365	(11.24)	90.00	0.00	0.00	(9,091.70)
		CNE100001QS1	11/15/2034	110,000	1.000000	1.270000	139,700.00	139,700.00	(8,800.00)	30.000000	1	(291.70)	0.00	0.00	0.00	(1,167.21)
CHINA CONSTRUCTION BANK CORP CMN CL H	SDB3265127402	0939.HK	01/07/2025	1,394,000	HKD	6.240000	8,600,980.00	8,698,560.00		2.654370	ACT/365	(681.58)	90.00	55.35	0.00	285,046.22
		CNE1000002H1	01/05/2035	1,394,000	1.000000	6.026041	8,400,300.67	8,400,300.67	298,259.33	30.000000	1	(13,268.46)	0.00	(16.73)	0.00	36,594.82
CHINA FEIHE LIMITED CMN	SDB3260661420	6186.HK	10/09/2024	254,000	HKD	5.230000	1,341,120.00	1,328,420.00		2.654370	ACT/365	(111.69)	100.00	0.00	0.00	(58,782.34)
		KYG2121Q1055	10/11/2034	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(55,880.00)	30.000000	1	(2,902.34)	0.00	0.00	0.00	(7,546.60)
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H	SDB3260661404	6881.HK	10/09/2024	18,500	HKD	7.010000	128,390.00	129,685.00		2.654370	ACT/365	(10.59)	90.00	0.00	1,513.04	(241.87)
		CNE100001NT6	10/11/2034	18,500	1.000000	7.090000	131,165.00	131,165.00	(1,480.00)	30.000000	1	(274.90)	1,513.04	0.00	0.00	(31.05)
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H	SDB3260615760	3908.HK	10/04/2024	400	HKD	12.980000	5,192.00	5,192.00		2.654370	ACT/365	(0.42)	90.00	0.00	0.00	53.25
		CNE1000002359	10/05/2034	400	1.000000	12.820000	5,128.00	5,128.00	64.00	30.000000	1	(10.75)	0.00	0.00	0.00	6.84
CHINA LIFE INSURANCE CO LTD CMN CLASS H	SDB3260123712	2628.HK	09/24/2024	206,000	HKD	14.040000	2,884,000.00	2,892,240.00		2.654370	ACT/365	(243.62)	90.00	0.00	0.00	(138,172.09)
		CNE1000002L3	09/22/2034	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(131,840.00)	30.000000	1	(6,332.09)	0.00	0.00	0.00	(17,738.82)
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S	SDB3260661429	0772.HK	10/09/2024	200	HKD	24.800000	5,100.00	4,960.00		2.654370	ACT/365	(0.41)	100.00	0.00	0.00	(90.59)
		KYG2121R1039	10/11/2034	200	1.000000	25.200000	5,040.00	5,040.00	(80.00)	30.000000	1	(10.59)	0.00	0.00	0.00	(11.63)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H	SDB3260661461	0916.HK	10/09/2024	1,000	HKD	5.620000	5,740.00	5,620.00		2.654370	ACT/365	(0.52)	90.00	0.00	0.00	(833.46)
		CNE100000HD4	10/11/2034	1,000	1.000000	6.440000	6,440.00	6,440.00	(820.00)	30.000000	1	(13.46)	0.00	0.00	0.00	(107.00)
CHINA MENGNIU DAIRY CO CMN	SDB3262612820	2319.HK	11/14/2024	208,000	HKD	15.380000	3,257,280.00	3,199,040.00		2.654370	ACT/365	(259.87)	100.00	0.00	0.00	(8,760.97)
		KYG210961051	11/15/2034	208,000	1.000000	15.410373	3,205,357.60	3,205,357.60	(6,317.60)	30.000000	1	(2,443.37)	0.00	0.00	0.00	(1,124.75)
CHINA MERCHANTS PORT HOLDINGS CMN	SDB3260123311	0144.HK	09/24/2024	508,000	HKD	12.940000	6,695,440.00	6,573,520.00		2.654370	ACT/365	(566.32)	100.00	0.00	0.00	(471,939.62)
		HK0144000764	09/22/2034	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(457,200.00)	30.000000	1	(14,739.62)	0.00	0.00	0.00	(60,588.58)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H	SDB3260123565	2601.HK	09/24/2024	200	HKD	23.000000	4,580.00	4,600.00		2.654370	ACT/365	(0.40)	90.00	0.00	0.00	(450.53)
		CNE1000009Q7	09/22/2034	200	1.000000	25.200000	5,040.00	5,040.00	(440.00)	30.000000	1	(10.53)	0.00	0.00	0.00	(57.84)
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H	SDB3260458822	0788.HK	10/02/2024	1,678,000	HKD	1.130000	1,896,140.00	1,896,140.00		2.654370	ACT/365	(152.42)	90.00	0.00	0.00	10,678.52
		CNE100003688	10/03/2034	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	14,501.55	30.000000	1	(3,823.03)	0.00	0.00	0.00	1,370.93
		2202.HK	10/04/2024	900	HKD	5.420000	4,860.00	4,878.00		2.654370	ACT/365	(0.39)	90.00	0.00	0.00	107.03
CHINA VANKE CO LTD. CMN CLASS H	SDB3260615759	CNE100001SR9	10/05/2034	900	1.000000	5.290000	4,761.00	4,761.00	117.00	30.000000	1	(9.97)	0.00	0.00	0.00	13.74
CITIC SECURITIES CO., LTD CMN CLASS H	SDB3260588291	6030.HK	10/03/2024	39,000	HKD	21.200000	832,650.00	826,800.00		2.654370	ACT/365	(67.40)	90.00	0.00	0.00	(7,595.53)
		CNE1000016V2	10/05/2034	39,000	1.000000	21.350000	832,650.00	832,650.00	(5,850.00)	30.000000	1	(1,745.53)	0.00	0.00	0.00	(975.13)
CK INFRASTRUCTURE HOLDINGS LIMITED CMN	SDB3264054651	1038.HK	12/12/2024	3,000	HKD	53.800000	163,200.00	161,400.00		2.654370	ACT/365	(13.94)	100.00	0.00	0.00	(12,213.49)
		BMG2178K1009	12/13/2034	3,000	1.000000	57.750000	173,250.00	173,250.00	(11,850.00)	30.000000	1	(363.49)	0.00	0.00	0.00	(1,567.99)
CRRC CORPORATION LIMITED CMN CLASS H	SDB3260123324	1766.HK	09/24/2024	1,000	HKD	4.890000	4,890.00	4,890.00		2.654370	ACT/365	(0.40)	90.00	0.00	0.00	(130.52)
		CNE100000BG0	09/22/2034	1,000	1.000000	5.010000	5,010.00	5,010.00	(120.00)	30.000000	1	(10.52)	0.00	0.00	0.00	(16.76)
GEELY AUTOMOBILE HOLDINGS LTD CMN	SDB3264857843	0175.HK	12/31/2024	137,000	HKD	14.160000	3,626,040.00	3,939,920.00		2.654370	ACT/365	(291.07)	100.00	(74,651.74)	0.00	(120,140.24)
		KYG3777B1032	12/29/2034	246,000	1.000000	14.432946	3,592,693.65	3,977,313.65	(37,393.65)	30.000000	1	(8,094.85)	0.00	(4,502.46)	0.00	(15,423.85)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>HKD (Cont.)</b>																
<b>Long (Cont.)</b>																
GUOTAI JUNAN SECURITIES CO. LTD CMN	SDB3263426696	2611.HK CNE100002FK9	12/03/2024 12/01/2034	0 0	HKD 1.000000	10.700000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 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) (377.93)
HANG LUNG PROPERTIES LIMITED CMN	SDB3262322915	0101.HK HK0101000591	11/11/2024 11/09/2034	88,000 88,000	HKD 1.000000	6.110000 6.221791	548,240.00 547,517.59	537,680.00 547,517.59	(9,837.59)	2.654370 30.000000	ACT/365 1	(44.32) (1,130.70)	100.00 0.00	0.00 0.00	0.00 0.00	(10,968.29) (1,408.13)
HONG KONG EXCHANGES & CLEAR CMN	SDB3265345627	0388.HK HK0388045442	01/10/2025 01/10/2035	2,900 2,900	HKD 1.000000	293.400000 286.032880	852,600.00 829,495.35	850,860.00 829,495.35	21,364.65	2.654370 30.000000	ACT/365 1	(67.33) (415.73)	100.00 0.00	0.00 0.00	0.00 0.00	20,948.92 2,689.47
HONG KONG EXCHANGES & CLEAR CMN	SDB3264921637	0388.HK HK0388045442	01/02/2025 01/04/2035	0 0	HKD 1.000000	293.400000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 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) (4,270.49)
J&T GLOBAL EXPRESS LIMITED CMN	SDB3260128032	1519.HK KYG4990A1040	09/24/2024 09/22/2034	1,400 1,400	HKD 1.000000	5.930000 6.130000	8,960.00 8,582.00	8,302.00 8,582.00	(280.00)	2.654370 30.000000	ACT/365 1	(0.70) (18.07)	100.00 0.00	0.00 0.00	0.00 0.00	(298.07) (38.27)
JD LOGISTICS, INC. CMN	SDB3260123022	2618.HK KYG5074S1012	09/24/2024 09/22/2034	100 100	HKD 1.000000	12.620000 12.800000	1,298.00 1,280.00	1,262.00 1,280.00	(18.00)	2.654370 30.000000	ACT/365 1	(0.10) (2.68)	100.00 0.00	0.00 0.00	0.00 0.00	(20.68) (2.66)
JD.COM, INC. CMN	SDB3260121522	9618.HK KYG8208B1014	09/24/2024 09/22/2034	150 150	HKD 1.000000	151.200000 136.000000	23,760.00 20,400.00	22,680.00 20,400.00	2,280.00	2.654370 30.000000	ACT/365 1	(1.68) (42.98)	100.00 0.00	0.00 0.00	0.00 0.00	2,237.02 287.19
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN	SDB3260123223	9922.HK KYG5141L1059	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	2.570000 3.430000	2,590.00 3,430.00	2,570.00 3,430.00	(860.00)	2.654370 30.000000	ACT/365 1	(0.27) (7.13)	90.00 0.00	0.00 0.00	0.00 0.00	(867.13) (111.32)
KINGSOFT CORPORATION LTD CMN	SDB3260854913	3888.HK KYG5264Y1089	10/14/2024 10/11/2034	193,800 193,800	HKD 1.000000	34.450000 33.613159	6,831,450.00 6,514,230.30	6,676,410.00 6,514,230.30	162,179.70	2.654370 30.000000	ACT/365 1	(529.88) (13,519.92)	100.00 0.00	0.00 0.00	0.00 0.00	148,659.78 19,085.25
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS	SDB3263589476	0135.HK BMG5320C1082	12/05/2024 12/06/2034	10,000 10,000	HKD 1.000000	7.310000 8.274186	73,100.00 82,741.86	73,100.00 82,741.86	(9,641.86)	2.654370 30.000000	ACT/365 1	(6.62) (155.40)	100.00 0.00	0.00 0.00	0.00 0.00	(9,797.27) (1,257.79)
MINISO GROUP HOLDING LIMITED CMN	SDB3260122923	9896.HK KYG6180F1081	09/24/2024 09/22/2034	1,000 1,000	HKD 1.000000	44.000000 47.050000	47,850.00 47,050.00	44,000.00 47,050.00	(3,050.00)	2.654370 30.000000	ACT/365 1	(3.81) (99.03)	100.00 0.00	0.00 0.00	0.00 0.00	(3,149.03) (404.28)
MTR CORP LTD CMN	SDB3265345628	0066.HK HK0066009694	01/10/2025 01/10/2035	163,000 156,000	HKD 1.000000	23.950000 24.274954	3,767,400.00 3,788,514.89	3,903,850.00 3,956,817.45	(52,967.45)	2.654370 30.000000	ACT/365 1	(306.48) (2,199.94)	100.00 0.00	0.00 0.00	0.00 0.00	(55,167.38) (7,082.50)
NETEASE, INC. CMN	SDB3260123320	9999.HK KYG6427A1022	09/24/2024 09/22/2034	300 300	HKD 1.000000	156.600000 138.400000	47,220.00 41,520.00	46,980.00 41,520.00	5,460.00	2.654370 30.000000	ACT/365 1	(3.41) (87.77)	100.00 0.00	0.00 0.00	0.00 0.00	5,372.23 689.70
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	24.000000 23.600000	2,015,390.00 1,977,680.00	2,011,200.00 1,977,680.00	33,520.00	2.654370 30.000000	ACT/365 1	(160.39) (4,147.26)	90.00 0.00	0.00 0.00	0.00 0.00	29,372.74 3,770.93
ORIENT OVERSEAS INTL LTD CMN	SDB3260458717	0316.HK BMG677491539	10/02/2024 10/03/2034	34,000 34,000	HKD 1.000000	107.100000 115.100000	3,658,400.00 3,913,400.00	3,641,400.00 3,913,400.00	(272,000.00)	2.654370 30.000000	ACT/365 1	(314.66) (8,212.53)	100.00 0.00	0.00 0.00	0.00 0.00	(280,212.53) (35,974.26)
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	3.910000 3.870000	4,286,040.00 4,342,140.00	4,387,020.00 4,342,140.00	44,880.00	2.654370 30.000000	ACT/365 1	(351.00) (9,105.42)	90.00 70,677.62	0.00 0.00	70,677.62 0.00	106,452.19 13,666.55
PHARMARON BEIJING CO LTD CMN	SDB3261724260	3759.HK CNE100003PG4	10/29/2024 10/27/2034	100 100	HKD 1.000000	13.700000 14.100000	1,392.00 1,410.00	1,370.00 1,410.00	(40.00)	2.654370 30.000000	ACT/365 1	(0.11) (2.95)	90.00 0.00	0.00 0.00	0.00 0.00	(42.95) (5.51)
PICC PPTY & CASUALTY CO LTD CMN CLASS H	SDB3260123494	2328.HK CNE100000593	09/24/2024 09/22/2034	116,000 116,000	HKD 1.000000	12.520000 12.260000	1,431,440.00 1,422,160.00	1,452,320.00 1,422,160.00	30,160.00	2.654370 30.000000	ACT/365 1	(115.19) (2,985.98)	90.00 0.00	0.00 0.00	0.00 0.00	27,174.02 3,488.66
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	42.750000 46.050000	64,125.00 69,075.00	64,125.00 69,075.00	(4,950.00)	2.654370 30.000000	ACT/365 1	(5.56) (144.57)	90.00 0.00	0.00 0.00	0.00 0.00	(5,094.57) (654.05)
POWER ASSETS HOLDINGS LTD CMN	SDB3264328835	0006.HK HK0006000050	12/18/2024 12/20/2034	35,000 35,000	HKD 1.000000	51.000000 54.200000	1,813,000.00 1,897,000.00	1,785,000.00 1,897,000.00	(112,000.00)	2.654370 30.000000	ACT/365 1	(152.86) (3,981.37)	100.00 0.00	0.00 0.00	0.00 0.00	(115,981.37) (14,889.93)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN	SDB3261985891	1308.HK KYG8187G1055	11/04/2024 11/02/2034	292,000 292,000	HKD 1.000000	18.440000 20.694599	5,442,880.00 6,042,823.02	5,384,480.00 6,042,823.02	(658,343.02)	2.654370 30.000000	ACT/365 1	(484.18) (12,647.15)	100.00 0.00	0.00 0.00	0.00 0.00	(670,990.17) (86,143.10)
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	69.450000 74.574642	1,356,600.00 1,416,918.20	1,319,550.00 1,416,918.20	(97,368.20)	2.654370 30.000000	ACT/365 1	(114.19) (2,928.46)	100.00 0.00	0.00 0.00	0.00 0.00	(100,296.65) (12,876.29)
TECHTRONIC INDUSTRIES CO LTD CMN	SDB3264178807	0669.HK HK0669013440	12/16/2024 12/14/2034	0 0	HKD 1.000000	102.900000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 30.000000	ACT/365 0	0.00 (11,059.11)	100.00 0.00	(261,156.33) (11,059.11)	0.00 0.00	(272,215.45) (34,947.58)
TENCENT HOLDINGS LIMITED CMN	SDB3265531282	0700.HK KYG875721634	01/15/2025 01/17/2035	2,000 2,000	HKD 1.000000	381.200000 374.931713	774,800.00 749,863.43	762,400.00 749,863.43	12,536.57	2.654370 30.000000	ACT/365 1	(60.90) (1,929.17)	100.00 0.00	109,012.55 (1,430.55)	0.00 0.00	119,619.96 15,357.06
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN	SDB3260123354	0322.HK KYG8878S1030	09/24/2024 09/22/2034	136,000 136,000	HKD 1.000000	11.280000 10.120000	1,580,320.00 1,376,320.00	1,534,080.00 1,376,320.00	157,760.00	2.654370 30.000000	ACT/365 1	(113.08) (2,908.46)	100.00 0.00	0.00 0.00	0.00 0.00	154,851.54 19,880.16
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN	SDB3263185983	6110.HK KYG8924B1041	11/27/2024 11/29/2034	250,000 230,000	HKD 1.000000	2.950000 2.846239	664,700.00 653,810.98	737,500.00 711,559.81	25,940.19	2.654370 30.000000	ACT/365 1	(53.01) (688.80)	100.00 0.00	0.00 0.00	0.00 0.00	25,251.38 3,241.82
WH GROUP LIMITED CMN	SDB3263985608	0288.HK KYG960071028	12/11/2024 12/13/2034	0 642,000	HKD 1.000000	6.220000 0.000000	4,160,160.00 3,858,420.00	0.00 0.00	0.00	2.654370 30.000000	ACT/365 1	(314.79) (12,678.73)	100.00 0.00	391,546.28 (12,911.36)	0.00 0.00	378,867.54 48,639.80
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN	SDB3261230611	1997.HK KYG9593A1040	10/18/2024 10/18/2034	20,000 22,000	HKD 1.000000	19.460000 19.860000	434,280.00 436,920.00	389,200.00 397,200.00	(8,000.00)	2.654370 30.000000	ACT/365 1	(35.34) (1,394.56)	100.00 0.00	(759.66) (572.61)	0.00 0.00	(10,154.22) (1,303.62)
WUXI APPTTEC CO., LTD. CMN CLASS H	SDB3260123453	2359.HK CNE100003F19	09/24/2024 09/22/2034	500 500	HKD 1.000000	54.300000 56.500000	27,875.00 28,250.00	27,150.00 28,250.00	(1,100.00)	2.654370 30.000000	ACT/365 1	(2.28) (59.17)	90.00 0.00	0.00 0.00	0.00 0.00	(1,159.17) (148.82)
YUE YUEN INDUSTRIAL HLDG CMN	SDB3264120667	0551.HK BMG988031446	12/13/2024 12/13/2034	5,500 13,000	HKD 1.000000	16.900000 17.289129	212,680.00 225,590.21	92,950.00 95,090.21	(2,140.21)	2.654370 30.000000	ACT/365 1	(18.15) (582.73)	100.00 0.00	(7,978.91) (422.00)	0.00 0.00	(10,701.86) (1,373.93)
ZTE CORPORATION CMN CLASS H	SDB3260661403	0763.HK CNE1000004Y2	10/09/2024 10/11/2034	400 400	HKD 1.000000	27.100000 24.350000	11,040.00 9,740.00	10,840.00 9,740.00	1,100.00	2.654370 30.000000	ACT/365 1	(0.80) (20.46)	90.00 0.00	0.00 0.00	0.00 0.00	1,079.54 138.59
ZTO EXPRESS (CAYMAN) INC. CMN	SDB3260121476	2057.HK KYG9897K1058	09/24/2024 09/22/2034	1,350 1,350	HKD 1.000000	144.600000 151.300000	205,740.00 204,255.00	195,210.00 204,255.00	(9,045.00)	2.654370 30.000000	ACT/365 1	(16.54) (429.00)	100.00 0.00	0.00 0.00	0.00 0.00	(9,474.00) (1,216.29)
<b>TOTAL Long</b>							<b>78,789,027.00</b>	<b>72,394,749.00</b>	<b>(1,174,116.01)</b>			<b>(6,409.19)</b>	<b>104,110.65</b>	<b>(117,087.45)</b>	<b>104,110.65</b>	<b>(1,354,123.21)</b>
							<b>79,227,393.61</b>	<b>73,568,865.01</b>				<b>(167,030.41)</b>		<b>(39,558.38)</b>	<b>0.00</b>	<b>(173,845.13)</b>
<b>Short</b>																
AKESO INC CMN	SDB3260123710	9926.HK KYG0146B1032	09/24/2024 09/22/2034	(14,000) (14,000)	HKD 1.000000	60.900000 60.700000	(822,500.00) (849,800.00)	(852,600.00) (849,800.00)	(2,800.00)	2.654370 (125.000000)	ACT/365 1	33.63 1,060.09	100.00 0.00	0.00 0.00	0.00 0.00	(1,739.91) (223.37)
ALIBABA GROUP HOLDING LIMITED CMN	SDB3265127502	9988.HK KYG017191142	01/07/2025 01/05/2035	(1,200) (13,200)	HKD 1.000000	82.900000 82.280732	(1,119,360.00) (1,115,298.06)	(99,480.00) (98,736.88)	(743.12)	2.654370 (30.000000)	ACT/365 1	71.91 5,698.87	100.00 0.00	322,955.21 6,149.56	0.00 0.00	327,910.96 42,097.89
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN	SDB3265057921	0241.HK BMG0171K1018	01/06/2025 01/04/2035	(162,000) (160,000)	HKD 1.000000	3.340000 3.222210	(556,800.00) (515,358.74)	(541,080.00) (521,997.94)	(19,082.06)	2.654370 (150.000000)	ACT/365 1	14.60 413.66	100.00 0.00	0.00 0.00	0.00 0.00	(18,668.40) (2,396.69)
ALIBABA PICTURES GROUP LIMITED CMN	SDB3264716710	1060.HK BMG0171W1055	12/30/2024 12/29/2034	(1,350,000) (1,350,000)	HKD 1.000000	0.510000 0.472697	(702,000.00) (638,140.73)	(688,500.00) (638,140.73)	(50,359.27)	2.654370 (30.000000)	ACT/365 1	40.64 1,049.36	100.00 0.00	(456.27) 8.03	0.00 0.00	(49,766.18) (6,389.08)
BAIDU, INC. CMN	SDB3264328906	9888.HK KYG070341048	12/18/2024 12/20/2034	(1,850) (1,850)	HKD 1.000000	79.800000 82.700000	(151,237.50) (152,995.00)	(147,630.00) (152,995.00)	5,365.00	2.654370 (30.000000)	ACT/365 1	9.88 677.08	100.00 0.00	22,577.55 406.99	0.00 0.00	28,619.63 3,674.25

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>HKD (Cont.)</b>																
<b>Short (Cont.)</b>																
BANK OF COMMUNICATIONS - HK BR CLASS H	SDB3264983861	3328.HK CNE10000205	01/03/2025 01/04/2035	0 0	HKD 1.000000	6.100000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 (30.000000)	ACT/365 0	0.00 542.75	100.00 (10,053.85)	18,978.31 542.75	0.00 0.00	9,467.20 1,215.42
BUDWEISER BREWING COMPANY APAC LIMITED CMN	SDB3265057907	1876.HK KYG1674K1013	01/06/2025 01/04/2035	(23,600) (23,600)	HKD 1.000000	6.990000 7.264009	(166,852.00) (171,430.62)	(164,964.00) (171,430.62)	6,466.62	2.654370 (30.000000)	ACT/365 1	11.10 250.95	100.00 0.00	0.00 0.00	0.00 0.00	6,717.57 862.42
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H	SDB3264921656	0998.HK CNE1000001Q4	01/02/2025 01/04/2035	(189,000) (189,000)	HKD 1.000000	5.470000 5.370000	(1,026,270.00) (1,014,930.00)	(1,033,830.00) (1,014,930.00)	(18,900.00)	2.654370 (30.000000)	ACT/365 1	65.37 1,788.43	100.00 0.00	0.00 0.00	0.00 0.00	(17,111.57) (2,196.82)
CHINA GAS HOLDINGS LIMITED CMN	SDB3265057972	0384.HK BMG2109G1033	01/06/2025 01/04/2035	(18,200) (18,200)	HKD 1.000000	6.340000 6.619902	(115,934.00) (120,482.21)	(115,388.00) (120,482.21)	5,094.21	2.654370 (30.000000)	ACT/365 1	7.81 175.48	100.00 (2,730.00)	0.00 0.00	0.00 0.00	2,539.69 326.05
CHINA HONGQIAO GROUP LIMITED CMN	SDB3260661448	1378.HK KYG211501005	10/09/2024 10/11/2034	(43,500) (43,500)	HKD 1.000000	12.660000 11.760000	(562,020.00) (511,560.00)	(550,710.00) (511,560.00)	(39,150.00)	2.654370 (30.000000)	ACT/365 1	32.58 901.14	100.00 0.00	0.00 0.00	0.00 0.00	(38,248.86) (4,910.47)
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	3.750000 3.440000	(1,685,440.00) (1,575,520.00)	(1,717,500.00) (1,575,520.00)	(141,980.00)	2.654370 (30.000000)	ACT/365 1	100.72 2,770.71	100.00 0.00	0.00 0.00	0.00 0.00	(139,209.29) (17,871.98)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H	SDB3260661432	2883.HK CNE1000002P4	10/09/2024 10/11/2034	(56,000) (56,000)	HKD 1.000000	7.120000 7.040000	(403,760.00) (394,240.00)	(398,720.00) (394,240.00)	(4,480.00)	2.654370 (30.000000)	ACT/365 1	25.35 691.97	100.00 0.00	0.00 0.00	0.00 0.00	(3,788.03) (486.31)
CHINA OVERSEAS LAND LTD (ORD) CMN	SDB3265057962	0688.HK HK0688002218	01/06/2025 01/04/2035	(36,500) (36,500)	HKD 1.000000	12.140000 12.427318	(455,520.00) (453,597.12)	(443,110.00) (453,597.12)	10,487.12	2.654370 (30.000000)	ACT/365 1	29.24 397.05	100.00 0.00	0.00 0.00	0.00 0.00	10,884.17 1,397.33
CHINA POWER INTL DEV LTD CMN	SDB3265057987	2380.HK HK2380027329	01/06/2025 01/04/2035	(535,000) (535,000)	HKD 1.000000	2.870000 3.048174	(1,530,100.00) (1,630,773.09)	(1,535,450.00) (1,630,773.09)	95,323.09	2.654370 (30.000000)	ACT/365 1	106.02 2,367.69	100.00 0.00	0.00 0.00	0.00 0.00	97,690.79 12,541.75
CHINA RAILWAY GROUP LIMITED CMN CLASS H	SDB3264983890	0390.HK CNE1000007Z2	01/03/2025 01/04/2035	(28,000) (28,000)	HKD 1.000000	3.690000 3.960000	(104,440.00) (110,880.00)	(103,320.00) (110,880.00)	7,560.00	2.654370 (30.000000)	ACT/365 1	7.21 196.11	100.00 0.00	0.00 0.00	0.00 0.00	7,756.11 995.75
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN	SDB3260128028	0291.HK HK0291001490	09/24/2024 09/22/2034	(49,000) (49,000)	HKD 1.000000	23.000000 24.333852	(1,168,650.00) (1,192,358.75)	(1,127,000.00) (1,192,358.75)	65,358.75	2.654370 (30.000000)	ACT/365 1	77.11 1,264.21	100.00 0.00	0.00 0.00	0.00 0.00	66,622.96 8,553.19
CHINA RESOURCES LAND LIMITED CMN	SDB3262115571	1109.HK KYG2108Y1052	11/06/2024 11/08/2034	(45,500) (39,500)	HKD 1.000000	22.850000 23.011276	(938,125.00) (906,392.83)	(1,039,675.00) (1,047,013.07)	7,338.07	2.654370 (30.000000)	ACT/365 1	58.20 477.73	100.00 0.00	0.00 0.00	0.00 0.00	7,815.80 1,003.41
CHINA RUYI HOLDINGS LTD CMN	SDB3260123560	0136.HK BMG4404N1149	09/24/2024 09/22/2034	(3,544,000) (3,544,000)	HKD 1.000000	2.370000 2.451861	(8,363,840.00) (8,689,394.68)	(8,399,280.00) (8,689,394.68)	290,114.68	2.654370 (392.550700)	ACT/365 1	(267.60) (2,772.44)	100.00 0.00	1,870.02 (19.72)	0.00 0.00	289,212.27 37,129.67
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H	SDB3264983874	0956.HK CNE100000TW9	01/03/2025 01/04/2035	0 0	HKD 1.000000	3.740000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 (30.000000)	ACT/365 0	0.00 13.25	100.00 0.00	457.40 13.25	0.00 0.00	470.65 60.42
CHINA TOBACCO INTERNATIONAL (HK) COMPANY LIMITED CMN	SDB3266102833	6055.HK HK0000503208	01/27/2025 01/25/2035	(3,000) 0	HKD 1.000000	26.600000 27.317043	0.00 0.00	(79,800.00) (81,951.13)	2,151.13	3.275420 (475.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	2,151.13 276.17
CITIC LTD CMN	SDB3260427206	0267.HK HK0267001375	09/30/2024 09/29/2034	(1,000) (1,000)	HKD 1.000000	8.730000 9.210000	(8,780.00) (9,210.00)	(8,730.00) (9,210.00)	480.00	2.654370 (30.000000)	ACT/365 1	0.60 1,914.51	100.00 0.00	230,699.04 1,898.20	0.00 0.00	233,093.56 29,925.03
CK ASSET HOLDINGS LIMITED CMN	SDB3265882578	1113.HK KYG2177B1014	01/22/2025 01/24/2035	(3,000) (3,000)	HKD 1.000000	32.200000 32.549248	(97,800.00) (97,647.74)	(96,600.00) (97,647.74)	1,047.74	2.654370 (30.000000)	ACT/365 1	6.30 12.74	100.00 0.00	0.00 0.00	0.00 0.00	1,060.48 136.15
CK ASSET HOLDINGS LIMITED CMN	SDB3265057939	1113.HK KYG2177B1014	01/06/2025 01/04/2035	0 0	HKD 1.000000	32.200000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 (30.000000)	ACT/365 0	0.00 3.11	100.00 0.00	158.42 3.11	0.00 0.00	161.52 20.74
CLP HOLDINGS LIMITED CMN	SDB3265057952	0002.HK HK0002007356	01/06/2025 01/04/2035	(131,000) (131,000)	HKD 1.000000	64.650000 63.802097	(8,593,600.00) (8,358,074.76)	(8,469,150.00) (8,358,074.76)	(111,075.24)	2.654370 (30.000000)	ACT/365 1	537.19 4,531.81	100.00 0.00	0.00 0.00	0.00 0.00	(106,543.43) (13,678.27)
CONCH CEMENT CO LTD CMN CLASS H	SDB3264983891	0914.HK CNE100001W2	01/03/2025 01/04/2035	(4,000) (4,000)	HKD 1.000000	20.650000 19.880000	(84,000.00) (79,520.00)	(82,600.00) (79,520.00)	(3,080.00)	2.654370 (30.000000)	ACT/365 1	5.09 139.94	100.00 0.00	0.00 0.00	0.00 0.00	(2,940.06) (377.45)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		1415.HK	10/09/2024	(24,000)	HKD	26.800000	(668,400.00)	(643,200.00)		2.654370	ACT/365	(225.29)	100.00	0.00	0.00	31,655.26
COWELL E HOLDINGS INC CMN	SDB3260661410	KYG248141163	10/11/2034	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	36,000.00	(1,500.000000)	1	(4,344.74)	0.00	0.00	0.00	4,063.97
		0189.HK	12/31/2024	(64,000)	HKD	7.880000	(524,800.00)	(504,320.00)		2.654370	ACT/365	33.35	100.00	0.00	0.00	14,497.24
DONGYUE GROUP LTD CMN	SDB3264857819	KYG2816P1072	12/29/2034	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	13,620.25	(30.000000)	1	876.98	0.00	0.00	0.00	1,861.19
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD	SDB3265127440	1797.HK	01/07/2025	0	HKD	15.960000	0.00	0.00	0.00	2.654370	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	374.22
		1952.HK	12/06/2024	(16,000)	HKD	37.850000	(612,800.00)	(605,600.00)		2.654370	ACT/365	(120.94)	100.00	0.00	0.00	167,168.14
EVEREST MEDICINES LIMITED CMN	SDB3263644984	KYG3224E1061	12/06/2034	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	169,881.91	(1,056.250000)	1	(2,713.77)	0.00	0.00	0.00	21,461.39
		6865.HK	12/31/2024	(6,000)	HKD	11.600000	(69,360.00)	(69,600.00)		2.654370	ACT/365	(23.26)	100.00	0.00	0.00	(4,552.14)
FLAT GLASS GROUP CO., LTD. CMN	SDB3264857820	CNE100002375	12/29/2034	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(4,080.00)	(1,475.000000)	1	(472.14)	0.00	0.00	0.00	(584.41)
GALAXY ENTERTAINMENT GROUP LTD CMN	SDB3265345654	0027.HK	01/10/2025	0	HKD	30.900000	0.00	0.00	0.00	2.654370	ACT/365	0.00	100.00	193,470.20	0.00	195,953.49
		HK0027032686	01/10/2035	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	2,483.30	0.00	2,483.30	0.00	25,156.91
		1772.HK	12/31/2024	0	HKD	20.300000	(83,600.00)	0.00		2.654370	ACT/365	(12.48)	100.00	(4,851.77)	0.00	(5,171.61)
GANFENG LITHIUM CO., LTD. CMN	SDB3264857810	CNE1000031W9	12/29/2034	(4,000)	1.000000	0.000000	(80,400.00)	0.00	0.00	(800.000000)	1	(319.83)	0.00	(319.83)	0.00	(663.94)
GCL TECHNOLOGY HOLDINGS LTD CMN	SDB3265670280	3800.HK	01/17/2025	(155,000)	HKD	1.180000	(152,760.00)	(182,900.00)		2.654370	ACT/365	10.00	100.00	0.00	0.00	(3,454.62)
		KYG3774X1088	01/17/2035	(134,000)	1.000000	1.157374	(154,741.22)	(179,392.93)	(3,507.07)	(30.000000)	1	52.44	0.00	0.00	0.00	(443.51)
		2367.HK	10/09/2024	(8,400)	HKD	54.200000	(459,480.00)	(455,280.00)		2.654370	ACT/365	26.71	100.00	0.00	0.00	(35,382.44)
GIANT BIOGENE HOLDING CO., LTD CMN	SDB3260661409	KYG3887G1091	10/11/2034	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	(36,120.00)	(30.000000)	1	737.56	0.00	0.00	0.00	(4,542.47)
		6862.HK	12/16/2024	0	HKD	13.880000	0.00	0.00		2.654370	ACT/365	0.00	100.00	24,692.76	0.00	24,961.05
HAIDILAO INTERNATIONAL HOLDING LTD CMN	SDB3264178799	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	3,204.55
		0011.HK	01/07/2025	0	HKD	94.450000	0.00	0.00		2.654370	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	1,351.19
		1044.HK	12/31/2024	(24,000)	HKD	20.700000	(504,000.00)	(496,800.00)		2.654370	ACT/365	35.04	100.00	0.00	0.00	42,953.60
HENGAN INTL GROUP CO LTD CMN	SDB3264857814	KYG4402L1510	12/29/2034	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	42,000.00	(30.000000)	1	953.60	0.00	0.00	0.00	5,514.47
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H	SDB3260661417	0921.HK	10/09/2024	(4,000)	HKD	26.950000	(108,400.00)	(107,800.00)		2.654370	ACT/365	6.25	100.00	0.00	0.00	(9,428.58)
		CNE100000353	10/11/2034	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(9,600.00)	(30.000000)	1	171.42	0.00	0.00	0.00	(1,210.46)
HUA HONG SEMICONDUCTOR LIMITED CMN	SDB3264054707	1347.HK	12/12/2024	(18,000)	HKD	23.600000	(432,000.00)	(424,800.00)		2.654370	ACT/365	5.33	100.00	0.00	0.00	(34,782.43)
		HK0000218211	12/13/2034	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	(35,100.00)	(194.444400)	1	317.57	0.00	0.00	0.00	(4,465.44)
HUADIAN POWER INTL CORP LTD CMN CLASS H	SDB3264054714	1071.HK	12/12/2024	(68,000)	HKD	3.840000	(256,360.00)	(261,120.00)		2.654370	ACT/365	(5.16)	100.00	0.00	0.00	10,880.02
		CNE1000003D8	12/13/2034	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	10,880.00	(355.147000)	1	0.02	0.00	0.00	0.00	1,396.80
HUANENG POWER INTL INC CMN CLASS H	SDB3264328840	0902.HK	12/18/2024	(24,000)	HKD	3.990000	(96,000.00)	(95,760.00)		2.654370	ACT/365	6.68	100.00	11,114.65	0.00	18,536.56
		CNE1000006Z4	12/20/2034	(24,000)	1.000000	4.280000	(102,720.00)	(102,720.00)	6,960.00	(30.000000)	1	461.91	0.00	280.25	0.00	2,379.76
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H	SDB3264716688	1398.HK	12/30/2024	0	HKD	5.110000	0.00	0.00		2.654370	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	9,423.60
		1801.HK	11/29/2024	(24,000)	HKD	31.650000	(813,800.00)	(759,600.00)		2.654370	ACT/365	62.51	100.00	52,823.08	0.00	173,788.38
INNOVENT BIOLOGICS INC CMN	SDB3263308443	KYG4818G1010	11/29/2034	(26,000)	1.000000	36.600000	(951,600.00)	(878,400.00)	118,800.00	(30.000000)	1	2,165.30	0.00	608.78	0.00	22,311.31
		6618.HK	11/12/2024	(36,150)	HKD	29.850000	(1,095,345.00)	(1,079,077.50)		2.654370	ACT/365	64.87	100.00	0.00	0.00	(61,474.86)
JD HEALTH INTERNATIONAL INC. CMN	SDB3262441810	KYG5074A1004	11/10/2034	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	(63,262.50)	(30.000000)	1	1,787.64	0.00	0.00	0.00	(7,892.27)
		3896.HK	12/09/2024	(94,000)	HKD	5.020000	(486,080.00)	(471,880.00)		2.654370	ACT/365	(58.94)	100.00	22,707.97	0.00	101,553.28
KINGSOFT CLOUD HOLDINGS LTD CMN	SDB3263707272	KYG5264S1012	12/07/2034	(98,000)	1.000000	5.874221	(576,016.81)	(552,176.81)	80,296.81	(757.142800)	1	(1,451.49)	0.00	(297.73)	0.00	13,037.62

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN	SDB3263707301	9901.HK KYG6470A1168	12/09/2024 12/07/2034	0 0	HKD 1.000000	36.200000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 (30.000000)	ACT/365 0	0.00 1,014.66	100.00 0.00	43,924.39 1,014.66	0.00 0.00	44,939.05 5,769.37
NONGFU SPRING COMPANY LIMITED CMN CLASS H	SDB3265670307	9633.HK CNE100004272	01/17/2025 01/17/2035	(12,000) (16,000)	HKD 1.000000	34.050000 35.085538	(572,800.00) (561,535.72)	(408,600.00) (421,026.46)	12,426.46	2.654370 (30.000000)	ACT/365 1	36.13 262.81	100.00 0.00	2,940.46 100.15	0.00 0.00	15,629.72 2,006.58
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED	SDB3263644967	1833.HK KYG711391022	12/06/2024 12/06/2034	(102,977) (102,977)	HKD 1.000000	6.150000 5.298081	(635,368.09) (545,580.45)	(633,308.55) (545,580.45)	(87,728.10)	2.654370 (1,649.028900)	ACT/365 1	(247.38) (4,602.30)	100.00 (82,935.00)	0.00 0.00	0.00 0.00	(175,265.41) (22,500.93)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H	SDB3264983886	1658.HK CNE1000029W3	01/03/2025 01/04/2035	(112,000) (112,000)	HKD 1.000000	4.670000 4.580000	(517,440.00) (512,960.00)	(523,040.00) (512,960.00)	(10,080.00)	2.654370 (30.000000)	ACT/365 1	33.05 903.54	100.00 0.00	0.00 0.00	0.00 0.00	(9,176.46) (1,178.09)
SHANGHAI FUDAN MICROELECTRONIC*S GROUP CO LTD CMN CLASS H	SDB3264983862	1385.HK CNE100000510	01/03/2025 01/04/2035	0 0	HKD 1.000000	15.120000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 (1,075.000000)	ACT/365 0	0.00 (22.24)	100.00 0.00	1,601.16 (22.24)	0.00 0.00	1,578.92 202.71
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN	SDB3264649827	2252.HK CNE100004QP1	12/27/2024 12/29/2034	(22,000) (22,000)	HKD 1.000000	11.860000 9.471940	(220,880.00) (208,382.69)	(260,920.00) (208,382.69)	(52,537.31)	2.654370 (3,306.818100)	ACT/365 1	(184.96) (3,395.37)	100.00 0.00	0.00 0.00	0.00 0.00	(55,932.68) (7,180.75)
SHENZHOU INTL GROUP LTD CMN	SDB3264983868	2313.HK KYG8087W1015	01/03/2025 01/04/2035	0 0	HKD 1.000000	56.800000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 (30.000000)	ACT/365 0	0.00 572.96	100.00 0.00	29,819.34 572.96	0.00 0.00	30,392.30 3,901.83
SUNNY OPTICAL TECH GROUP CO LT*D CMN	SDB3264328902	2382.HK KYG8586D1097	12/18/2024 12/20/2034	(1,000) (1,000)	HKD 1.000000	67.600000 68.850000	(70,200.00) (68,850.00)	(67,600.00) (68,850.00)	1,250.00	2.654370 (30.000000)	ACT/365 1	4.43 393.68	100.00 0.00	27,925.89 271.85	0.00 0.00	29,569.57 3,796.20
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	SDB3265670277	0019.HK HK0019000162	01/17/2025 01/17/2035	(4,500) (4,500)	HKD 1.000000	68.600000 69.347132	(311,175.00) (312,062.10)	(308,700.00) (312,062.10)	3,362.10	2.654370 (30.000000)	ACT/365 1	20.14 61.68	100.00 0.00	0.00 0.00	0.00 0.00	3,423.78 439.55
TECHTRONIC INDUSTRIES CO LTD CMN	SDB3265743554	0669.HK HK0669013440	01/20/2025 01/18/2035	(68,000) (68,000)	HKD 1.000000	102.900000 104.397725	(7,221,600.00) (7,099,045.31)	(6,997,200.00) (7,099,045.31)	101,845.31	2.654370 (30.000000)	ACT/365 1	456.90 1,208.39	100.00 0.00	0.00 0.00	0.00 0.00	103,053.70 13,230.25
TONGCHENG TRAVEL HOLDINGS LIMITED CMN	SDB3260661396	0780.HK KYG8918W1069	10/09/2024 10/11/2034	(16,000) (16,000)	HKD 1.000000	17.940000 18.200000	(297,920.00) (291,200.00)	(287,040.00) (291,200.00)	4,160.00	2.654370 (30.000000)	ACT/365 1	18.73 512.70	100.00 0.00	0.00 0.00	0.00 0.00	4,672.70 599.89
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN	SDB3264857836	0220.HK KYG9222R1065	12/31/2024 12/29/2034	0 (66,000)	HKD 1.000000	7.720000 0.000000	(531,300.00) (515,460.00)	0.00 0.00	0.00	2.654370 (30.000000)	ACT/365 1	33.12 908.34	100.00 0.00	(8,651.00) 908.34	0.00 0.00	(7,742.74) (994.03)
VOBILE GROUP LIMITED CMN	SDB3265057981	3738.HK KYG9390R1103	01/06/2025 01/04/2035	(121,000) (121,000)	HKD 1.000000	3.390000 3.546135	(408,980.00) (429,082.38)	(410,190.00) (429,082.38)	18,892.38	2.654370 (1,525.000000)	ACT/365 1	(139.67) (2,124.07)	100.00 0.00	0.00 0.00	0.00 0.00	16,768.32 2,152.75
WEIMOB INC CMN	SDB3263645006	2013.HK KYG9T20A1060	12/06/2024 12/06/2034	(337,000) (353,000)	HKD 1.000000	2.180000 3.270000	(811,900.00) (1,154,310.00)	(734,660.00) (1,101,990.00)	367,330.00	2.654370 (2,231.515500)	ACT/365 1	(412.43) (10,183.38)	100.00 0.00	20,518.11 (595.41)	0.00 0.00	377,664.73 48,485.38
WEST CHINA CEMENT LIMITED CMN	SDB3264857825	2233.HK JE00B3MW7P88	12/31/2024 12/29/2034	(88,000) (88,000)	HKD 1.000000	1.460000 1.580000	(130,240.00) (139,040.00)	(128,480.00) (139,040.00)	10,560.00	2.654370 (115.340900)	ACT/365 1	6.00 183.70	100.00 0.00	0.00 0.00	0.00 0.00	10,743.70 1,379.30
WUXI BIOLOGICS (CAYMAN) INC. CMN	SDB3264054722	2269.HK KYG970081173	12/12/2024 12/13/2034	0 0	HKD 1.000000	17.560000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 (30.000000)	ACT/365 0	0.00 35.22	100.00 0.00	2,776.30 35.22	0.00 0.00	2,811.52 360.95
XD INC CMN	SDB3260661430	2400.HK KYG9830N1097	10/09/2024 10/11/2034	(22,600) (22,600)	HKD 1.000000	24.550000 25.150000	(555,960.00) (568,390.00)	(554,830.00) (568,390.00)	13,560.00	2.654370 (202.212300)	ACT/365 1	10.53 471.77	100.00 0.00	0.00 0.00	0.00 0.00	14,031.77 1,801.43
XIAOMI CORPORATION CMN CLASS B	SDB3264983865	1810.HK KYG9830T1067	01/03/2025 01/04/2035	0 0	HKD 1.000000	34.500000 0.000000	0.00 0.00	0.00 0.00	0.00	2.654370 (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 1,074.37
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	8.020000 8.930304	(5,305,360.00) (5,929,722.18)	(5,325,280.00) (5,929,722.18)	604,442.18	2.654370 (303.855400)	ACT/365 1	(10.44) 1,703.38	100.00 0.00	0.00 0.00	0.00 0.00	606,145.56 77,818.22
ZAI LAB LIMITED CMN	SDB3264857822	9688.HK KYG9887T1168	12/31/2024 12/29/2034	(6,000) (6,000)	HKD 1.000000	20.000000 20.900000	(126,600.00) (125,400.00)	(120,000.00) (125,400.00)	5,400.00	2.654370 (30.000000)	ACT/365 1	8.08 221.82	100.00 0.00	0.00 0.00	0.00 0.00	5,621.82 721.74

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																	
		6979.HK	12/06/2024	(151,800)	HKD	6.550000	(1,003,398.00)	(994,290.00)		2.654370	ACT/365	(288.39)	100.00	0.00	0.00	30,817.69	
ZJLD GROUP INC. CMN	SDB3263645047	KYG989BA1027	12/06/2034	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	36,432.00	(1,321.739100)	1	(5,614.31)	0.00	0.00	0.00	3,956.44	
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS H	SDB3264983864	CNE100000X85	01/03/2025	0	HKD	5.660000	(57,700.00)	0.00		2.654370	ACT/365	(1.78)	100.00	441.93	0.00	431.70	
			01/04/2035	(10,000)	1.000000	0.000000	(57,000.00)	0.00	0.00	(375.000000)	1	(10.23)	0.00	(12.19)	0.00	55.42	
<b>TOTAL Short</b>																	
							(53,799,034.59)	(51,606,993.05)				119.66		1,170,527.03	0.00	2,487,249.32	
							(54,773,642.38)	(53,068,214.21)	1,461,221.16			9,298.82	(153,797.69)	15,554.37	0.00	319,318.20	
<b>TOTAL HKD</b>																	
							24,989,992.41	20,787,755.95				(6,289.54)		1,053,439.58	104,110.65	1,133,126.11	
							24,453,751.23	20,500,650.80	287,105.15			(157,731.58)	(49,687.03)	(24,004.00)	0.00	145,473.07	
<b>JPY</b>																	
<b>Long</b>																	
AIR WATER CMN	SDB3260760796	4088.T	10/10/2024	32,100	JPY	1,899.000000	60,736,000.00	60,957,900.00		0.227000	ACT/365	(796.47)	90.00	0.00	0.00	(421,260.88)	
		JP3160670000	10/12/2034	32,000	1.000000	1,911.738353	61,177,288.81	61,366,801.13	(408,901.13)	25.000000	1	(12,359.75)	0.00	0.00	0.00	(2,703.82)	
		2802.T	12/27/2024	0	JPY	6,210.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(156,111.87)	0.00	(158,350.04)	
AJINOMOTO CO., INC. CMN	SDB3264753534	JP3119600009	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(2,238.17)	0.00	(2,238.17)	0.00	(1,016.35)	
		2802.T	01/22/2025	2,400	JPY	6,210.000000	14,932,800.00	14,904,000.00		0.227000	ACT/365	(194.55)	90.00	0.00	0.00	66,552.52	
AJINOMOTO CO., INC. CMN	SDB3265882582	JP3119600009	01/24/2035	2,400	1.000000	6,182.151814	14,837,164.35	14,837,164.35	66,835.65	25.000000	1	(283.13)	0.00	0.00	0.00	427.16	
		3407.T	11/20/2024	46,300	JPY	1,046.500000	33,152,000.00	48,452,950.00		0.227000	ACT/365	(436.18)	90.00	(40,568.38)	0.00	(81,035.19)	
ASAHI KASEI CMN	SDB3262867376	JP3111200006	11/22/2034	32,000	1.000000	1,047.320062	33,623,552.54	48,490,918.86	(37,968.86)	25.000000	1	(2,497.95)	0.00	(142.07)	0.00	(520.12)	
		6532.T	09/30/2024	13,900	JPY	6,138.000000	88,267,200.00	85,318,200.00		0.227000	ACT/365	(1,094.95)	90.00	1,611,492.36	0.00	12,851,815.49	
BAYCURRENT CMN	SDB3260427170	JP3835250006	09/28/2034	14,800	1.000000	5,328.187301	78,849,803.48	74,061,803.48	11,256,396.52	25.000000	1	(16,073.38)	0.00	(3,115.40)	0.00	82,488.13	
		7751.T	01/20/2025	16,600	JPY	4,948.000000	46,060,000.00	82,136,800.00		0.227000	ACT/365	(602.94)	90.00	0.00	0.00	397,908.03	
CANON INC. CMN	SDB3265743512	JP3242800005	01/18/2035	9,400	1.000000	4,923.964615	46,222,104.24	81,737,812.62	398,987.38	25.000000	1	(1,079.36)	0.00	0.00	0.00	2,553.93	
CENTRAL JAPAN RAILWAY COMPANY CMN	SDB3263116848	9022.T	11/26/2024	41,500	JPY	2,790.500000	118,529,200.00	115,805,750.00		0.227000	ACT/365	(1,590.50)	90.00	(1,776,542.62)	0.00	(8,534,427.13)	
		JP3566800003	11/27/2034	42,400	1.000000	2,952.619251	125,202,198.91	122,533,698.91	(6,727,948.91)	25.000000	1	(29,935.59)	0.00	(4,526.66)	0.00	(54,777.39)	
		8331.T	12/25/2024	0	JPY	1,251.500000	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	(2.46)	
		4519.T	01/24/2025	1,000	JPY	6,566.000000	0.00	6,566,000.00		0.227639	ACT/365	0.00	90.00	0.00	0.00	(73,431.53)	
CHUGAI PHARMACEUTICAL LTD CMN	SDB3266038140	JP3519400000	01/24/2035	0	1.000000	6,639.431535	0.00	6,639,431.54	(73,431.53)	25.000000	0	0.00	0.00	0.00	0.00	(471.31)	
		4519.T	01/09/2025	0	JPY	6,566.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(618,681.31)	0.00	(620,632.91)	
CHUGAI PHARMACEUTICAL LTD CMN	SDB3265272422	JP3519400000	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,951.59)	0.00	(1,951.59)	0.00	(3,983.47)	
		7186.T	12/25/2024	0	JPY	864.400000	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	(208.17)	
		8750.T	12/27/2024	0	JPY	4,079.000000	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	18.19	
		8750.T	01/24/2025	10,000	JPY	4,079.000000	0.00	40,790,000.00		0.227639	ACT/365	0.00	90.00	0.00	0.00	122,256.77	
DAI-ICHI LIFE HOLDINGS CMN	SDB3266038169	JP3476480003	01/24/2035	0	1.000000	4,066.774323	0.00	40,667,743.23	122,256.77	25.000000	0	0.00	0.00	0.00	0.00	784.69	

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		6383.T	01/10/2025	500	JPY	3,317.000000	2,548,800.00	1,658,500.00		0.227000	ACT/365	(33.50)	90.00	23,372.54	0.00	70,452.76
DAIFUKU CO LTD CMN	SDB3265345626	JP3497400006	01/11/2035	800	1.000000	3,222.009417	2,579,767.67	1,611,004.71	47,495.29	25.000000	1	(415.07)	0.00	(214.25)	0.00	452.19
		8601.T	10/02/2024	11,400	JPY	1,026.500000	11,685,000.00	11,702,100.00		0.227000	ACT/365	(153.90)	90.00	44,112.15	0.00	(133,888.45)
DAIWA SECURITIES CMN	SDB3260588267	JP3502200003	10/04/2034	11,400	1.000000	1,041.849867	11,877,088.49	11,877,088.48	(174,988.48)	25.000000	1	(3,012.12)	0.00	(771.00)	0.00	(859.35)
		6146.T	01/20/2025	0	JPY	50,860.000000	46,600,000.00	0.00		0.227000	ACT/365	(598.24)	90.00	5,819,788.47	0.00	5,818,150.57
DISCO CORP. CMN	SDB3265743506	JP3548600000	01/18/2035	1,000	1.000000	0.000000	44,870,916.42	0.00	0.00	25.000000	1	(1,637.90)	0.00	(1,637.90)	0.00	37,343.23
		6361.T	01/23/2025	2,600	JPY	2,755.000000	4,845,764.95	7,163,000.00		0.227000	ACT/365	(63.33)	90.00	0.00	0.00	132,929.75
EBARA CORPORATION CMN	SDB3265959631	JP3166000004	01/24/2035	1,800	1.000000	2,703.848815	4,845,764.95	7,030,006.92	132,993.08	25.000000	1	(63.33)	0.00	0.00	0.00	853.20
		9983.T	01/16/2025	0	JPY	49,570.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	708,477.81	0.00	705,084.24
FAST RETAILING CO LTD CMN	SDB3265604063	JP3802300008	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(3,393.57)	0.00	(3,393.57)	0.00	4,525.51
		9983.T	01/09/2025	0	JPY	49,570.000000	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	0	(5,436.02)	0.00	(5,436.02)	0.00	(21,773.47)
		7388.T	12/11/2024	0	JPY	2,229.000000	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	551.16
		6504.T	01/15/2025	0	JPY	8,274.000000	51,988,200.00	0.00		0.227000	ACT/365	(674.66)	90.00	2,973,547.57	0.00	2,970,189.14
FUJI ELECTRIC CO LTD CMN	SDB3265465935	JP3820000002	01/12/2035	6,600	1.000000	0.000000	51,224,129.35	0.00	0.00	25.000000	1	(3,358.43)	0.00	(5,423.07)	0.00	19,063.87
		4901.T	12/24/2024	0	JPY	3,327.000000	24,141,100.00	0.00		0.227000	ACT/365	(315.58)	90.00	(674,027.38)	0.00	(696,663.18)
FUJIFILM HOLDINGS CORPORATION CMN	SDB3264583165	JP3814000000	12/22/2034	7,300	1.000000	0.000000	24,155,700.00	0.00	0.00	25.000000	1	(22,635.80)	0.00	(23,262.30)	0.00	(4,471.46)
		5803.T	01/15/2025	0	JPY	7,276.000000	41,119,600.00	0.00		0.227000	ACT/365	(540.95)	90.00	6,933,928.93	0.00	6,931,229.24
FUJIKURA LTD. CMN	SDB3265465914	JP3811000003	01/12/2035	6,800	1.000000	0.000000	41,694,909.99	0.00	0.00	25.000000	1	(2,699.69)	0.00	(4,240.42)	0.00	44,487.42
		8354.T	12/19/2024	0	JPY	4,064.000000	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	298.71
		5801.T	01/20/2025	0	JPY	7,978.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	27,410.10	0.00	27,401.24
FURUKAWA ELECTRIC LTD CMN	SDB3265743516	JP3827200001	01/18/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(8.86)	0.00	(8.86)	0.00	175.87
		3769.T	11/19/2024	3,000	JPY	7,799.000000	24,409,400.00	23,397,000.00		0.227000	ACT/365	(317.53)	90.00	(4,251.54)	0.00	11,750.21
GMO PAYMENT GATEWAY, INC. CMN	SDB3262800209	JP3385890003	11/17/2034	3,100	1.000000	7,792.148621	24,173,545.86	23,376,445.86	20,554.14	25.000000	1	(4,552.39)	0.00	(174.03)	0.00	75.42
		9435.T	10/02/2024	4,100	JPY	34,340.000000	115,124,000.00	140,794,000.00		0.227000	ACT/365	(1,512.47)	90.00	0.00	0.00	744,379.47
HIKARI TSUSHIN, INC. CMN	SDB3260588370	JP3783420007	10/04/2034	3,400	1.000000	34,213.733555	116,406,756.16	140,276,307.57	517,692.43	25.000000	1	(19,642.96)	246,330.00	0.00	0.00	4,777.73
		6501.T	12/16/2024	16,500	JPY	4,045.000000	101,493,700.00	66,742,500.00		0.227000	ACT/365	(1,337.72)	90.00	757,437.99	0.00	5,110,758.62
HITACHI CMN	SDB3264178775	JP3788600009	12/14/2034	26,900	1.000000	3,780.199315	103,318,088.69	62,373,288.69	4,369,211.31	25.000000	1	(15,890.68)	0.00	(10,505.85)	0.00	32,802.91
		7013.T	01/10/2025	0	JPY	8,528.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(75,606.18)	0.00	(77,769.89)
IHI CORPORATION CMN	SDB3265345658	JP3134800006	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(2,163.70)	0.00	(2,163.70)	0.00	(499.16)
		1605.T	01/24/2025	10,500	JPY	1,887.000000	0.00	19,813,500.00		0.227639	ACT/365	0.00	90.00	0.00	0.00	38,614.71
INPEX CMN	SDB3266038173	JP3294460005	01/24/2035	0	1.000000	1,883.322408	0.00	19,774,885.29	38,614.71	25.000000	0	0.00	0.00	0.00	0.00	247.84
		1605.T	11/28/2024	0	JPY	1,887.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(358,854.82)	0.00	81,586.07
INPEX CMN	SDB3263242781	JP3294460005	11/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(8,479.11)	448,920.00	(8,479.11)	0.00	523.65
		8001.T	01/27/2025	100	JPY	7,090.000000	0.00	709,000.00		0.464982	ACT/365	0.00	90.00	0.00	0.00	(5,446.44)
ITOCHU CORPORATION CMN	SDB3266102826	JP3143600009	01/25/2035	0	1.000000	7,144.464360	0.00	714,446.44	(5,446.44)	25.000000	0	0.00	0.00	0.00	0.00	(34.96)
		8697.T	10/02/2024	93,700	JPY	1,690.000000	146,960,000.00	158,353,000.00		0.227000	ACT/365	(1,968.04)	90.00	346.43	0.00	(5,841,071.07)
JAPAN EXCHANGE GROUP CMN	SDB3260588254	JP3183200009	10/04/2034	88,000	1.000000	1,752.019165	154,596,773.93	164,164,195.77	(5,811,195.77)	25.000000	1	(30,221.72)	0.00	(51.16)	0.00	(37,490.35)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		7182.T	12/24/2024	0	JPY	1,552.000000	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	8,287.54
		6178.T	12/19/2024	0	JPY	1,547.000000	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	0	(9,191.21)	0.00	(9,191.21)	0.00	29,323.43
		7181.T	12/10/2024	13,600	JPY	2,913.000000	39,317,600.00	39,616,800.00		0.227000	ACT/365	(515.33)	90.00	5,355.17	0.00	53,503.12
JAPAN POST INSURANCE CO., LTD CMN	SDB3263868399	JP3233250004	12/08/2034	13,600	1.000000	2,908.797996	39,559,652.74	39,559,652.74	57,147.26	25.000000	1	(8,999.30)	0.00	(225.64)	0.00	343.40
		2914.T	10/01/2024	23,100	JPY	3,890.000000	89,558,700.00	89,859,000.00		0.227000	ACT/365	(1,193.73)	90.00	(5,696,494.04)	0.00	(5,222,772.51)
JAPAN TOBACCO INC. CMN	SDB3260458799	JP3726800000	09/29/2034	23,100	1.000000	4,039.429230	93,310,815.21	93,310,815.21	(3,451,815.21)	25.000000	1	(37,883.26)	3,963,420.00	(19,734.42)	0.00	(33,521.86)
		2371.T	09/25/2024	62,700	JPY	2,340.000000	144,050,400.00	146,718,000.00		0.227000	ACT/365	(1,921.86)	90.00	(77,205.10)	0.00	(4,468,928.52)
KAKAKU.COM, INC. CMN	SDB3260121487	JP3206000006	09/22/2034	62,400	1.000000	2,409.537318	150,375,644.20	151,077,989.85	(4,359,989.85)	25.000000	1	(31,733.57)	0.00	(338.00)	0.00	(28,683.38)
		9364.T	01/17/2025	0	JPY	3,365.000000	20,894,000.00	0.00		0.227000	ACT/365	(272.73)	90.00	(15,608.50)	0.00	(16,773.55)
KAMIGUMI CMN	SDB3265670261	JP3219000001	01/17/2035	6,200	1.000000	0.000000	20,842,454.67	0.00	0.00	25.000000	1	(1,165.04)	0.00	(1,985.10)	0.00	(107.66)
		4613.T	01/22/2025	600	JPY	2,102.000000	1,271,400.00	1,261,200.00		0.227000	ACT/365	(16.57)	90.00	0.00	0.00	(2,565.25)
KANSAI PAINT CO LTD CMN	SDB3265882586	JP3229400001	01/24/2035	600	1.000000	2,106.220229	1,263,732.14	1,263,732.14	(2,532.14)	25.000000	1	(33.12)	0.00	0.00	0.00	(16.46)
		7012.T	01/10/2025	3,400	JPY	6,815.000000	7,425,000.00	23,171,000.00		0.227000	ACT/365	(98.45)	90.00	(118,094.92)	0.00	(307,644.63)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN	SDB3265345608	JP3224200000	01/11/2035	1,100	1.000000	6,870.234771	7,653,177.42	23,358,798.22	(187,798.22)	25.000000	1	(1,751.48)	0.00	(817.30)	0.00	(1,974.59)
		9107.T	01/16/2025	29,700	JPY	1,937.000000	59,191,050.00	57,528,900.00		0.227000	ACT/365	(782.04)	90.00	(252,800.79)	0.00	(1,855,323.46)
KAWASAKI KISEN KAISHA, LTD. CMN	SDB3265604050	JP3223800008	01/17/2035	30,300	1.000000	1,990.849834	60,558,586.05	59,128,240.08	(1,599,340.08)	25.000000	1	(3,182.59)	0.00	(488.77)	0.00	(11,908.21)
		9433.T	11/21/2024	39,300	JPY	4,837.000000	194,769,900.00	190,094,100.00		0.227000	ACT/365	(2,562.75)	90.00	(1,298,213.22)	0.00	(3,770,772.97)
KDDI CORPORATION CMN	SDB3262936513	JP3496400007	11/22/2034	40,300	1.000000	4,898.879148	197,567,950.50	192,525,950.50	(2,431,850.50)	25.000000	1	(40,709.25)	0.00	(6,012.38)	0.00	(24,202.34)
		9045.T	01/10/2025	0	JPY	3,223.000000	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	(57.24)
		6861.T	01/27/2025	300	JPY	68,050.000000	0.00	20,415,000.00		0.464982	ACT/365	0.00	90.00	0.00	0.00	(126,335.10)
KEYENCE CORP. CMN	SDB3266102871	JP3236200006	01/25/2035	0	1.000000	68,471.117000	0.00	20,541,335.10	(126,335.10)	25.000000	0	0.00	0.00	0.00	0.00	(810.87)
		6861.T	12/11/2024	0	JPY	68,050.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	850,408.15	0.00	836,483.40
KEYENCE CORP. CMN	SDB3263985556	JP3236200006	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(13,924.75)	0.00	(13,924.75)	0.00	5,368.89
		2801.T	11/12/2024	39,000	JPY	1,614.500000	63,024,000.00	62,965,500.00		0.227000	ACT/365	(840.33)	90.00	(224,580.17)	0.00	(2,980,688.82)
KIKKOMAN CORP. CMN	SDB3262441830	JP3240400006	11/10/2034	39,000	1.000000	1,684.859036	65,709,502.39	65,709,502.39	(2,744,002.39)	25.000000	1	(12,106.26)	0.00	(395.98)	0.00	(19,131.26)
		1944.T	12/09/2024	0	JPY	3,031.000000	17,812,100.00	0.00		0.227000	ACT/365	(233.45)	90.00	(142,815.21)	0.00	(148,017.12)
KINDEN CORPORATION CMN	SDB3263707279	JP3263000006	12/07/2034	5,900	1.000000	0.000000	17,920,107.03	0.00	0.00	25.000000	1	(5,201.91)	0.00	(5,523.52)	0.00	(950.03)
		2222.T	09/30/2024	9,700	JPY	2,277.000000	23,930,500.00	22,086,900.00		0.227000	ACT/365	(312.63)	90.00	(62,589.14)	0.00	936,021.03
KOTOBUKI SPIRITS CO., LTD. CMN	SDB3260427124	JP3299600001	09/28/2034	11,000	1.000000	2,173.355989	23,914,253.09	21,081,553.09	1,005,346.91	25.000000	1	(6,736.73)	0.00	(2,217.19)	0.00	6,007.76
		6971.T	01/24/2025	1,800	JPY	1,627.000000	0.00	2,928,600.00		0.227639	ACT/365	0.00	90.00	0.00	0.00	8,410.20
KYOCERA CORPORATION CMN	SDB3266038147	JP3249600002	01/24/2035	0	1.000000	1,622.327667	0.00	2,920,189.80	8,410.20	25.000000	0	0.00	0.00	0.00	0.00	53.98
		6920.T	12/27/2024	0	JPY	15,200.000000	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	199.29
		4689.T	12/27/2024	0	JPY	435.700000	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	(130.91)
		9552.T	11/07/2024	15,700	JPY	1,898.000000	29,123,200.00	29,798,600.00		0.227000	ACT/365	(388.20)	90.00	0.00	0.00	(1,514,081.44)
M&A RESEARCH INSTITUTE HOLDING CMN	SDB3262178991	JP3167370000	11/08/2034	15,200	1.000000	1,994.120404	30,345,827.82	31,307,690.34	(1,509,090.34)	25.000000	1	(4,991.09)	0.00	0.00	0.00	(9,717.98)

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Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
MARUWA CO, LTD CMN	SDB3265604040	5344.T JP3879250003	01/16/2025 01/17/2035	400 400	JPY 1.000000	50,470.000000 48,745.668263	19,732,000.00 19,498,267.31	20,188,000.00 19,498,267.30	689,732.69	0.227000 25.000000	ACT/365 1	(256.41) (951.14)	90.00 0.00	0.00 0.00	0.00 0.00	688,781.55 4,420.88
MEBUKI FINANCIAL GROUP CMN	SDB3264649743	7167.T JP3117700009	12/25/2024 12/27/2034	0 0	JPY 1.000000	654.900000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 25.000000	ACT/365 0	0.00 (787.16)	90.00 0.00	13,975.44 (787.16)	0.00 0.00	13,188.28 84.65
MEIDENSHA CORP. CMN	SDB3262800249	6508.T JP3919800007	11/19/2024 11/17/2034	4,500 4,500	JPY 1.000000	4,275.000000 4,276.761386	18,810,000.00 19,245,426.24	19,237,500.00 19,245,426.24	(7,926.24)	0.227000 25.000000	ACT/365 1	(248.53) (3,409.94)	90.00 0.00	0.00 0.00	0.00 0.00	(11,336.18) (72.76)
MEITEC CORP. CMN	SDB3260121428	9744.T JP3919200000	09/25/2024 09/22/2034	41,700 41,600	JPY 1.000000	2,881.000000 2,961.473055	119,974,400.00 123,203,407.54	120,137,700.00 123,493,426.39	(3,355,726.39)	0.227000 25.000000	ACT/365 1	(1,587.97) (26,260.83)	90.00 0.00	0.00 0.00	0.00 0.00	(3,381,987.23) (21,706.96)
MINEBEA MITSUMI CMN	SDB3266038177	6479.T JP3906000009	01/24/2025 01/24/2035	2,600 0	JPY 1.000000	2,504.500000 2,509.490029	0.00 0.00	6,511,700.00 6,524,674.08	(12,974.08)	0.227639 25.000000	ACT/365 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(12,974.08) (83.27)
MISUMI GROUP INC. CMN	SDB3260121413	9962.T JP3885400006	09/25/2024 09/22/2034	13,300 13,300	JPY 1.000000	2,295.500000 2,436.113872	30,363,900.00 32,400,314.50	30,530,150.00 32,400,314.50	(1,870,164.50)	0.227000 25.000000	ACT/365 1	(409.48) (6,455.26)	90.00 0.00	(11,565.21) (28.76)	0.00 0.00	(1,888,184.97) (12,119.13)
MITSUBISHI ELEC CORP CMN	SDB3265345635	6503.T JP3902400005	01/10/2025 01/11/2035	0 2,500	JPY 1.000000	2,663.500000 0.000000	6,428,750.00 6,510,323.14	0.00 0.00	0.00	0.227000 25.000000	ACT/365 1	(84.52) (766.14)	90.00 0.00	122,195.71 (878.59)	0.00 0.00	121,429.58 779.38
MITSUBISHI HC CAPITAL CMN	SDB3262867379	8593.T JP3499800005	11/20/2024 11/22/2034	133,400 137,100	JPY 1.000000	1,021.000000 1,040.860587	139,979,100.00 142,706,202.24	136,201,400.00 138,850,802.24	(2,649,402.24)	0.227000 25.000000	ACT/365 1	(1,846.28) (32,612.71)	90.00 0.00	(492,669.09) (2,723.89)	0.00 0.00	(3,174,684.04) (20,376.40)
MITSUBISHI HEAVY IND CMN	SDB3264753544	7011.T JP3900000005	12/27/2024 12/27/2034	47,300 37,400	JPY 1.000000	2,265.500000 2,135.678742	77,025,300.00 79,708,619.51	107,158,150.00 101,017,604.51	6,140,545.49	0.227000 25.000000	ACT/365 1	(1,023.29) (9,085.92)	90.00 0.00	(869,010.54) (2,276.06)	0.00 0.00	5,262,449.03 33,776.52
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3264649704	8306.T JP3902900004	12/25/2024 12/27/2034	0 0	JPY 1.000000	1,907.000000 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 2,121.57
MITSUI FUDOSAN CO., LTD. CMN	SDB3265345622	8801.T JP3893200000	01/10/2025 01/11/2035	0 0	JPY 1.000000	1,313.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 25.000000	ACT/365 0	0.00 (113.75)	90.00 0.00	(16,337.87) (113.75)	0.00 0.00	(16,451.62) (105.59)
MIURA CO., LTD CMN	SDB3265345612	6005.T JP3880800002	01/10/2025 01/11/2035	2,000 2,000	JPY 1.000000	3,824.000000 3,838.749502	7,696,000.00 7,677,499.01	7,648,000.00 7,677,499.00	(29,499.01)	0.227000 25.000000	ACT/365 1	(100.46) (530.35)	90.00 0.00	0.00 0.00	0.00 0.00	(30,029.35) (192.74)
MIZUHO FINANCIAL GROUP CMN	SDB3266102831	8411.T JP3885780001	01/27/2025 01/25/2035	1,000 0	JPY 1.000000	3,963.000000 3,946.456503	0.00 0.00	3,963,000.00 3,946,456.50	16,543.50	0.464982 25.000000	ACT/365 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	16,543.50 106.18
MS&AD INSURANCE GROUP HOLDINGS CMN	SDB3265406651	8725.T JP3890310000	01/14/2025 01/11/2035	12,200 9,600	JPY 1.000000	3,227.000000 3,221.641408	30,672,000.00 30,993,185.01	39,369,400.00 39,304,025.18	65,374.82	0.227000 25.000000	ACT/365 1	(402.83) (3,617.76)	90.00 0.00	(258,741.72) (458.37)	0.00 0.00	(196,984.66) (1,264.33)
MURATA MFG. CO., LTD. CMN	SDB3265810058	6981.T JP3914400001	01/21/2025 01/19/2035	38,600 23,300	JPY 1.000000	2,499.500000 2,434.794262	56,444,250.00 55,998,489.67	96,480,700.00 93,983,058.50	2,497,641.50	0.227000 25.000000	ACT/365 1	(734.87) (1,309.93)	90.00 0.00	0.00 0.00	0.00 0.00	2,496,331.57 16,022.46
NGK INSULATORS CMN	SDB3260458762	5333.T JP3695200000	10/01/2024 09/29/2034	29,700 29,800	JPY 1.000000	1,957.500000 2,013.000000	57,275,600.00 59,987,400.00	58,137,750.00 59,786,100.00	(1,648,350.00)	0.227000 25.000000	ACT/365 1	(765.37) (13,158.00)	90.00 0.00	(37,241.52) (91.17)	0.00 0.00	(1,698,749.52) (10,903.26)
NICHIREI CORP CMN	SDB3260427155	2871.T JP3665200006	09/30/2024 09/28/2034	19,600 19,600	JPY 1.000000	3,909.000000 4,162.990024	76,792,800.00 81,594,604.47	76,616,400.00 81,594,604.47	(4,978,204.47)	0.227000 25.000000	ACT/365 1	(1,033.43) (18,323.47)	90.00 0.00	(255,508.36) (605.48)	0.00 0.00	(5,252,036.30) (33,709.68)
NIDEC CMN	SDB3265959624	6594.T JP3734800000	01/23/2025 01/24/2035	8,000 7,700	JPY 1.000000	2,946.500000 2,794.587886	21,477,945.97 21,477,945.97	23,572,000.00 22,356,703.09	1,215,296.91	0.227000 25.000000	ACT/365 1	(280.68) (280.68)	90.00 0.00	0.00 0.00	0.00 0.00	1,215,016.23 7,798.46
NIPPON PAINT CO., LTD. CMN	SDB3264255559	4612.T JP3749400002	12/17/2024 12/15/2034	55,400 56,100	JPY 1.000000	1,010.000000 1,000.622304	56,296,350.00 56,150,925.64	55,954,000.00 55,434,475.64	519,524.36	0.227000 25.000000	ACT/365 1	(734.80) (8,493.56)	90.00 138,960.00	(7,596.08) (180.62)	0.00 0.00	642,394.72 4,123.15
NIPPON SANJO HOLDINGS CORP CMN	SDB3260427143	4091.T JP3711600001	09/30/2024 09/28/2034	19,700 19,700	JPY 1.000000	4,349.000000 4,415.716722	85,163,100.00 86,989,619.43	85,675,300.00 86,989,619.43	(1,314,319.43)	0.227000 25.000000	ACT/365 1	(1,124.31) (18,691.92)	90.00 0.00	271.22 (17.49)	0.00 0.00	(1,332,740.13) (8,554.06)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Long (Cont.)</b>																
		4516.T	12/18/2024	600	JPY	3,769.000000	2,248,800.00	2,261,400.00		0.227000	ACT/365	(30.29)	90.00	0.00	0.00	(132,526.72)
NIPPON SHINYAKU CMN	SDB3264328887	JP3717600005	12/20/2034	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	(132,000.00)	25.000000	1	(526.72)	0.00	0.00	0.00	(850.61)
		4114.T	10/10/2024	46,800	JPY	1,880.000000	86,227,000.00	87,984,000.00		0.227000	ACT/365	(1,138.42)	90.00	0.00	0.00	(1,624,980.41)
NIPPON SHOKUBAI LTD CMN	SDB3260760812	JP3715200006	10/12/2034	46,000	1.000000	1,914.305767	88,086,162.20	89,589,509.91	(1,605,509.91)	25.000000	1	(19,470.50)	0.00	0.00	0.00	(10,429.78)
		9432.T	01/21/2025	305,100	JPY	151.300000	14,528,640.00	46,161,630.00		0.227000	ACT/365	(190.16)	90.00	0.00	0.00	188,508.24
NIPPON TELEGRAPH & TELE CMN	SDB3265810068	JP3735400008	01/19/2035	96,600	1.000000	150.681049	14,576,057.39	45,972,788.05	188,841.95	25.000000	1	(333.70)	0.00	0.00	0.00	1,209.92
		9432.T	01/16/2025	0	JPY	151.300000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(7,968.30)	0.00	(8,023.47)
NIPPON TELEGRAPH & TELE CMN	SDB3265604028	JP3735400008	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(55.17)	0.00	(55.17)	0.00	(51.50)
		9101.T	01/27/2025	4,700	JPY	4,746.000000	0.00	22,306,200.00		0.464982	ACT/365	0.00	90.00	0.00	0.00	44,253.07
NIPPON YUSEN KABUSHIKI KAISHA CMN	SDB3266102862	JP3753000003	01/25/2035	0	1.000000	4,736.584454	0.00	22,261,946.93	44,253.07	25.000000	0	0.00	0.00	0.00	0.00	284.03
		9101.T	01/20/2025	0	JPY	4,746.000000	0.00	0.00		0.227000	ACT/365	(149.69)	90.00	(34,478.18)	0.00	(34,989.18)
NIPPON YUSEN KABUSHIKI KAISHA CMN	SDB3265743514	JP3753000003	01/18/2035	2,400	1.000000	0.000000	11,413,621.84	0.00	0.00	25.000000	1	(511.00)	0.00	(511.00)	0.00	(224.57)
		4021.T	12/03/2024	1,900	JPY	4,702.000000	8,350,200.00	8,933,800.00		0.227000	ACT/365	(111.85)	90.00	0.00	0.00	(317,510.54)
NISSAN CHEMICAL IND CMN	SDB3263426668	JP3670800006	12/01/2034	1,800	1.000000	4,868.289929	8,787,720.84	9,249,750.87	(315,950.87)	25.000000	1	(1,559.67)	0.00	0.00	0.00	(2,037.91)
		2897.T	12/20/2024	0	JPY	3,519.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(291,643.07)	0.00	(292,128.31)
NISSIN FOODS HOLDINGS CMN	SDB3264453043	JP3675600005	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(485.24)	0.00	(485.24)	0.00	(1,875.00)
		6988.T	01/08/2025	5,200	JPY	2,766.000000	21,708,000.00	14,383,200.00		0.227000	ACT/365	(283.17)	90.00	192,369.50	0.00	773,153.14
NITTO DENKO CMN	SDB3265201704	JP3684000007	01/11/2035	8,100	1.000000	2,653.880824	21,623,792.96	13,800,180.29	583,019.71	25.000000	1	(2,236.07)	0.00	(1,851.42)	0.00	4,962.41
		4403.T	10/25/2024	39,300	JPY	2,090.000000	79,818,900.00	82,137,000.00		0.227000	ACT/365	(1,065.73)	90.00	0.00	0.00	(3,632,189.08)
NOF CORPORATION CMN	SDB3261588071	JP3753400005	10/25/2034	38,200	1.000000	2,182.021099	83,455,379.81	85,753,429.18	(3,616,429.18)	25.000000	1	(15,759.90)	0.00	0.00	0.00	(23,312.85)
		2327.T	12/11/2024	0	JPY	3,826.000000	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	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(21.29)	0.00	(21.29)	0.00	(131.74)
		1802.T	12/11/2024	0	JPY	1,995.000000	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	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(77.25)	0.00	(77.25)	0.00	82.36
		4733.T	09/25/2024	24,600	JPY	7,029.000000	167,628,000.00	172,913,400.00		0.227000	ACT/365	(2,198.35)	90.00	0.00	0.00	2,611,080.00
OBIC BUSINESS CONSULTANTS CMN	SDB3260121423	JP3173500004	09/22/2034	24,400	1.000000	6,921.409920	168,866,092.99	170,266,684.02	2,646,715.98	25.000000	1	(35,635.98)	0.00	0.00	0.00	16,758.96
		4684.T	09/25/2024	54,800	JPY	4,476.000000	237,600,000.00	245,284,800.00		0.227000	ACT/365	(3,164.39)	90.00	(1,123,996.31)	0.00	(12,035,077.60)
OBIC CO., LTD CMN	SDB3260121432	JP3173400007	09/22/2034	52,800	1.000000	4,674.052950	247,137,016.63	256,138,101.66	(10,853,301.66)	25.000000	1	(57,779.63)	0.00	(5,314.00)	0.00	(77,245.98)
		4528.T	12/18/2024	0	JPY	1,598.500000	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	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(550.10)	0.00	(550.10)	0.00	1,671.08
		4716.T	10/02/2024	700	JPY	14,350.000000	14,200,000.00	10,045,000.00		0.227000	ACT/365	(191.51)	90.00	(3,154,439.96)	0.00	(3,730,698.81)
ORACLE CORPORATION JAPAN CMN	SDB3260588249	JP3689500001	10/04/2034	1,000	1.000000	15,155.000000	15,155,000.00	10,608,500.00	(563,500.00)	25.000000	1	(12,758.85)	0.00	(10,457.12)	0.00	(23,945.13)
		8591.T	01/14/2025	0	JPY	3,322.000000	74,829,600.00	0.00		0.227000	ACT/365	(968.58)	90.00	3,128,516.39	0.00	3,100,478.47
ORIX CMN	SDB3265406632	JP3200450009	01/11/2035	22,800	1.000000	0.000000	73,328,853.30	0.00	0.00	25.000000	1	(28,037.92)	0.00	(28,370.83)	0.00	19,900.12
		4578.T	01/16/2025	0	JPY	7,950.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(16,349.63)	0.00	(17,010.52)
OTSUKA HOLDINGS CO., LTD. CMN	SDB3265604026	JP3188220002	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(660.89)	0.00	(660.89)	0.00	(109.18)
		4578.T	01/09/2025	0	JPY	7,950.000000	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	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(332.79)	0.00	(332.79)	0.00	(958.76)
		6098.T	01/09/2025	0	JPY	11,030.000000	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	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(564.07)	0.00	(564.07)	0.00	66.64

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Fund: ALL  
Business Date: Jan 23, 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>Long (Cont.)</b>																
		6098.T	01/17/2025	2,300	JPY	11,030.000000	52,405,500.00	25,369,000.00		0.227000	ACT/365	(686.24)	90.00	394,286.44	0.00	1,056,568.24
RECRUIT HOLDINGS CMN	SDB3265670273	JP3970300004	01/17/2035	4,900	1.000000	10,740.353250	52,627,730.92	24,702,812.48	666,187.52	25.000000	1	(3,905.72)	0.00	(3,041.21)	0.00	6,781.48
		8308.T	01/27/2025	5,800	JPY	1,114.500000	0.00	6,464,100.00		0.464982	ACT/365	0.00	90.00	0.00	0.00	4,280.14
RESONA HOLDINGS CMN	SDB3266102864	JP3500610005	01/25/2035	0	1.000000	1,113.762045	0.00	6,459,819.86	4,280.14	25.000000	0	0.00	0.00	0.00	0.00	27.47
		8308.T	12/10/2024	0	JPY	1,114.500000	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	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(3,427.71)	0.00	(3,427.71)	0.00	3,371.21
		4443.T	10/24/2024	2,000	JPY	2,308.000000	5,359,000.00	4,616,000.00		0.227000	ACT/365	(67.80)	90.00	64,493.01	0.00	367,481.18
SANSAN CMN	SDB3261510782	JP3332540008	10/25/2034	2,300	1.000000	2,155.482639	4,999,465.28	4,310,965.28	305,034.72	25.000000	1	(2,046.55)	0.00	(1,251.65)	0.00	2,358.64
		7735.T	12/18/2024	0	JPY	11,405.000000	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	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(86.81)	0.00	(86.81)	0.00	401.65
		9719.T	09/30/2024	6,300	JPY	3,294.000000	21,607,500.00	20,752,200.00		0.227000	ACT/365	(284.77)	90.00	(759,474.60)	0.00	(675,063.88)
SCSK CORPORATION CMN	SDB3260427112	JP3400400002	09/28/2034	6,700	1.000000	3,279.278591	21,991,855.12	20,659,455.12	92,744.88	25.000000	1	(8,334.16)	0.00	(4,691.35)	0.00	(4,332.83)
		9735.T	01/10/2025	0	JPY	5,205.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(38,350.92)	0.00	(39,172.73)
SECOM CO., LTD. CMN	SDB3265345641	JP3421800008	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(821.81)	0.00	(821.81)	0.00	(251.43)
		9024.T	12/27/2024	0	JPY	3,071.000000	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	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(383.54)	0.00	(383.54)	0.00	959.19
		8410.T	12/04/2024	297,200	JPY	304.100000	91,952,450.00	90,378,520.00		0.227000	ACT/365	(1,203.53)	90.00	0.00	0.00	(1,921,906.20)
SEVEN BANK CMN	SDB3263530540	JP3105220002	12/06/2034	297,100	1.000000	310.501241	92,250,146.79	92,280,968.79	(1,902,448.79)	25.000000	1	(19,457.41)	0.00	0.00	0.00	(12,335.57)
		3697.T	01/27/2025	4,800	JPY	1,356.000000	0.00	6,508,800.00		0.464982	ACT/365	0.00	90.00	0.00	0.00	(45,726.01)
SHIFT CMN	SDB3266102842	JP3355400007	01/25/2035	0	1.000000	1,365.526253	0.00	6,554,526.01	(45,726.01)	25.000000	0	0.00	0.00	0.00	0.00	(293.49)
		7701.T	01/16/2025	7,300	JPY	4,405.000000	27,846,400.00	32,156,500.00		0.227000	ACT/365	(362.70)	90.00	0.00	0.00	528,693.40
SHIMADZU CORP. CMN SRS#17697749	SDB3265604089	JP3357200009	01/17/2035	6,400	1.000000	4,332.404876	27,652,197.27	31,626,555.59	529,944.41	25.000000	1	(1,251.01)	0.00	0.00	0.00	3,393.37
		8227.T	10/10/2024	2,400	JPY	8,649.000000	20,688,000.00	20,757,600.00		0.227000	ACT/365	(273.26)	90.00	(238,800.13)	0.00	(640,477.96)
SHIMAMURA CO LTD CMN	SDB3260760813	JP3358200008	10/12/2034	2,400	1.000000	8,814.000000	21,153,600.00	21,153,600.00	(396,000.00)	25.000000	1	(5,677.83)	0.00	(1,036.86)	0.00	(4,110.85)
		4063.T	01/10/2025	0	JPY	5,140.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(197,111.31)	0.00	(198,170.61)
SHIN-ETSU CHEMICAL CMN	SDB3265345611	JP3371200001	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,059.30)	0.00	(1,059.30)	0.00	(1,271.94)
		5831.T	12/25/2024	0	JPY	1,332.000000	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	3,010.58
		6273.T	01/15/2025	0	JPY	59,110.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(127,541.02)	0.00	(127,696.77)
SMC CORPORATION CMN	SDB3265465946	JP3162600005	01/12/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(155.75)	0.00	(155.75)	0.00	(819.61)
		6273.T	01/20/2025	0	JPY	59,110.000000	23,664,000.00	0.00		0.227000	ACT/365	(305.99)	90.00	1,410,635.73	0.00	1,407,897.47
SMC CORPORATION CMN	SDB3265743508	JP3162600005	01/18/2035	400	1.000000	0.000000	23,140,049.46	0.00	0.00	25.000000	1	(2,738.26)	0.00	(3,428.09)	0.00	9,036.45
		8630.T	12/24/2024	0	JPY	4,245.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	302,806.52	0.00	294,267.72
SOMPO HOLDINGS, INC. CMN	SDB3264583134	JP3165000005	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(8,538.81)	0.00	(8,538.81)	0.00	1,888.73
		4203.T	10/10/2024	1,800	JPY	3,830.000000	7,206,700.00	6,894,000.00		0.227000	ACT/365	(95.14)	90.00	(19,375.02)	0.00	(100,424.73)
SUMITOMO BAKELITE CO., LTD. CMN	SDB3260760775	JP3409400003	10/12/2034	1,900	1.000000	3,874.000000	7,360,600.00	6,973,200.00	(79,200.00)	25.000000	1	(1,849.71)	0.00	(323.90)	0.00	(644.57)
		1911.T	12/24/2024	0	JPY	5,161.000000	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	415.91
		8316.T	01/27/2025	15,800	JPY	3,772.000000	0.00	59,597,600.00		0.464982	ACT/365	0.00	90.00	0.00	0.00	100,532.94
SUMITOMO MITSUI FIN GROUP, INC CMN	SDB3266102827	JP3890350006	01/25/2035	0	1.000000	3,765.637156	0.00	59,497,067.06	100,532.94	25.000000	0	0.00	0.00	0.00	0.00	645.26

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		8309.T	12/30/2024	0	JPY	3,729.000000	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	235.33
		8830.T	01/10/2025	0	JPY	5,042.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	94,890.15	0.00	93,642.49
SUMITOMO REALTY & DEV CO LTD CMN	SDB3265345615	JP3409000001	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,247.66)	0.00	(1,247.66)	0.00	601.04
		5805.T	09/25/2024	5,100	JPY	7,930.000000	38,844,000.00	40,443,000.00		0.227000	ACT/365	(511.58)	90.00	63,946.44	0.00	1,779,624.22
SWCC SHOWA HOLDINGS CO., LTD. CMN	SDB3260121422	JP3368400002	09/22/2034	5,200	1.000000	7,591.989321	39,479,145.54	38,719,145.53	1,723,854.46	25.000000	1	(8,176.68)	0.00	(196.56)	0.00	11,422.35
		8795.T	01/24/2025	4,800	JPY	2,855.000000	0.00	13,704,000.00		0.227639	ACT/365	0.00	90.00	0.00	0.00	25,260.94
T&D HOLDINGS, INC. CMN	SDB3266038157	JP3539220008	01/24/2035	0	1.000000	2,849.737304	0.00	13,678,739.06	25,260.94	25.000000	0	0.00	0.00	0.00	0.00	162.13
		1969.T	01/10/2025	0	JPY	6,058.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	(18,760.17)	0.00	(18,857.50)
TAKASAGO THERMAL ENGINEERING CMN	SDB3265345640	JP3455200000	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(97.32)	0.00	(97.32)	0.00	(121.04)
		6762.T	01/14/2025	69,300	JPY	1,914.500000	118,808,500.00	132,674,850.00		0.227000	ACT/365	(1,556.58)	90.00	0.00	0.00	2,300,420.46
TDK CORP CMN	SDB3265406615	JP3538800008	01/11/2035	63,500	1.000000	1,881.164115	119,440,463.13	130,364,673.15	2,310,176.85	25.000000	1	(9,756.39)	0.00	0.00	0.00	14,765.03
		6028.T	10/11/2024	23,200	JPY	2,938.000000	66,238,600.00	68,161,600.00		0.227000	ACT/365	(866.13)	90.00	0.00	0.00	668,898.17
TECHNOPRO HOLDINGS, INC. CMN	SDB3260862001	JP3452400008	10/12/2034	22,700	1.000000	2,921.612838	66,317,522.69	67,781,417.84	380,182.16	25.000000	1	(10,983.99)	299,700.00	0.00	0.00	4,293.26
		3635.T	09/25/2024	26,100	JPY	1,874.500000	49,210,500.00	48,924,450.00		0.227000	ACT/365	(641.01)	90.00	(64,894.00)	0.00	716,100.09
TECMO KOEI HOLDINGS CO., LTD. CMN	SDB3260121448	JP3283460008	09/22/2034	26,500	1.000000	1,844.111095	48,873,899.58	48,131,299.58	793,150.42	25.000000	1	(12,156.33)	0.00	(2,286.01)	0.00	4,596.22
		3626.T	12/27/2024	2,700	JPY	3,375.000000	9,228,600.00	9,112,500.00		0.227000	ACT/365	(125.39)	90.00	(1,235,567.07)	0.00	(2,021,021.36)
TIS INC. CMN	SDB3264753520	JP3104890003	12/27/2034	2,700	1.000000	3,664.197392	9,998,766.94	9,893,332.96	(780,832.96)	25.000000	1	(4,621.33)	0.00	(2,870.88)	0.00	(12,971.73)
		9001.T	09/25/2024	32,200	JPY	2,570.000000	81,552,000.00	82,754,000.00		0.227000	ACT/365	(1,069.79)	90.00	(64,262.56)	0.00	(37,191.27)
TOBU RAILWAY CMN	SDB3260121489	JP3597800006	09/22/2034	32,000	1.000000	2,568.607412	82,199,575.56	82,709,158.68	44,841.32	25.000000	1	(17,770.03)	0.00	(592.33)	0.00	(238.71)
		8766.T	12/12/2024	28,400	JPY	5,164.000000	65,687,500.00	146,657,600.00		0.227000	ACT/365	(855.14)	90.00	(436,741.91)	0.00	(1,446,770.60)
TOKIO MARINE HOLDINGS CMN	SDB3264054743	JP3910660004	12/13/2034	12,500	1.000000	5,199.135166	65,157,676.71	147,655,438.72	(997,838.72)	25.000000	1	(12,189.97)	0.00	(4,902.37)	0.00	(9,285.96)
		9501.T	01/15/2025	105,500	JPY	417.000000	42,692,700.00	43,993,500.00		0.227000	ACT/365	(559.07)	90.00	0.00	0.00	(800,770.06)
TOKYO ELECTRIC POWER CMN	SDB3265465916	JP3585800000	01/12/2035	101,000	1.000000	424.552712	42,875,736.73	44,790,311.17	(796,811.17)	25.000000	1	(3,958.89)	0.00	0.00	0.00	(5,139.66)
		3402.T	01/08/2025	31,100	JPY	1,072.500000	34,515,450.00	33,354,750.00		0.227000	ACT/365	(446.65)	90.00	248,686.69	0.00	1,993,922.40
TORAY INDUSTRIES CMN	SDB3265201697	JP3621000003	01/11/2035	33,300	1.000000	1,016.236592	33,804,899.91	31,604,958.02	1,749,791.98	25.000000	1	(4,556.27)	0.00	(1,044.16)	0.00	12,797.80
		2875.T	01/09/2025	0	JPY	10,070.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	4,362.49	0.00	4,265.66
TOYO SUISAN KAISHA, LTD. CMN	SDB3265272420	JP3613000003	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(96.83)	0.00	(96.83)	0.00	27.38
		5310.T	01/17/2025	600	JPY	4,065.000000	2,442,000.00	2,439,000.00		0.227000	ACT/365	(31.65)	90.00	0.00	0.00	39,670.99
TOYO TANSO CMN	SDB3265670269	JP3616000000	01/17/2035	600	1.000000	3,998.593225	2,399,155.94	2,399,155.94	39,844.06	25.000000	1	(173.08)	0.00	0.00	0.00	254.62
		6201.T	01/21/2025	0	JPY	13,195.000000	36,554,500.00	0.00		0.227000	ACT/365	(469.00)	90.00	2,375,120.58	0.00	2,373,886.90
TOYOTA INDUSTRIES CMN	SDB3265810048	JP3634600005	01/19/2035	2,900	1.000000	0.000000	35,152,979.24	0.00	0.00	25.000000	1	(1,233.68)	0.00	(1,233.68)	0.00	15,236.56
		4704.T	01/09/2025	0	JPY	8,841.000000	0.00	0.00		0.227000	ACT/365	0.00	90.00	44,176.22	0.00	43,961.03
TREND MICRO INC. CMN	SDB3265272424	JP3637300009	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(215.19)	0.00	(215.19)	0.00	282.16
		4732.T	09/25/2024	78,900	JPY	1,361.000000	111,602,200.00	107,382,900.00		0.227000	ACT/365	(1,461.13)	90.00	(295,371.29)	0.00	(1,113,009.07)
USS CO LTD CMN	SDB3260121491	JP3944130008	09/22/2034	81,700	1.000000	1,371.031868	112,030,014.39	108,174,414.39	(791,514.39)	25.000000	1	(26,123.39)	0.00	(3,691.09)	0.00	(7,143.74)
		4194.T	10/01/2024	2,200	JPY	7,458.000000	16,370,200.00	16,407,600.00		0.227000	ACT/365	(219.09)	90.00	0.00	0.00	(794,107.56)
VISIONAL INC CMN	SDB3260458716	JP3800270005	09/29/2034	2,200	1.000000	7,817.705959	17,198,953.11	17,198,953.11	(791,353.11)	25.000000	1	(2,754.45)	0.00	0.00	0.00	(5,096.90)
		2267.T	09/25/2024	24,900	JPY	2,808.500000	71,089,500.00	69,931,650.00		0.227000	ACT/365	(947.62)	90.00	(217,685.35)	0.00	(4,380,511.37)
YAKULT HONSHA CO., LTD. CMN	SDB3260121541	JP3931600005	09/22/2034	24,900	1.000000	2,975.023605	74,078,087.77	74,078,087.77	(4,146,437.77)	25.000000	1	(16,388.25)	0.00	(647.24)	0.00	(28,115.89)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>Long (Cont.)</b>																
		2212.T	10/01/2024	6,300	JPY	2,786.000000	17,986,500.00	17,551,800.00		0.227000	ACT/365	(238.52)	90.00	(46,823.49)	0.00	(810,740.42)
YAMAZAKI BAKING CO LTD CMN	SDB3260458792	JP3935600001	09/29/2034	6,300	1.000000	2,943.500000	18,544,050.00	18,544,050.00	(992,250.00)	25.000000	1	(4,226.93)	232,560.00	(138.99)	0.00	(5,203.66)
		7164.T	01/09/2025	9,900	JPY	5,347.000000	51,982,300.00	52,935,300.00		0.227000	ACT/365	(684.64)	90.00	0.00	0.00	(978,365.92)
ZENKOKU HOSHO CO LTD CMN	SDB3265272416	JP3429250008	01/11/2035	9,700	1.000000	5,445.091282	52,835,434.08	53,906,403.69	(971,103.69)	25.000000	1	(7,262.23)	0.00	0.00	0.00	(6,279.55)
		3092.T	09/25/2024	31,000	JPY	4,802.000000	140,862,500.00	148,862,000.00		0.227000	ACT/365	(1,860.70)	90.00	0.00	0.00	(2,390,813.06)
ZOZO CMN	SDB3260121495	JP3399310006	09/22/2034	29,500	1.000000	4,878.192071	144,053,188.13	151,223,954.20	(2,361,954.20)	25.000000	1	(28,858.86)	0.00	0.00	0.00	(15,345.20)
<b>TOTAL Long</b>							<b>4,352,119,550.93</b>	<b>4,460,284,200.00</b>				<b>(57,318.07)</b>		<b>10,537,972.59</b>	<b>0.00</b>	<b>(21,207,836.13)</b>
							<b>4,423,257,779.06</b>	<b>4,496,528,305.31</b>	<b>(36,244,105.31)</b>			<b>(927,443.40)</b>	<b>5,425,740.00</b>	<b>(248,525.18)</b>	<b>0.00</b>	<b>(136,120.44)</b>
<b>Short</b>																
		6857.T	01/09/2025	0	JPY	10,050.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	2,654,757.81	0.00	2,654,642.57
ADVANTEST CORP CMN	SDB3265272450	JP3122400009	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(115.24)	0.00	(115.24)	0.00	17,038.57
		8267.T	01/17/2025	(24,600)	JPY	3,584.000000	(88,781,400.00)	(88,166,400.00)		0.227000	ACT/365	(55.41)	92.00	20,414.42	0.00	720,269.34
AEON CMN	SDB3265670263	JP3388200002	01/17/2035	(24,600)	1.000000	3,612.462405	(88,866,575.16)	(88,866,575.16)	700,175.16	(25.000000)	1	(320.25)	0.00	(4.42)	0.00	4,622.98
		5201.T	12/18/2024	0	JPY	4,545.000000	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	(248.01)
		5201.T	01/16/2025	0	JPY	4,545.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,727.04	0.00	1,726.20
AGC INC. CMN	SDB3265604058	JP3112000009	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.84)	0.00	(0.84)	0.00	11.08
		8219.T	01/16/2025	(900)	JPY	2,180.000000	(1,950,300.00)	(1,962,000.00)		0.227000	ACT/365	(1.48)	92.00	0.00	0.00	(51,834.19)
AOYAMA TRADING CO., LTD. CMN	SDB3265604024	JP3106200003	01/17/2035	(900)	1.000000	2,122.417589	(1,910,175.83)	(1,910,175.83)	(51,824.17)	(25.000000)	1	(10.02)	0.00	0.00	0.00	(332.69)
		4180.T	12/19/2024	0	JPY	1,460.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	110,398.41	0.00	106,332.71
APIIER GROUP CMN	SDB3264390161	JP3160960005	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(17.70)	(4,048.00)	(17.70)	0.00	682.49
		2502.T	12/24/2024	0	JPY	1,616.000000	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	(829.63)
		2502.T	01/17/2025	(26,000)	JPY	1,616.000000	(38,371,450.00)	(42,016,000.00)		0.227000	ACT/365	(26.74)	92.00	(124,861.62)	0.00	(792,144.40)
ASAHI GROUP HOLDINGS LTD CMN	SDB3265670265	JP3116000005	01/17/2035	(23,900)	1.000000	1,590.346125	(37,960,369.52)	(41,348,999.25)	(667,000.75)	(25.000000)	1	(282.03)	0.00	(116.86)	0.00	(5,084.30)
		7936.T	12/20/2024	(50,400)	JPY	3,683.000000	(137,543,000.00)	(185,623,200.00)		0.227000	ACT/365	(133.00)	92.00	148,894.72	0.00	(18,457,682.75)
ASICS CORP CMN	SDB3264453044	JP3118000003	12/20/2034	(40,100)	1.000000	3,315.537140	(130,093,477.64)	(167,103,071.87)	(18,520,128.13)	(25.000000)	1	(889.33)	(85,560.00)	(24.80)	0.00	(118,468.84)
		7832.T	12/16/2024	0	JPY	3,585.000000	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	8,456.71
		9697.T	10/21/2024	(11,200)	JPY	3,308.000000	(37,038,400.00)	(37,049,600.00)		0.227000	ACT/365	(12.18)	92.00	1,641,548.74	0.00	3,424,552.61
CAPCOM CO., LTD. CMN	SDB3261285267	JP3218900003	10/19/2034	(11,200)	1.000000	3,467.234309	(38,833,024.27)	(38,833,024.27)	1,783,424.27	(25.000000)	1	(420.40)	0.00	(183.06)	0.00	21,980.16
		3696.T	12/17/2024	(3,600)	JPY	2,665.000000	(8,857,200.00)	(9,594,000.00)		0.227000	ACT/365	(523.32)	92.00	0.00	0.00	1,176,020.95
CERES CMN	SDB3264255529	JP3423570005	12/15/2034	(3,300)	1.000000	3,040.276123	(10,148,145.84)	(10,944,994.04)	1,350,994.04	(241.666600)	1	(9,373.09)	(165,600.00)	0.00	0.00	7,548.18
		8331.T	01/22/2025	0	JPY	1,251.500000	(1,758,400.00)	0.00		0.227000	ACT/365	(1.05)	92.00	15,171.13	0.00	15,169.02
CHIBA BANK LTD CMN	SDB3265882573	JP3511800009	01/24/2035	(1,400)	1.000000	0.000000	(1,768,085.07)	0.00	0.00	(25.000000)	1	(2.11)	0.00	(5.16)	0.00	97.36
		9502.T	12/27/2024	0	JPY	1,600.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	132,309.20	0.00	132,286.95
CHUBU ELECTRIC POWER COMPANY CMN	SDB3264753532	JP3526600006	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(22.24)	0.00	(22.24)	0.00	849.07

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>Short (Cont.)</b>																
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN	SDB3260427169	9504.T JP3522200009	09/30/2024 09/28/2034	(12,900) (12,900)	JPY 1.000000	855.000000 911.900000	(11,061,750.00) (11,763,510.00)	(11,029,500.00) (11,763,510.00)	734,010.00	0.227000 (25.000000)	ACT/365 1	(2.61) (120.35)	92.00 0.00	1,216,251.47 (64.24)	0.00 0.00	1,950,141.11 12,516.79
COCA-COLA BOTTLERS JAPAN HOLDI CMN	SDB3265670266	2579.T JP3293200006	01/17/2025 01/17/2035	0 0	JPY 1.000000	2,425.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (8.05)	92.00 0.00	83,170.95 (8.05)	0.00 0.00	83,162.90 533.77
COSMO ENERGY HOLDINGS CO., LTD. CMN	SDB3260458785	5021.T JP3298000005	10/01/2024 09/29/2034	(8,400) (8,600)	JPY 1.000000	6,781.000000 6,958.403392	(59,770,000.00) (59,836,388.49)	(56,960,400.00) (58,450,588.49)	1,490,188.49	0.227000 (25.000000)	ACT/365 1	(37.25) (693.59)	92.09 0.00	26,511.65 (19.73)	0.00 0.00	1,516,006.56 9,730.34
CUORIPS INC. CMN	SDB3260855562	4894.T JP3266030000	10/11/2024 10/12/2034	(1,000) (1,000)	JPY 1.000000	4,350.000000 4,633.968475	(4,560,000.00) (4,633,968.47)	(4,350,000.00) (4,633,968.47)	283,968.48	0.227000 (2,030.000000)	ACT/365 1	(2,507.29) (41,889.84)	92.00 0.00	0.00 0.00	0.00 0.00	242,078.64 1,553.76
CYBER AGENT LTD CMN	SDB3264390139	4751.T JP3311400000	12/19/2024 12/20/2034	0 0	JPY 1.000000	1,086.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (50.57)	92.00 0.00	318,873.30 (50.57)	0.00 0.00	318,822.73 2,046.33
DAIHEN CORP. CMN	SDB3264520294	6622.T JP3497800007	12/23/2024 12/21/2034	(1,700) (1,900)	JPY 1.000000	7,770.000000 8,090.000000	(14,497,000.00) (15,371,000.00)	(13,209,000.00) (13,753,000.00)	544,000.00	0.227000 (25.000000)	ACT/365 1	(3.70) (89.62)	92.00 0.00	71,899.51 (9.43)	0.00 0.00	615,809.89 3,952.52
DAIICHI SANKYO CO., LTD. CMN	SDB3265959671	4568.T JP3475350009	01/23/2025 01/24/2035	(19,400) (11,300)	JPY 1.000000	4,428.000000 4,470.786700	(50,530,615.30) (50,530,615.30)	(85,903,200.00) (86,733,261.97)	830,061.97	0.227000 (25.000000)	ACT/365 1	(31.84) (31.84)	100.00 0.00	0.00 0.00	0.00 0.00	830,030.13 5,327.47
DAIKIN INDUSTRIES CMN	SDB3264857830	6367.T JP3481800005	01/06/2025 12/29/2034	0 0	JPY 1.000000	18,870.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (627.09)	92.00 0.00	3,838,300.68 (627.09)	0.00 0.00	3,837,673.59 24,631.74
DAIKOKUYA HOLDINGS CMN	SDB3265465929	6993.T JP3926000005	01/15/2025 01/12/2035	(665,100) (651,200)	JPY 1.000000	24.000000 22.677522	(14,977,600.00) (14,750,541.23)	(15,962,400.00) (15,082,819.63)	(879,580.37)	0.227000 (1,011.666900)	ACT/365 1	(4,059.59) (29,592.29)	92.00 0.00	0.00 0.00	0.00 0.00	(909,172.65) (5,835.44)
DAIWA HOUSE INDUSTRY CO.,LTD. CMN	SDB3265670267	1925.T JP3505000004	01/17/2025 01/17/2035	(7,500) (10,200)	JPY 1.000000	4,701.000000 4,676.536005	(48,001,200.00) (47,700,799.25)	(35,257,500.00) (35,074,020.04)	(183,479.96)	0.227000 (25.000000)	ACT/365 1	(32.12) (257.73)	92.00 0.00	(7,030.58) (118.37)	0.00 0.00	(190,768.27) (1,224.43)
DENA CMN	SDB3260427159	2432.T JP3548610009	09/30/2024 09/28/2034	0 0	JPY 1.000000	2,665.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 16.28	92.00 0.00	3,792,076.21 16.28	0.00 0.00	3,792,092.49 24,339.18
DENKA COMPANY LIMITED CMN	SDB3264921697	4061.T JP3549600009	01/07/2025 01/09/2035	0 0	JPY 1.000000	2,181.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (6.76)	92.00 0.00	52,851.77 (6.76)	0.00 0.00	52,845.01 339.18
DENTSU GROUP CMN	SDB3265272439	4324.T JP3551520004	01/09/2025 01/11/2035	0 0	JPY 1.000000	3,540.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (1.10)	92.00 0.00	32,112.76 (1.10)	0.00 0.00	32,111.67 206.11
DMG MORI CO., LTD. CMN	SDB3264390163	6141.T JP3924800000	12/19/2024 12/20/2034	(4,100) (4,100)	JPY 1.000000	2,405.500000 2,543.000000	(9,848,200.00) (10,426,300.00)	(9,862,550.00) (10,426,300.00)	563,750.00	0.227000 (25.000000)	ACT/365 1	(2.61) (52.21)	92.00 (243,800.00)	254,568.20 (10.30)	0.00 0.00	574,465.99 3,687.15
EBARA CORPORATION CMN	SDB3265272432	6361.T JP3166000004	01/09/2025 01/11/2035	0 0	JPY 1.000000	2,755.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (36.82)	92.00 0.00	(104,379.69) (36.82)	0.00 0.00	(104,416.51) (670.19)
EISAI CO., LTD. CMN	SDB3260628337	4523.T JP3160400002	10/07/2024 10/05/2034	(26,200) (19,100)	JPY 1.000000	4,486.000000 4,373.699751	(81,346,900.00) (82,798,000.16)	(117,533,200.00) (114,590,933.49)	(2,942,266.51)	0.227000 (25.000000)	ACT/365 1	(42.24) (574.53)	92.00 0.00	0.00 0.00	0.00 0.00	(2,942,841.04) (18,888.34)
ENEOS HOLDINGS CMN	SDB3265882601	5020.T JP3386450005	01/22/2025 01/24/2035	0 (14,500)	JPY 1.000000	788.000000 0.000000	(11,704,400.00) (11,923,504.92)	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 1	(6.01) (9.72)	92.00 0.00	539,735.03 (19.16)	0.00 0.00	539,725.30 3,464.17
ENEOS HOLDINGS CMN	SDB3264649703	5020.T JP3386450005	12/25/2024 12/27/2034	0 0	JPY 1.000000	788.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (35.41)	92.00 0.00	(695,177.19) (35.41)	0.00 0.00	(695,212.60) (4,462.15)
FANUC CORP. CMN	SDB3264120642	6954.T JP3802400006	12/13/2024 12/13/2034	(62,800) (61,200)	JPY 1.000000	4,690.000000 4,482.283267	(284,580,000.00) (273,996,376.11)	(294,532,000.00) (281,487,389.16)	(13,044,610.84)	0.227000 (25.000000)	ACT/365 1	(245.15) (940.61)	92.00 0.00	8,680.96 (23.53)	0.00 0.00	(13,036,870.49) (83,675.89)
FERROTEC CORPORATION CMN	SDB3260628339	6890.T JP3802720007	10/07/2024 10/05/2034	(5,600) (6,900)	JPY 1.000000	2,696.000000 2,583.279622	(18,436,800.00) (17,825,565.89)	(15,097,600.00) (14,466,365.89)	(631,234.11)	0.227000 (25.000000)	ACT/365 1	(15.42) (256.85)	92.00 0.00	(177,748.99) (89.41)	0.00 0.00	(809,239.95) (5,194.03)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		7148.T	09/25/2024	(15,200)	JPY	2,707.000000	(41,268,000.00)	(41,146,400.00)		0.227000	ACT/365	(9.80)	92.00	0.00	0.00	2,726,557.64
FINANCIAL PARTNERS GROUP CMN	SDB3260121392	JP3166990006	09/22/2034	(15,200)	1.000000	2,886.391971	(43,873,157.96)	(43,873,157.96)	2,726,757.96	(25.000000)	1	(200.32)	0.00	0.00	0.00	17,500.15
		4478.T	09/25/2024	(10,900)	JPY	3,005.000000	(32,013,300.00)	(32,754,500.00)		0.227000	ACT/365	(1,690.88)	92.00	0.00	0.00	357,413.01
FREEE CMN	SDB3260121411	JP3826520003	09/22/2034	(10,900)	1.000000	3,040.350335	(33,139,818.65)	(33,139,818.65)	385,318.65	(216.284400)	1	(27,905.64)	0.00	0.00	0.00	2,294.02
		9722.T	01/21/2025	(200)	JPY	8,490.000000	(1,602,000.00)	(1,698,000.00)		0.227000	ACT/365	(1.13)	92.00	0.00	0.00	(116,105.89)
FUJITA KANKO CMN	SDB3265810067	JP3816800001	01/19/2035	(200)	1.000000	7,909.485850	(1,581,897.17)	(1,581,897.17)	(116,102.83)	(25.000000)	1	(3.06)	0.00	0.00	0.00	(745.21)
		6702.T	01/24/2025	(4,000)	JPY	2,741.500000	0.00	(10,966,000.00)		0.227639	ACT/365	0.00	92.00	0.00	0.00	106,730.22
FUJITSU CMN	SDB3266038178	JP3818000006	01/24/2035	0	1.000000	2,768.182556	0.00	(11,072,730.22)	106,730.22	(25.000000)	0	0.00	0.00	0.00	0.00	685.04
		6702.T	01/09/2025	0	JPY	2,741.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	6,133,335.64	0.00	6,133,013.05
FUJITSU CMN	SDB3265272429	JP3818000006	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(322.59)	0.00	(322.59)	0.00	39,364.15
		9166.T	12/17/2024	0	JPY	2,462.000000	0.00	0.00		0.227000	ACT/365	(560.58)	92.00	181,957.20	0.00	173,059.73
GENDA INC. CMN	SDB3264255522	JP3386890002	12/15/2034	(1,300)	1.000000	0.000000	(3,369,214.38)	0.00	0.00	(663.461500)	1	(8,897.47)	0.00	(10,435.90)	0.00	1,110.77
		6674.T	12/24/2024	(600)	JPY	2,514.000000	(5,053,000.00)	(1,508,400.00)		0.227000	ACT/365	(1.74)	92.00	173,720.07	0.00	238,771.21
GS YUASA CMN	SDB3264583136	JP3385820000	12/22/2034	(2,000)	1.000000	2,622.473133	(5,284,883.88)	(1,573,483.88)	65,083.88	(25.000000)	1	(32.73)	0.00	(25.06)	0.00	1,532.53
		6324.T	12/03/2024	(7,100)	JPY	4,320.000000	(35,991,000.00)	(30,672,000.00)		0.227000	ACT/365	(67.61)	92.00	(4,799,051.20)	0.00	(11,722,567.03)
HARMONIC DRIVE SYSTEMS INC. CMN	SDB3263426674	JP3765150002	12/01/2034	(8,600)	1.000000	3,345.000000	(28,767,000.00)	(23,749,500.00)	(6,922,500.00)	(25.000000)	1	(1,015.82)	0.00	(392.88)	0.00	(75,240.16)
		7205.T	09/25/2024	(71,500)	JPY	565.200000	(43,787,190.00)	(40,411,800.00)		0.227000	ACT/365	(47.52)	92.00	175,849.10	0.00	232,776.24
HINO MOTORS LTD CMN	SDB3260121444	JP3792600003	09/22/2034	(71,700)	1.000000	566.000000	(40,582,200.00)	(40,469,000.00)	57,200.00	(25.000000)	1	(272.86)	0.00	(6.78)	0.00	1,494.05
		9603.T	10/01/2024	(19,700)	JPY	1,356.000000	(26,400,000.00)	(26,713,200.00)		0.227000	ACT/365	(612.07)	92.00	2,090.75	0.00	1,231,963.44
HIS CMN	SDB3260458781	JP3160740001	09/29/2034	(19,200)	1.000000	1,418.952093	(27,271,800.54)	(27,953,356.24)	1,240,156.24	(108.072900)	1	(10,283.55)	0.00	(13.66)	0.00	7,907.24
		6305.T	11/21/2024	(6,100)	JPY	3,693.000000	(23,046,400.00)	(22,527,300.00)		0.227000	ACT/365	(17.98)	92.00	(40,394.06)	0.00	(1,132,533.51)
HITACHI CONSTRUCTION MACHINE CMN	SDB3262936493	JP3787000003	11/22/2034	(6,400)	1.000000	3,513.983775	(22,490,401.03)	(21,435,301.03)	(1,091,998.97)	(25.000000)	1	(140.48)	0.00	(11.60)	0.00	(7,269.06)
		9509.T	12/05/2024	(10,200)	JPY	776.300000	(7,480,300.00)	(7,918,260.00)		0.227000	ACT/365	(2.08)	92.00	329,781.24	0.00	867,497.17
HOKKAIDO ELEC PWR CO INC CMN	SDB3263589442	JP3850200001	12/06/2034	(9,500)	1.000000	829.022459	(7,903,295.02)	(8,456,029.09)	537,769.09	(25.000000)	1	(53.16)	0.00	(16.10)	0.00	5,567.95
		7267.T	12/30/2024	0	JPY	1,491.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	249,440.10	0.00	249,392.57
HONDA MOTOR CMN	SDB3264792316	JP3854600008	12/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(47.54)	0.00	(47.54)	0.00	1,600.70
		6856.T	12/13/2024	0	JPY	9,603.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	0.00	0.00	(15,180.00)
HORIBA LTD CMN	SDB3264120659	JP3853000002	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	(15,180.00)	0.00	0.00	(97.43)
		7741.T	01/14/2025	(3,000)	JPY	21,460.000000	(42,490,000.00)	(64,380,000.00)		0.227000	ACT/365	(36.06)	92.00	(249,626.98)	0.00	(2,140,640.99)
HOYA CORP CMN	SDB3265406650	JP3837800006	01/11/2035	(2,000)	1.000000	20,829.741217	(40,996,620.76)	(62,489,223.65)	(1,890,776.35)	(25.000000)	1	(237.66)	0.00	(64.22)	0.00	(13,739.50)
		5019.T	10/01/2024	(84,500)	JPY	1,025.000000	(91,538,200.00)	(86,612,500.00)		0.227000	ACT/365	(57.68)	92.00	(93,159.78)	0.00	793,094.10
IDEMITSU KOSAN CO.,LTD. CMN	SDB3260458784	JP3142500002	09/29/2034	(88,400)	1.000000	1,035.500353	(91,538,229.80)	(87,499,779.80)	887,279.80	(25.000000)	1	(1,025.93)	0.00	(92.30)	0.00	5,090.40
		7013.T	01/07/2025	0	JPY	8,528.000000	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	01/09/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.64)	0.00	(1.64)	0.00	627.87
		3291.T	01/22/2025	(2,700)	JPY	2,242.000000	(2,032,200.00)	(6,053,400.00)		0.227000	ACT/365	(1.34)	92.00	0.00	0.00	5,054.16
IIDA GROUP HOLDINGS CMN	SDB3265882599	JP3131090007	01/24/2035	(900)	1.000000	2,243.872657	(2,022,568.52)	(6,058,456.17)	5,056.17	(25.000000)	1	(2.02)	0.00	0.00	0.00	32.44
		9338.T	12/25/2024	(2,100)	JPY	4,265.000000	(8,640,000.00)	(8,956,500.00)		0.227000	ACT/365	(1,489.73)	92.00	0.00	0.00	(201,024.48)
INFORICH CMN	SDB3264649719	JP3153830009	12/27/2034	(2,000)	1.000000	4,178.467614	(8,337,810.40)	(8,774,781.99)	(181,718.01)	(651.250000)	1	(19,306.47)	0.00	0.00	0.00	(1,290.26)
		5076.T	11/18/2024	(3,200)	JPY	1,151.500000	(5,720,000.00)	(3,684,800.00)		0.227000	ACT/365	(1.21)	92.00	425,360.24	0.00	647,701.87
INFRONEER HOLDINGS INC. CMN	SDB3262741463	JP3153850007	11/16/2034	(5,000)	1.000000	1,221.000000	(6,105,000.00)	(3,907,200.00)	222,400.00	(25.000000)	1	(58.37)	0.00	(37.76)	0.00	4,157.21

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
INSTITUTE FOR Q-SHU PIONEERS O CMN	SDB3262936528	5595.T JP3244850008	11/21/2024 11/22/2034	0 0	JPY 1.000000	883.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (2,292.000000)	ACT/365 0	0.00 (62,619.52)	92.00 0.00	1,880,327.42 (62,619.52)	0.00	1,817,707.90 11,666.78
ISETAN MITSUKOSHI HOLDINGS CMN	SDB3264328897	3099.T JP3894900004	12/18/2024 12/20/2034	0 0	JPY 1.000000	2,520.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (38.55)	92.00 0.00	1,168,640.16 (38.55)	0.00	1,168,601.60 7,500.56
ITO EN, LTD.	SDB3262681149	2593.T JP3143000002	11/15/2024 11/15/2034	(23,500) (23,500)	JPY 1.000000	3,423.000000 3,521.455560	(78,443,000.00) (82,754,205.67)	(80,440,500.00) (82,754,205.67)	2,313,705.67	0.227000 (25.000000)	ACT/365 1	(22.62) (451.37)	92.00 0.00	0.00 0.00	0.00	2,313,254.30 14,847.40
IWATANI INTERNATIONAL CMN	SDB3264054732	8088.T JP3151600008	12/12/2024 12/13/2034	0 (1,500)	JPY 1.000000	1,720.000000 0.000000	(2,592,750.00) (2,702,688.03)	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 1	(0.95) (64.21)	92.00 0.00	297,072.43 (137.55)	0.00	297,008.23 1,906.32
JAPAN AIRPORT TERMINAL CMN	SDB3260427113	9706.T JP3699400002	09/30/2024 09/28/2034	(13,200) (13,000)	JPY 1.000000	5,120.000000 4,938.190376	(62,088,000.00) (64,171,178.81)	(67,584,000.00) (65,184,112.97)	(2,399,887.03)	0.227000 (25.000000)	ACT/365 1	(26.17) (383.92)	92.00 0.00	118,845.23 (9.70)	0.00	(2,281,425.71) (14,643.11)
JAPAN POST BANK CMN	SDB3265743509	7182.T JP3946750001	01/20/2025 01/18/2035	0 (33,700)	JPY 1.000000	1,552.000000 0.000000	(51,763,200.00) (51,764,635.07)	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 1	(32.61) (73.26)	92.00 0.00	(380,454.14) (137.55)	0.00	(380,527.40) (2,442.38)
JFE HOLDINGS CMN	SDB3261928013	5411.T JP3386030005	11/01/2024 11/01/2034	(3,900) (6,100)	JPY 1.000000	1,746.000000 1,779.500000	(10,650,600.00) (10,854,950.00)	(6,809,400.00) (6,940,050.00)	130,650.00	0.227000 (25.000000)	ACT/365 1	(5.44) (987.55)	92.00 0.00	4,088,625.73 (933.89)	0.00	4,218,288.18 27,074.67
JGC HOLDINGS CMN	SDB3260760801	1963.T JP3667600005	10/10/2024 10/12/2034	(73,800) (67,800)	JPY 1.000000	1,306.500000 1,316.507819	(90,580,800.00) (89,208,643.82)	(96,419,700.00) (97,158,277.06)	738,577.06	0.227000 (25.000000)	ACT/365 1	(65.61) (680.92)	92.00 0.00	0.00 0.00	0.00	737,896.14 4,736.11
K'S HOLDINGS CMN	SDB3264178810	8282.T JP3277150003	12/16/2024 12/14/2034	(49,100) (49,600)	JPY 1.000000	1,398.500000 1,407.734354	(70,159,200.00) (69,823,756.77)	(68,666,350.00) (69,119,756.77)	453,406.77	0.227000 (25.000000)	ACT/365 1	(46.30) (640.18)	92.00 0.00	4,404.53 (8.53)	0.00	457,171.12 2,934.31
KADOKAWA CORPORATION CMN	SDB3265272428	9468.T JP3214350005	01/09/2025 01/11/2035	0 0	JPY 1.000000	3,212.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (3.49)	92.00 0.00	11,275.34 (3.49)	0.00	11,271.85 72.35
KAJIMA CMN	SDB3261724255	1812.T JP3210200006	10/29/2024 10/27/2034	(29,100) (34,400)	JPY 1.000000	2,643.500000 2,881.000000	(90,472,000.00) (99,106,400.00)	(76,925,850.00) (83,837,100.00)	6,911,250.00	0.227000 (25.000000)	ACT/365 1	(3.31) (878.58)	92.00 0.00	12,573,468.51 (561.37)	0.00	19,483,839.94 125,055.13
KANSAI ELECTRIC POWER COMPANY CMN	SDB3264921669	9503.T JP3228600007	01/07/2025 01/09/2035	0 0	JPY 1.000000	1,675.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (15.71)	92.00 0.00	140,898.12 (15.71)	0.00	140,882.41 904.24
KAO CORP LTD CMN	SDB3262681154	4452.T JP3205800000	11/15/2024 11/15/2034	(7,800) (6,800)	JPY 1.000000	5,988.000000 6,335.765348	(40,657,200.00) (43,424,559.38)	(46,706,400.00) (49,418,969.71)	2,712,569.71	0.227000 (25.000000)	ACT/365 1	(8.41) (204.17)	92.00 (706,192.00)	874,701.91 (34.26)	0.00	2,880,875.45 18,490.62
KASUMIGASEKI CAPITAL CMN	SDB3260121466	3498.T JP3211050004	09/25/2024 09/22/2034	(5,300) (5,300)	JPY 1.000000	13,830.000000 13,480.907769	(78,758,000.00) (71,448,811.17)	(73,299,000.00) (71,448,811.17)	(1,850,188.82)	0.227000 (908.018800)	ACT/365 1	(19,148.45) (302,684.20)	92.00 0.00	0.00 0.00	0.00	(2,152,873.03) (13,818.01)
KINTETSU CORP CMN	SDB3264255554	9041.T JP3260800002	12/17/2024 12/15/2034	0 0	JPY 1.000000	3,213.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (25.29)	92.00 0.00	152,365.69 (25.29)	0.00	152,340.40 977.78
KIRIN HOLDINGS COMPANY, LTD CMN	SDB3260121458	2503.T JP3258000003	09/25/2024 09/22/2034	(136,300) (137,400)	JPY 1.000000	1,925.000000 1,993.988643	(263,808,000.00) (274,034,552.01)	(262,377,500.00) (271,780,652.01)	9,403,152.01	0.227000 (25.000000)	ACT/365 1	(102.63) (1,335.75)	92.00 (1,985,728.00)	405,038.02 (26.19)	0.00	7,821,126.28 50,199.14
KOBAYASHI PHARMACEUTICAL CO CMN	SDB3260961895	4967.T JP3301100008	10/15/2024 10/12/2034	(5,500) (5,500)	JPY 1.000000	5,711.000000 6,167.181541	(31,383,000.00) (33,919,498.48)	(31,410,500.00) (33,919,498.48)	2,508,998.48	0.227000 (25.000000)	ACT/365 1	(4.00) (127.85)	92.00 (255,116.00)	0.00 0.00	0.00	2,253,754.62 14,465.51
KOBE BUSSAN CMN	SDB3265810051	3038.T JP3291200008	01/21/2025 01/19/2035	(11,800) (9,200)	JPY 1.000000	3,444.000000 3,460.893671	(31,942,400.00) (31,893,126.81)	(40,639,200.00) (40,838,545.32)	199,345.32	0.227000 (25.000000)	ACT/365 1	(20.43) (44.09)	92.00 0.00	0.00 0.00	0.00	199,301.23 1,279.20
KOBE BUSSAN CMN	SDB3264520305	3038.T JP3291200008	12/23/2024 12/21/2034	0 0	JPY 1.000000	3,444.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (8.02)	92.00 0.00	9,173.33 (8.02)	0.00	9,165.31 58.83
KOBE STEEL CMN	SDB3264328879	5406.T JP3289800009	12/18/2024 12/20/2034	0 0	JPY 1.000000	1,589.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.227000 (25.000000)	ACT/365 0	0.00 (144.99)	92.00 0.00	332,994.85 (144.99)	0.00	332,849.87 2,136.36

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		6525.T	01/10/2025	0	JPY	2,333.500000	(1,332,600.00)	0.00		0.227000	ACT/365	(0.19)	92.00	38,415.63	0.00	38,411.27
KOKUSAI ELECTRIC CMN	SDB3265345642	JP3293330001	01/11/2035	(600)	1.000000	0.000000	(1,437,406.56)	0.00	0.00	(25.000000)	1	(4.36)	0.00	(4.36)	0.00	246.54
		6301.T	01/23/2025	(4,700)	JPY	4,503.000000	(6,986,045.88)	(21,164,100.00)		0.227000	ACT/365	(4.40)	100.00	0.00	0.00	(260,663.22)
KOMATSU LTD. CMN	SDB3265959660	JP3304200003	01/24/2035	(1,600)	1.000000	4,447.540678	(6,986,045.88)	(20,903,441.19)	(260,658.81)	(25.000000)	1	(4.40)	0.00	0.00	0.00	(1,673.04)
		4922.T	01/07/2025	(400)	JPY	6,872.000000	(2,710,400.00)	(2,748,800.00)		0.227000	ACT/365	(1.40)	92.00	0.00	0.00	10,854.94
KOSE CORPORATION. CMN	SDB3264921654	JP3283650004	01/09/2035	(400)	1.000000	6,899.168191	(2,759,667.28)	(2,759,667.28)	10,867.28	(25.000000)	1	(12.34)	0.00	0.00	0.00	69.67
		6326.T	01/20/2025	(25,300)	JPY	1,887.000000	(39,357,800.00)	(47,741,100.00)		0.227000	ACT/365	(27.50)	92.00	0.00	0.00	(1,109,533.95)
KUBOTA CORP CMN	SDB3265743533	JP3266400005	01/18/2035	(21,200)	1.000000	1,843.146986	(38,923,769.79)	(46,631,618.75)	(1,109,481.25)	(25.000000)	1	(52.70)	0.00	0.00	0.00	(7,121.44)
		3549.T	12/27/2024	(3,000)	JPY	3,046.000000	(8,943,600.00)	(9,138,000.00)		0.227000	ACT/365	(3.69)	92.00	0.00	0.00	426,483.57
KUSURI NO AOKI HOLDINGS ORD CMN	SDB3264753536	JP3266190002	12/27/2034	(2,900)	1.000000	3,188.177417	(9,256,352.28)	(9,564,532.25)	426,532.25	(25.000000)	1	(48.68)	0.00	0.00	0.00	2,737.34
		3549.T	11/11/2024	0	JPY	3,046.000000	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	(82.67)
		6971.T	01/10/2025	0	JPY	1,627.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	692,404.79	0.00	692,339.24
KYOCERA CORPORATION CMN	SDB3265345619	JP3249600002	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(65.55)	0.00	(65.55)	0.00	4,443.71
		9616.T	09/25/2024	(50,600)	JPY	2,894.000000	(148,278,300.00)	(146,436,400.00)		0.227000	ACT/365	(73.27)	92.00	116,914.99	0.00	1,393,378.35
KYORITSU MAINTENANCE CMN	SDB3260121407	JP3253900009	09/22/2034	(51,900)	1.000000	2,919.248734	(151,521,035.95)	(147,713,985.95)	1,277,585.95	(25.000000)	1	(1,122.58)	0.00	(40.73)	0.00	8,943.26
		1959.T	01/15/2025	(3,500)	JPY	5,239.000000	(18,098,500.00)	(18,336,500.00)		0.227000	ACT/365	(9.74)	92.00	0.00	0.00	29,042.07
KYUDENKO CORPORATION CMN	SDB3265465925	JP3247050002	01/12/2035	(3,500)	1.000000	5,247.316045	(18,365,606.16)	(18,365,606.16)	29,106.16	(25.000000)	1	(64.08)	0.00	0.00	0.00	186.40
		8918.T	12/23/2024	(862,200)	JPY	8.000000	(4,334,400.00)	(6,897,600.00)		0.227000	ACT/365	(32.41)	92.00	0.00	0.00	(835,935.41)
LAND CMN	SDB3264520313	JP3968800007	12/21/2034	(619,200)	1.000000	7.031177	(4,335,892.62)	(6,062,280.46)	(835,319.54)	(50.000000)	1	(615.87)	0.00	0.00	0.00	(5,365.37)
		8848.T	01/23/2025	(5,100)	JPY	547.000000	(1,389,509.67)	(2,789,700.00)		0.227000	ACT/365	(0.88)	100.00	0.00	0.00	21,216.40
LEOPALACE21 CORPORATION CMN	SDB3265959619	JP3167500002	01/24/2035	(2,500)	1.000000	551.160251	(1,389,509.67)	(2,810,917.28)	21,217.28	(25.000000)	1	(0.88)	0.00	0.00	0.00	136.18
		2585.T	09/25/2024	0	JPY	2,275.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(363,310.25)	0.00	(363,409.39)
LIFEDRINK COMPANY CMN	SDB3260121387	JP3966680005	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(99.14)	0.00	(99.14)	0.00	(2,332.51)
		4912.T	01/16/2025	(800)	JPY	1,652.000000	(1,343,600.00)	(1,321,600.00)		0.227000	ACT/365	(1.08)	92.00	(6,012.34)	0.00	(21,094.85)
LION CORPORATION CMN	SDB3265604039	JP3965400009	01/17/2035	(800)	1.000000	1,633.160504	(1,306,528.40)	(1,306,528.40)	(15,071.60)	(25.000000)	1	(10.91)	0.00	(3.91)	0.00	(135.40)
		5938.T	01/16/2025	0	JPY	1,709.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,867.06	0.00	1,866.42
LIXIL CMN	SDB3265604055	JP3626800001	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(0.64)	0.00	(0.64)	0.00	11.98
		8002.T	12/27/2024	(600)	JPY	2,264.000000	(7,660,200.00)	(1,358,400.00)		0.227000	ACT/365	(1.88)	92.00	993,086.08	0.00	1,070,105.39
MARUBENI CORPORATION CMN	SDB3264753543	JP3877600001	12/27/2034	(3,400)	1.000000	2,392.500000	(8,134,500.00)	(1,435,500.00)	77,100.00	(25.000000)	1	(80.69)	0.00	(73.59)	0.00	6,868.37
		3088.T	11/06/2024	(34,300)	JPY	2,272.000000	(76,834,350.00)	(77,929,600.00)		0.227000	ACT/365	(40.32)	92.00	2,429,133.28	0.00	3,544,493.20
MATSUKIYOCOCOKARA CMN	SDB3262055918	JP3869010003	11/06/2034	(33,900)	1.000000	2,304.544203	(78,136,825.26)	(79,045,866.16)	1,116,266.16	(25.000000)	1	(906.24)	0.00	(275.13)	0.00	22,749.99
		4480.T	11/20/2024	0	JPY	3,830.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	136,834.41	0.00	136,820.19
MEDLEY CMN	SDB3262867360	JP3921310003	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(14.22)	0.00	(14.22)	0.00	878.17
		4385.T	11/07/2024	(32,200)	JPY	1,782.000000	(51,918,400.00)	(57,380,400.00)		0.227000	ACT/365	(33.54)	92.00	242,384.57	0.00	(804,557.27)
MERCARI CMN	SDB3262179001	JP3921290007	11/08/2034	(29,600)	1.000000	1,749.495689	(51,786,556.77)	(56,333,761.19)	(1,046,638.81)	(25.000000)	1	(303.02)	0.00	(26.41)	0.00	(5,163.97)
		8058.T	01/17/2025	0	JPY	2,456.500000	(13,538,250.00)	0.00		0.227000	ACT/365	(7.19)	92.00	502,413.76	0.00	502,275.63
MITSUBISHI CORP. CMN	SDB3265670275	JP3898400001	01/17/2035	(5,500)	1.000000	0.000000	(13,753,585.70)	0.00	0.00	(25.000000)	1	(138.12)	0.00	(138.12)	0.00	3,223.81
		7211.T	10/15/2024	(36,400)	JPY	481.000000	(14,845,590.00)	(17,508,400.00)		0.227000	ACT/365	(5.10)	92.00	387,288.24	0.00	838,751.63
MITSUBISHI MOTORS CMN	SDB3260962543	JP3899800001	10/12/2034	(31,300)	1.000000	493.404012	(15,529,894.01)	(17,959,906.05)	451,506.05	(25.000000)	1	(42.65)	0.00	(8.17)	0.00	5,383.45

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Fund: ALL  
Business Date: Jan 23, 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>																
		8306.T	01/10/2025	0	JPY	1,907.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	3,017,863.31	0.00	3,017,239.88
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3265345616	JP3902900004	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(623.43)	0.00	(623.43)	0.00	19,365.86
		7003.T	12/19/2024	0	JPY	1,583.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	165,559.34	0.00	165,556.80
MITSUI 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	1,062.61
		8801.T	01/23/2025	(5,600)	JPY	1,313.500000	(6,807,607.48)	(7,355,600.00)		0.227000	ACT/365	(4.29)	100.00	(1,175.93)	0.00	(154,655.93)
MITSUI FUDOSAN CO., LTD. CMN	SDB3265959656	JP3893200000	01/24/2035	(5,300)	1.000000	1,286.093622	(6,807,607.48)	(7,202,124.29)	(153,475.71)	(25.000000)	1	(4.29)	0.00	(0.16)	0.00	(992.64)
		9104.T	01/09/2025	0	JPY	5,042.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,572,209.15	0.00	1,572,055.12
MITSUI O.S.K. LINES LTD CMN	SDB3265272400	JP3362700001	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(154.03)	0.00	(154.03)	0.00	10,090.08
		8411.T	01/14/2025	0	JPY	3,963.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	229,776.78	0.00	229,767.48
MIZUHO FINANCIAL GROUP CMN	SDB3265406612	JP3885780001	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(9.30)	0.00	(9.30)	0.00	1,474.74
		8411.T	01/20/2025	0	JPY	3,963.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	130,178.06	0.00	130,134.85
MIZUHO FINANCIAL GROUP CMN	SDB3265743527	JP3885780001	01/18/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(43.21)	0.00	(43.21)	0.00	835.26
		6269.T	09/25/2024	(8,300)	JPY	3,385.000000	(26,933,500.00)	(28,095,500.00)		0.227000	ACT/365	(11.72)	92.00	0.00	0.00	(532,720.94)
MODEC CMN	SDB3260121485	JP3888250002	09/22/2034	(8,300)	1.000000	3,346.794014	(27,778,390.31)	(27,778,390.31)	(317,109.69)	(25.000000)	1	(331.25)	(215,280.00)	0.00	0.00	(3,419.22)
		3994.T	09/25/2024	(5,600)	JPY	3,984.000000	(21,767,100.00)	(22,310,400.00)		0.227000	ACT/365	10.15	92.00	192,449.71	0.00	4,701,689.73
MONEY FORWARD, INC. CMN	SDB3260121421	JP3869960009	09/22/2034	(5,300)	1.000000	4,789.235892	(25,604,300.00)	(26,819,720.99)	4,509,320.99	(25.000000)	1	(80.97)	0.00	(4.11)	0.00	30,177.34
		6981.T	01/08/2025	0	JPY	2,499.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	304,713.78	0.00	304,651.79
MURATA MFG. CO., LTD. CMN	SDB3265201666	JP3914400001	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(62.00)	0.00	(62.00)	0.00	1,955.38
		6268.T	12/19/2024	0	JPY	2,797.500000	(4,082,250.00)	0.00		0.227000	ACT/365	(1.77)	92.00	219,161.97	0.00	97,670.33
NABTESCO CMN	SDB3264390158	JP3651210001	12/20/2034	(1,500)	1.000000	0.000000	(4,212,000.00)	0.00	0.00	(25.000000)	1	(51.64)	(121,440.00)	(51.64)	0.00	626.89
		7014.T	12/19/2024	(9,100)	JPY	1,796.000000	(20,599,800.00)	(16,343,600.00)		0.227000	ACT/365	(945.18)	92.00	(270,024.13)	0.00	(84,863.57)
NAMURA SHIPBUILDING CO., LTD. CMN	SDB3264390143	JP3651400008	12/20/2034	(11,400)	1.000000	1,818.099549	(20,562,805.90)	(16,544,705.90)	201,105.90	(190.131500)	1	(15,945.35)	0.00	(3,736.26)	0.00	(544.69)
		6701.T	12/20/2024	0	JPY	12,985.000000	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	4,731.57
		3659.T	12/09/2024	0	JPY	2,103.500000	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	9,961.09
		3186.T	01/10/2025	(22,400)	JPY	1,423.000000	(29,029,200.00)	(31,875,200.00)		0.227000	ACT/365	(529.77)	92.00	0.00	0.00	367,679.32
NEXTAGE CO. LTD. CMN	SDB3265345643	JP3758210003	01/11/2035	(20,400)	1.000000	1,439.558208	(29,377,190.36)	(32,246,103.87)	370,903.87	(89.583300)	1	(3,224.54)	0.00	0.00	0.00	2,359.91
		3186.T	10/29/2024	0	JPY	1,423.000000	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	(4,345.44)
		6594.T	01/10/2025	0	JPY	2,946.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	6,084,337.93	0.00	6,083,687.28
NIDEC CMN	SDB3265345624	JP3734800000	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(650.65)	0.00	(650.65)	0.00	39,047.56
		6849.T	10/10/2024	0	JPY	2,122.500000	(9,902,900.00)	0.00		0.227000	ACT/365	(5.20)	92.00	952,424.77	0.00	952,128.28
NIHON KOHDEN CORP. CMN	SDB3260760809	JP3706800004	10/12/2034	(4,700)	1.000000	0.000000	(10,070,120.01)	0.00	0.00	(25.000000)	1	(296.49)	0.00	(296.49)	0.00	6,111.14
		7974.T	01/20/2025	0	JPY	9,559.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	1,208,602.50	0.00	1,208,582.13
NINTENDO CO., LTD. CMN CLASS A	SDB3265743513	JP3756600007	01/18/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(20.38)	0.00	(20.38)	0.00	7,757.17
		5214.T	09/25/2024	(20,000)	JPY	3,424.000000	(69,717,600.00)	(68,480,000.00)		0.227000	ACT/365	(43.55)	92.05	7,487.00	0.00	(2,453,560.62)
NIPPON ELEC GLASS CO LTD	SDB3260121508	JP3733400000	09/22/2034	(20,700)	1.000000	3,371.000000	(69,779,700.00)	(67,420,000.00)	(1,060,000.00)	(25.000000)	1	(895.63)	(1,400,151.99)	(94.13)	0.00	(15,747.94)
		5401.T	01/24/2025	0	JPY	3,120.000000	0.00	0.00		0.227639	ACT/365	0.00	92.00	1,735.30	0.00	1,735.30
NIPPON STEEL CMN	SDB3266038184	JP3381000003	01/24/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	0.00	(7.99)	0.00	11.14

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		5401.T	12/30/2024	0	JPY	3,120.000000	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	2,515.64
		7201.T	12/23/2024	0	JPY	432.100000	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	6,966.92
		9843.T	01/15/2025	(2,900)	JPY	18,535.000000	(63,195,000.00)	(53,751,500.00)		0.227000	ACT/365	(46.58)	92.00	(328,550.11)	0.00	1,066,610.25
NITORI CO LTD CMN	SDB3265465923	JP3756100008	01/12/2035	(3,300)	1.000000	19,016.139349	(62,108,462.69)	(55,146,804.11)	1,395,304.11	(25.000000)	1	(143.75)	0.00	(126.80)	0.00	6,845.93
		6254.T	09/25/2024	0	JPY	2,708.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(17,699,042.91)	0.00	(17,752,970.71)
NOMURA MICRO SCIENCE CMN	SDB3260121385	JP3762950008	09/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(121.958400)	1	(53,927.80)	0.00	(53,927.80)	0.00	(113,945.72)
		9613.T	01/16/2025	0	JPY	3,006.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	41,026.85	0.00	41,022.09
NTT DATA GROUP CMN	SDB3265604038	JP3165700000	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.76)	0.00	(4.76)	0.00	263.30
		3861.T	10/01/2024	(40,300)	JPY	627.300000	(26,693,730.00)	(25,280,190.00)		0.227000	ACT/365	(17.26)	92.00	85,358.24	0.00	(868,018.08)
OJI HOLDINGS CMN	SDB3260458794	JP3174410005	09/29/2034	(44,100)	1.000000	603.650545	(26,622,696.98)	(24,327,116.98)	(953,073.02)	(25.000000)	1	(303.30)	0.00	(85.84)	0.00	(5,571.29)
		7733.T	12/16/2024	0	JPY	2,308.500000	(50,359,050.00)	0.00		0.227000	ACT/365	(25.72)	92.00	1,918,797.64	0.00	1,918,314.23
OLYMPUS CMN	SDB3264178805	JP3201200007	12/14/2034	(21,900)	1.000000	0.000000	(51,326,090.64)	0.00	0.00	(25.000000)	1	(483.41)	0.00	(534.28)	0.00	12,312.51
		6645.T	01/22/2025	(10,400)	JPY	5,064.000000	(21,736,500.00)	(52,665,600.00)		0.227000	ACT/365	(15.01)	92.00	0.00	0.00	64,952.20
OMRON CORPORATION CMN	SDB3265882581	JP3197800000	01/24/2035	(4,300)	1.000000	5,070.247336	(21,525,200.77)	(52,730,572.29)	64,972.29	(25.000000)	1	(20.09)	0.00	0.00	0.00	416.89
		6645.T	12/11/2024	0	JPY	5,064.000000	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	74,908.13
		3288.T	01/16/2025	(3,500)	JPY	5,100.000000	(12,355,200.00)	(17,850,000.00)		0.227000	ACT/365	(7.76)	92.00	0.00	0.00	92,110.00
OPEN HOUSE GROUP CO., LTD. CMN	SDB3265604071	JP3173540000	01/17/2035	(2,400)	1.000000	5,126.323910	(12,359,996.55)	(17,942,133.68)	92,133.68	(25.000000)	1	(23.69)	0.00	0.00	0.00	591.20
		6368.T	09/25/2024	(7,000)	JPY	8,810.000000	(59,924,000.00)	(61,670,000.00)		0.227000	ACT/365	(47.71)	92.00	(48,056.42)	0.00	(4,214,137.29)
ORGANO CORPORATION CMN	SDB3260121470	JP3201600008	09/22/2034	(7,100)	1.000000	8,214.983796	(58,324,886.58)	(57,504,886.58)	(4,165,113.42)	(25.000000)	1	(967.45)	0.00	(13.84)	0.00	(27,048.03)
		4661.T	12/23/2024	(47,000)	JPY	3,315.000000	(155,946,000.00)	(155,805,000.00)		0.227000	ACT/365	(82.20)	92.00	178,633.33	0.00	2,902,158.71
ORIENTAL LAND CO CMN	SDB3264520326	JP3198900007	12/21/2034	(47,000)	1.000000	3,372.965218	(158,529,365.25)	(158,529,365.25)	2,724,365.25	(25.000000)	1	(839.87)	0.00	(36.87)	0.00	18,627.22
		8591.T	01/27/2025	(4,500)	JPY	3,322.000000	0.00	(14,949,000.00)		0.464982	ACT/365	0.00	100.00	0.00	0.00	6,127.85
ORIX CMN	SDB3266102884	JP3200450009	01/25/2035	0	1.000000	3,323.361745	0.00	(14,955,127.85)	6,127.85	(25.000000)	0	0.00	0.00	0.00	0.00	39.33
		9532.T	12/17/2024	(17,500)	JPY	3,108.000000	(54,932,500.00)	(54,390,000.00)		0.227000	ACT/365	0.32	92.00	179,964.32	0.00	6,339,696.50
OSAKA GAS CO., LTD. CMN	SDB3264255517	JP3180400008	12/15/2034	(17,500)	1.000000	3,460.000000	(60,550,000.00)	(60,550,000.00)	6,160,000.00	(25.000000)	1	(267.83)	0.00	(11.77)	0.00	40,690.73
		7956.T	01/16/2025	0	JPY	1,433.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(2,695.90)	0.00	(2,699.96)
PIGEON CORPORATION ORD CMN	SDB3265604048	JP3801600002	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.07)	0.00	(4.07)	0.00	(17.33)
		4165.T	01/08/2025	(13,400)	JPY	821.000000	(9,052,200.00)	(11,001,400.00)		0.227000	ACT/365	(559.81)	92.00	0.00	0.00	1,182,149.79
PLAID INC. (JAPAN) CMN	SDB3265201672	JP3833270006	01/11/2035	(10,700)	1.000000	909.694597	(9,960,152.55)	(12,189,907.60)	1,188,507.60	(25.700990)	1	(6,357.81)	0.00	0.00	0.00	7,587.51
		4927.T	12/24/2024	(6,800)	JPY	1,385.000000	(9,604,800.00)	(9,418,000.00)		0.227000	ACT/365	(197.98)	92.00	3,540.94	0.00	131,646.55
POLA ORBIS HOLDINGS CMN	SDB3264583138	JP3855900001	12/22/2034	(6,900)	1.000000	1,407.049085	(9,710,833.78)	(9,567,933.78)	149,933.78	(98.188400)	1	(1,864.17)	(19,964.00)	(38.59)	0.00	844.96
		5838.T	11/19/2024	(2,800)	JPY	4,451.000000	(15,289,800.00)	(12,462,800.00)		0.227000	ACT/365	(9.15)	92.00	(5,801.47)	0.00	247,783.10
RAKUTEN BANK CMN	SDB3262800195	JP3967220009	11/17/2034	(3,400)	1.000000	4,541.613627	(15,368,518.15)	(12,716,518.15)	253,718.15	(25.000000)	1	(133.58)	0.00	(41.68)	0.00	1,590.37
		4755.T	01/09/2025	(52,700)	JPY	916.000000	(44,268,560.00)	(48,273,200.00)		0.227000	ACT/365	(26.10)	92.00	1,231,916.97	0.00	809,714.91
RAKUTEN GROUP CMN	SDB3265272399	JP3967200001	01/11/2035	(49,100)	1.000000	907.996827	(44,556,626.94)	(47,851,432.76)	(421,767.24)	(25.000000)	1	(434.82)	0.00	(230.08)	0.00	5,197.08
		8876.T	01/22/2025	(1,900)	JPY	1,837.500000	(1,989,900.00)	(3,491,250.00)		0.227000	ACT/365	(1.15)	92.00	0.00	0.00	(20,027.57)
RELO GROUP, INC. CMN	SDB3265882570	JP3755200007	01/24/2035	(1,100)	1.000000	1,826.960187	(2,006,819.55)	(3,471,224.36)	(20,025.64)	(25.000000)	1	(1.92)	0.00	0.00	0.00	(128.54)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		6723.T	01/23/2025	(22,500)	JPY	2,171.500000	(2,897,011.68)	(48,858,750.00)		0.227000	ACT/365	(1.83)	92.00	0.00	0.00	31,220.12
RENESAS ELECTRONICS CMN	SDB3265959620	JP3164720009	01/24/2035	(1,400)	1.000000	2,172.887642	(2,897,011.68)	(48,889,971.95)	31,221.95	(25.000000)	1	(1.83)	0.00	0.00	0.00	200.38
		6723.T	01/10/2025	0	JPY	2,171.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	800,336.18	0.00	800,286.70
RENESAS ELECTRONICS CMN	SDB3265345683	JP3164720009	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(49.47)	0.00	(49.47)	0.00	5,136.56
		4681.T	09/25/2024	(24,600)	JPY	3,087.000000	(74,529,000.00)	(75,940,200.00)		0.227000	ACT/365	(32.80)	92.05	20,819.67	0.00	1,192,793.53
RESORTTRUST INC CMN	SDB3260121526	JP3974450003	09/22/2034	(24,500)	1.000000	3,134.663106	(76,806,132.33)	(77,112,712.40)	1,172,512.40	(25.000000)	1	(538.54)	0.00	(1.86)	0.00	7,655.83
		5947.T	10/01/2024	(22,200)	JPY	3,352.000000	(74,037,000.00)	(74,414,400.00)		0.227000	ACT/365	(58.78)	92.04	44,521.62	0.00	(2,283,182.14)
RINNAI CORP. CMN	SDB3260458771	JP3977400005	09/29/2034	(22,200)	1.000000	3,247.178013	(72,087,351.89)	(72,087,351.89)	(2,327,048.11)	(25.000000)	1	(655.64)	0.00	(10.35)	0.00	(14,654.38)
		6963.T	01/08/2025	0	JPY	1,546.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	768,221.93	0.00	768,177.40
ROHM CO LTD ORD CMN	SDB3265201700	JP3982800009	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(44.53)	0.00	(44.53)	0.00	4,930.47
		6323.T	01/08/2025	(5,400)	JPY	1,720.000000	(9,500,250.00)	(9,288,000.00)		0.227000	ACT/365	(9.36)	92.00	0.00	0.00	(147,299.57)
RORZE CMN	SDB3265201688	JP3982200002	01/11/2035	(5,300)	1.000000	1,692.732558	(8,958,067.69)	(9,140,755.81)	(147,244.19)	(25.000000)	1	(55.39)	0.00	0.00	0.00	(945.43)
		4680.T	12/19/2024	0	JPY	1,296.000000	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	(21.26)
		3778.T	01/09/2025	0	JPY	4,360.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	267,214.62	0.00	260,748.38
SAKURA INTERNET INC. CMN	SDB3265272403	JP3317300006	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(1,200.000000)	0	(6,466.24)	0.00	(6,466.24)	0.00	1,673.59
		6417.T	10/15/2024	(13,900)	JPY	2,077.500000	(26,466,300.00)	(28,877,250.00)		0.227000	ACT/365	(15.91)	92.00	0.00	0.00	395,049.76
SANKYO CO., LTD.	SDB3260961779	JP3326410002	10/12/2034	(12,600)	1.000000	2,105.933607	(26,589,201.56)	(29,272,477.14)	395,227.14	(25.000000)	1	(177.37)	0.00	0.00	0.00	2,535.59
		8136.T	10/10/2024	(1,200)	JPY	5,509.000000	(9,505,700.00)	(6,610,800.00)		0.227000	ACT/365	0.04	92.00	2,534,363.96	0.00	2,520,352.18
SANRIO CO LTD	SDB3260760905	JP3343200006	10/12/2034	(1,900)	1.000000	5,497.496066	(10,474,995.28)	(6,596,995.28)	(13,804.72)	(25.000000)	1	(207.05)	0.00	(177.58)	0.00	16,176.64
		2501.T	11/18/2024	(400)	JPY	6,750.000000	(2,764,400.00)	(2,700,000.00)		0.227000	ACT/365	1.76	92.00	1,600,047.11	0.00	2,141,155.32
SAPPORO HOLDINGS CMN	SDB3262741487	JP3320800000	11/16/2034	(400)	1.000000	8,318.000000	(3,327,200.00)	(3,327,200.00)	627,200.00	(25.000000)	1	20.21	(86,112.00)	7.77	0.00	13,742.80
		4887.T	09/25/2024	(41,300)	JPY	2,013.500000	(84,868,450.00)	(83,157,550.00)		0.227000	ACT/365	(20.78)	92.06	207,833.90	0.00	5,885,794.86
SAWAI GROUP HOLDINGS CO.,LTD. CMN	SDB3260121384	JP3323040000	09/22/2034	(41,900)	1.000000	2,151.000000	(90,126,900.00)	(88,836,300.00)	5,678,750.00	(25.000000)	1	(789.03)	0.00	(32.76)	0.00	37,777.40
		8473.T	01/10/2025	(4,100)	JPY	4,062.000000	(16,461,500.00)	(16,654,200.00)		0.227000	ACT/365	(10.25)	92.00	233,627.98	0.00	61,128.07
SBI HOLDINGS, INC. CMN	SDB3265345666	JP3436120004	01/11/2035	(4,100)	1.000000	4,019.943565	(16,481,768.62)	(16,481,768.62)	(172,431.38)	(25.000000)	1	(68.53)	0.00	(27.56)	0.00	392.34
		7163.T	10/03/2024	(6,500)	JPY	3,870.000000	(26,758,000.00)	(25,155,000.00)		0.227000	ACT/365	(21.04)	92.00	(22,272.42)	0.00	(227,967.03)
SBI SUMISHIN NET BANK CMN	SDB3260599733	JP3400650002	10/04/2034	(6,800)	1.000000	3,838.397748	(26,086,585.36)	(24,949,585.36)	(205,414.64)	(25.000000)	1	(279.98)	0.00	(20.46)	0.00	(1,463.18)
		7735.T	01/14/2025	(3,600)	JPY	11,405.000000	(39,276,000.00)	(41,058,000.00)		0.227000	ACT/365	(25.92)	92.00	3,992.52	0.00	(1,965,745.28)
SCREEN HOLDINGS CMN	SDB3265406635	JP3494600004	01/11/2035	(3,600)	1.000000	10,857.870581	(39,088,334.09)	(39,088,334.09)	(1,969,665.91)	(25.000000)	1	(71.90)	0.00	(3.32)	0.00	(12,616.95)
		6460.T	01/24/2025	(1,300)	JPY	2,830.500000	0.00	(3,679,650.00)		0.227639	ACT/365	0.00	92.00	0.00	0.00	(21,837.77)
SEGA SAMMY HOLDINGS, INC. CMN	SDB3266038200	JP3419050004	01/24/2035	0	1.000000	2,813.701713	0.00	(3,657,812.23)	(21,837.77)	(25.000000)	0	0.00	0.00	0.00	0.00	(140.16)
		6460.T	12/19/2024	0	JPY	2,830.500000	0.00	0.00		0.227000	ACT/365	0.00	92.00	2,961,343.68	0.00	2,961,175.44
SEGA SAMMY HOLDINGS, INC. CMN	SDB3264390140	JP3419050004	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(168.24)	0.00	(168.24)	0.00	19,006.02
		4204.T	01/07/2025	0	JPY	2,441.500000	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	349.34
		1928.T	12/09/2024	(16,400)	JPY	3,599.000000	(60,487,400.00)	(59,023,600.00)		0.227000	ACT/365	(22.62)	92.00	515,476.50	0.00	3,336,399.01
SEKISUI HOUSE, LTD. CMN	SDB3263707268	JP3420600003	12/07/2034	(16,700)	1.000000	3,771.034503	(62,979,565.84)	(61,844,965.84)	2,821,365.84	(25.000000)	1	(443.34)	0.00	(55.89)	0.00	21,414.35
		3382.T	01/16/2025	(17,000)	JPY	2,422.000000	(54,412,000.00)	(41,174,000.00)		0.227000	ACT/365	(34.58)	92.00	(191,307.08)	0.00	78,344.34
SEVEN & I HOLDINGS CMN	SDB3265604067	JP3422950000	01/17/2035	(22,300)	1.000000	2,437.884604	(54,364,826.67)	(41,444,038.27)	270,038.27	(25.000000)	1	(386.85)	0.00	(172.71)	0.00	502.85

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		9143.T	01/10/2025	0	JPY	1,448.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	182,678.67	0.00	182,635.79
SG HOLDINGS CO., LTD. CMN	SDB3265345660	JP3162770006	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(42.88)	0.00	(42.88)	0.00	1,172.23
		7309.T	12/25/2024	0	JPY	20,715.000000	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	927.54
		7309.T	01/22/2025	0	JPY	20,715.000000	(4,147,000.00)	0.00	0.00	0.227000	ACT/365	(2.62)	92.00	23,462.64	0.00	23,457.52
SHIMANO CORPORATION CMN	SDB3265882566	JP3358000002	01/24/2035	(200)	1.000000	0.000000	(4,145,230.54)	0.00	0.00	(25.000000)	1	(5.12)	0.00	(12.78)	0.00	150.56
		1803.T	01/14/2025	(21,600)	JPY	1,308.500000	(24,113,650.00)	(28,263,600.00)		0.227000	ACT/365	(17.69)	92.00	0.00	0.00	(786,581.73)
SHIMIZU CORP CMN	SDB3265406641	JP3358800005	01/11/2035	(18,700)	1.000000	1,272.088605	(23,712,208.61)	(27,477,113.88)	(786,486.12)	(25.000000)	1	(95.60)	0.00	0.00	0.00	(5,048.60)
		6967.T	11/28/2024	(11,500)	JPY	5,849.000000	(67,608,500.00)	(67,263,500.00)		0.227000	ACT/365	(48.13)	92.00	(32,976.30)	0.00	(577,071.41)
SHINKO ELEC IND CO LTD CMN	SDB3263242782	JP3375800004	11/29/2034	(11,500)	1.000000	5,801.738553	(66,719,993.36)	(66,719,993.36)	(543,506.64)	(25.000000)	1	(588.47)	0.00	(8.72)	0.00	(3,703.88)
		4911.T	11/15/2024	(32,000)	JPY	2,589.000000	(82,657,750.00)	(82,848,000.00)		0.227000	ACT/365	(19.74)	92.00	2,048,616.15	0.00	7,136,312.78
SHISEIDO CO., LTD. CMN	SDB3262681161	JP3351600006	11/15/2034	(31,700)	1.000000	2,769.995459	(87,859,205.45)	(88,639,854.70)	5,791,854.70	(25.000000)	1	(358.08)	(703,800.00)	(70.88)	0.00	45,803.73
		9984.T	01/27/2025	(500)	JPY	10,755.000000	0.00	(5,377,500.00)		0.464982	ACT/365	0.00	100.00	0.00	0.00	(32,847.42)
SOFTBANK GROUP CORP. CMN	SDB3266102846	JP3436100006	01/25/2035	0	1.000000	10,689.305150	0.00	(5,344,652.58)	(32,847.42)	(25.000000)	0	0.00	0.00	0.00	0.00	(210.83)
		9984.T	01/09/2025	0	JPY	10,755.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	107,915.48	0.00	107,902.02
SOFTBANK GROUP CORP. CMN	SDB3265272411	JP3436100006	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(13.46)	0.00	(13.46)	0.00	692.56
		2768.T	11/29/2024	(6,900)	JPY	3,184.000000	(21,769,500.00)	(21,969,600.00)		0.227000	ACT/365	(13.04)	92.00	0.00	0.00	(91,805.02)
SOJITZ CORPORATION CMN	SDB3263308393	JP3663900003	11/29/2034	(6,900)	1.000000	3,170.713881	(21,877,925.78)	(21,877,925.78)	(91,674.22)	(25.000000)	1	(130.79)	0.00	0.00	0.00	(589.24)
		9684.T	09/25/2024	(4,500)	JPY	6,205.000000	(28,008,000.00)	(27,922,500.00)		0.227000	ACT/365	(19.58)	92.00	(110,726.35)	0.00	(336,658.97)
SQUARE ENIX HOLDINGS CO., LTD. CMN	SDB3260121471	JP3164630000	09/22/2034	(4,500)	1.000000	6,154.879544	(27,696,957.95)	(27,696,957.95)	(225,542.05)	(25.000000)	1	(390.56)	0.00	(109.89)	0.00	(2,160.81)
		7270.T	01/23/2025	(3,000)	JPY	2,716.500000	(4,756,790.79)	(8,149,500.00)		0.227000	ACT/365	(3.00)	92.00	0.00	0.00	(158,172.47)
SUBARU CORPORATION CMN	SDB3265959611	JP3814800003	01/24/2035	(1,800)	1.000000	2,663.776843	(4,756,790.79)	(7,991,330.53)	(158,169.47)	(25.000000)	1	(3.00)	0.00	0.00	0.00	(1,015.21)
		7270.T	12/23/2024	0	JPY	2,716.500000	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	303.42
		3436.T	01/08/2025	(17,700)	JPY	1,196.000000	(17,462,800.00)	(21,169,200.00)		0.227000	ACT/365	(11.83)	92.00	253,143.79	0.00	(224,003.94)
SUMCO CMN	SDB3265201668	JP3322930003	01/11/2035	(14,900)	1.000000	1,169.050747	(17,329,266.84)	(20,692,198.23)	(477,001.77)	(25.000000)	1	(145.96)	0.00	(42.28)	0.00	(1,437.75)
		4005.T	01/14/2025	0	JPY	335.200000	0.00	0.00		0.227000	ACT/365	0.00	92.00	14,489.11	0.00	14,480.93
SUMITOMO CHEMICAL COMPANY CMN	SDB3265406637	JP3401400001	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.18)	0.00	(8.18)	0.00	92.94
		8053.T	12/03/2024	(2,600)	JPY	3,286.000000	(8,457,800.00)	(8,543,600.00)		0.227000	ACT/365	(2.50)	92.00	41,079.86	0.00	410,218.38
SUMITOMO CORPORATION CMN	SDB3263426690	JP3404600003	12/01/2034	(2,600)	1.000000	3,428.000000	(8,912,800.00)	(8,912,800.00)	369,200.00	(25.000000)	1	(61.48)	0.00	(6.25)	0.00	2,632.95
		4506.T	09/26/2024	(57,600)	JPY	551.000000	(31,920,900.00)	(31,737,600.00)		0.227000	ACT/365	(22.98)	92.00	0.00	0.00	565,799.23
SUMITOMO DAINIPPON PHARMA CMN	SDB3260264477	JP3495000006	09/27/2034	(56,100)	1.000000	560.827121	(31,460,097.00)	(32,303,642.16)	566,042.16	(25.000000)	1	(242.93)	0.00	0.00	0.00	3,631.53
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN	SDB3266102828	JP3407400005	01/27/2025	(2,100)	JPY	3,057.000000	0.00	(6,419,700.00)		0.464982	ACT/365	0.00	100.00	0.00	0.00	(87,561.62)
		1911.T	01/17/2025	(13,200)	JPY	5,161.000000	(53,449,200.00)	(68,125,200.00)		0.227000	ACT/365	(45.03)	92.00	0.00	0.00	1,524,953.83
SUMITOMO FORESTRY CO LTD CMN	SDB3265670289	JP3409800004	01/17/2035	(9,800)	1.000000	5,276.535791	(51,623,644.24)	(69,650,272.43)	1,525,072.43	(25.000000)	1	(118.60)	0.00	0.00	0.00	9,787.77
		5713.T	12/13/2024	0	JPY	3,622.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	121,715.56	0.00	121,650.72
SUMITOMO METAL MNG CMN	SDB3264120677	JP3402600005	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(64.84)	0.00	(64.84)	0.00	780.80
		8316.T	01/10/2025	0	JPY	3,772.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	2,603,475.48	0.00	2,603,314.92
SUMITOMO MITSUI FIN GROUP, INC CMN	SDB3265345644	JP3890350006	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(160.55)	0.00	(160.55)	0.00	16,709.12

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>Short (Cont.)</b>																
		8309.T	01/22/2025	0	JPY	3,729.000000	(31,399,000.00)	0.00		0.227000	ACT/365	(18.10)	92.00	157,893.06	0.00	157,859.23
SUMITOMO MITSUI TRUST GROUP CMN	SDB3265882580	JP3892100003	01/24/2035	(8,500)	1.000000	0.000000	(31,670,741.27)	0.00	0.00	(25.000000)	1	(33.84)	0.00	(50.82)	0.00	1,013.20
		2587.T	01/17/2025	0	JPY	4,726.000000	(2,400,000.00)	0.00		0.227000	ACT/365	(1.57)	92.00	26,890.90	0.00	26,880.78
SUNTORY BEVERAGE & FOOD CMN	SDB3265670286	JP3336560002	01/17/2035	(500)	1.000000	0.000000	(2,391,144.57)	0.00	0.00	(25.000000)	1	(10.12)	0.00	(14.26)	0.00	172.53
		9229.T	12/25/2024	0	JPY	574.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	853,926.47	0.00	844,978.81
SUNWELS CMN	SDB3264649714	JP3324410004	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(500.000000)	1	(8,947.66)	0.00	(8,947.66)	0.00	5,423.41
		6869.T	01/16/2025	0	JPY	2,964.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	43,599.97	0.00	43,585.26
SYSMEX CORP CMN	SDB3265604049	JP3351100007	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(14.70)	0.00	(14.70)	0.00	279.75
		5233.T	09/25/2024	(23,700)	JPY	3,842.000000	(90,178,200.00)	(91,055,400.00)		0.227000	ACT/365	(86.72)	92.10	540,255.93	0.00	(5,503,992.08)
TAIHEIYO CEMENT CORPORATION CMN	SDB3260121509	JP3449020001	09/22/2034	(23,800)	1.000000	3,587.000000	(85,370,600.00)	(85,011,900.00)	(6,043,500.00)	(25.000000)	1	(748.01)	0.00	(62.78)	0.00	(35,326.84)
		1801.T	01/16/2025	0	JPY	6,364.000000	(10,161,600.00)	0.00		0.227000	ACT/365	(6.16)	92.00	92,579.97	0.00	92,539.73
TAISEI CORPORATION CMN	SDB3265604068	JP3443600006	01/17/2035	(1,600)	1.000000	0.000000	(10,200,336.93)	0.00	0.00	(25.000000)	1	(40.24)	0.00	(56.51)	0.00	593.96
		6976.T	10/10/2024	(15,700)	JPY	2,271.500000	(37,640,500.00)	(35,662,550.00)		0.227000	ACT/365	(23.60)	92.00	4,784.86	0.00	(40,936.34)
TAIYO YUDEN CMN	SDB3260760787	JP3452000007	10/12/2034	(16,600)	1.000000	2,268.612589	(37,659,317.65)	(35,617,217.65)	(45,332.35)	(25.000000)	1	(388.85)	0.00	(36.55)	0.00	(262.75)
		8233.T	12/19/2024	(2,500)	JPY	1,238.000000	(3,116,250.00)	(3,095,000.00)		0.227000	ACT/365	(1.69)	92.00	113,828.78	0.00	178,790.31
TAKASHIMAYA CO LTD CMN	SDB3264390204	JP3456000003	12/20/2034	(2,500)	1.000000	1,264.000000	(3,160,000.00)	(3,160,000.00)	65,000.00	(25.000000)	1	(38.47)	0.00	(14.32)	0.00	1,147.55
		6266.T	01/08/2025	0	JPY	2,155.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	16,289.78	0.00	9,973.99
TAZMO CO., LTD. CMN	SDB3265201695	JP3468000009	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(517.647000)	1	(6,315.78)	0.00	(6,315.78)	0.00	64.02
		6762.T	01/07/2025	0	JPY	1,914.500000	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	580.70
		3401.T	12/19/2024	(10,300)	JPY	1,314.500000	(13,462,100.00)	(13,539,350.00)		0.227000	ACT/365	(7.66)	92.00	107,156.95	0.00	161,482.75
TEIJIN LTD CMN	SDB3264390198	JP3544000007	12/20/2034	(10,300)	1.000000	1,319.785046	(13,593,785.97)	(13,593,785.97)	54,435.97	(25.000000)	1	(110.17)	0.00	(16.44)	0.00	1,036.46
		4543.T	01/27/2025	(300)	JPY	3,011.000000	0.00	(903,300.00)		0.464982	ACT/365	0.00	100.00	0.00	0.00	141.27
TERUMO CORP CMN	SDB3266102840	JP3546800008	01/25/2035	0	1.000000	3,011.470908	0.00	(903,441.27)	141.27	(25.000000)	0	0.00	0.00	0.00	0.00	0.91
		4543.T	12/19/2024	0	JPY	3,011.000000	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	3,010.00
		4543.T	01/17/2025	0	JPY	3,011.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	81,639.43	0.00	81,630.72
TERUMO CORP CMN	SDB3265670271	JP3546800008	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.71)	0.00	(8.71)	0.00	523.94
		6481.T	11/19/2024	0	JPY	3,759.000000	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	(107.34)
		9533.T	12/23/2024	(2,600)	JPY	3,889.000000	(7,527,800.00)	(10,111,400.00)		0.227000	ACT/365	(3.51)	92.00	0.00	0.00	362,553.46
TOHO GAS CO., LTD. CMN	SDB3264520301	JP3600200004	12/21/2034	(1,900)	1.000000	4,028.455749	(7,726,163.57)	(10,473,984.95)	362,584.95	(25.000000)	1	(31.48)	0.00	0.00	0.00	2,327.01
		9506.T	12/05/2024	(19,300)	JPY	1,120.500000	(19,246,050.00)	(21,625,650.00)		0.227000	ACT/365	(7.46)	92.00	260,685.69	0.00	1,123,352.18
TOHOKU ELECTRIC POWER CO INC CMN	SDB3263589455	JP3605400005	12/06/2034	(17,100)	1.000000	1,165.203549	(19,996,840.46)	(22,488,428.49)	862,778.49	(25.000000)	1	(112.00)	0.00	(13.86)	0.00	7,210.13
		8035.T	01/21/2025	0	JPY	27,430.000000	(8,110,500.00)	0.00		0.227000	ACT/365	(5.62)	92.00	(466,996.77)	0.00	(467,026.37)
TOKYO ELECTRON LTD CMN	SDB3265810066	JP3571400005	01/19/2035	(300)	1.000000	0.000000	(8,029,278.06)	0.00	0.00	(25.000000)	1	(29.59)	0.00	(29.59)	0.00	(2,997.56)
		8035.T	01/09/2025	0	JPY	27,430.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	970,374.68	0.00	970,247.14
TOKYO ELECTRON LTD CMN	SDB3265272421	JP3571400005	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(127.54)	0.00	(127.54)	0.00	6,227.44
		9531.T	01/16/2025	(2,000)	JPY	4,151.000000	(4,593,600.00)	(8,302,000.00)		0.227000	ACT/365	(2.77)	92.00	0.00	0.00	46,236.05
TOKYO GAS CMN	SDB3265604066	JP3573000001	01/17/2035	(1,100)	1.000000	4,174.128664	(4,614,400.04)	(8,348,257.33)	46,257.33	(25.000000)	1	(21.27)	0.00	0.00	0.00	296.76

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Fund: ALL  
Business Date: Jan 23, 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>																
		7721.T	12/25/2024	(1,000)	JPY	3,350.000000	(3,135,000.00)	(3,350,000.00)		0.227000	ACT/365	(14.38)	92.00	23,980.50	0.00	(114,601.27)
TOKYO KEIKI INC. CMN	SDB3264649713	JP3624000000	12/27/2034	(1,000)	1.000000	3,211.680779	(3,211,680.78)	(3,211,680.78)	(138,319.22)	(40.000000)	1	(262.55)	0.00	(22.38)	0.00	(735.56)
		7732.T	12/23/2024	(2,300)	JPY	2,938.500000	(9,652,600.00)	(6,758,550.00)		0.227000	ACT/365	(6.09)	92.00	48,991.96	0.00	(181,095.45)
TOPCON CMN	SDB3264520285	JP3630400004	12/21/2034	(3,400)	1.000000	2,838.500000	(9,650,900.00)	(6,528,550.00)	(230,000.00)	(25.000000)	1	(87.41)	0.00	(40.28)	0.00	(1,162.34)
		7911.T	01/27/2025	(300)	JPY	4,478.000000	0.00	(1,343,400.00)		0.464982	ACT/365	0.00	100.00	0.00	0.00	(5,386.98)
TOPPAN PRINTING CO LTD CMN	SDB3266102858	JP3629000005	01/25/2035	0	1.000000	4,460.043412	0.00	(1,338,013.02)	(5,386.98)	(25.000000)	0	0.00	0.00	0.00	0.00	(34.58)
		7911.T	12/30/2024	0	JPY	4,478.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	(167,446.89)	0.00	(167,522.92)
TOPPAN PRINTING CO LTD CMN	SDB3264792318	JP3629000005	12/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(76.03)	0.00	(76.03)	0.00	(1,075.23)
		6315.T	01/08/2025	(5,000)	JPY	2,121.000000	(9,649,800.00)	(10,605,000.00)		0.227000	ACT/365	(33.65)	92.00	(92,583.25)	0.00	(2,015,770.54)
TOWA CORP CMN	SDB3265201673	JP3555700008	01/11/2035	(5,400)	1.000000	1,736.425220	(9,349,492.24)	(8,682,126.10)	(1,922,873.90)	(34.722200)	1	(313.39)	0.00	(26.32)	0.00	(12,938.03)
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN	SDB3261928008	JP3613400005	11/01/2034	(35,700)	1.000000	2,306.000000	(81,610,200.00)	(81,863,000.00)		0.227000	ACT/365	(30.50)	92.00	29,407.80	0.00	2,659,533.32
		6201.T	12/23/2024	0	JPY	13,195.000000	0.00	0.00		0.227000	ACT/365	0.00	92.00	6,788,472.06	0.00	6,787,476.40
TOYOTA INDUSTRIES CMN	SDB3264520286	JP3634600005	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(995.67)	0.00	(995.67)	0.00	43,564.76
		2767.T	10/15/2024	(19,700)	JPY	1,806.000000	(35,303,400.00)	(35,578,200.00)		0.227000	ACT/365	(5,729.05)	92.00	4,588.38	0.00	633,566.44
TSUBURAYA FIELDS HOLDINGS CMN	SDB3260961441	JP3802680003	10/12/2034	(19,800)	1.000000	1,842.681711	(36,484,129.70)	(36,300,829.70)	722,629.70	(615.782800)	1	(93,651.64)	0.00	(627.70)	0.00	4,066.48
		3391.T	01/10/2025	(800)	JPY	8,862.000000	(7,176,800.00)	(7,089,600.00)		0.227000	ACT/365	(6.32)	92.00	0.00	0.00	(202,402.93)
TSURUHA HOLDINGS CMN	SDB3265345620	JP3536150000	01/11/2035	(800)	1.000000	8,609.065374	(6,887,252.30)	(6,887,252.30)	(202,347.70)	(25.000000)	1	(55.23)	0.00	0.00	0.00	(1,299.10)
		4208.T	01/07/2025	(6,500)	JPY	2,335.000000	(15,044,250.00)	(15,177,500.00)		0.227000	ACT/365	(7.74)	92.00	0.00	0.00	146,195.32
UBE INDUSTRIES LTD CMN	SDB3264921645	JP3158800007	01/09/2035	(6,500)	1.000000	2,357.504499	(15,323,779.24)	(15,323,779.24)	146,279.24	(25.000000)	1	(83.92)	0.00	0.00	0.00	938.34
		6728.T	09/26/2024	(1,900)	JPY	6,409.000000	(11,861,700.00)	(12,177,100.00)		0.227000	ACT/365	(7.77)	92.00	0.00	0.00	(362,287.44)
ULVAC, INC. CMN	SDB3260264441	JP3126190002	09/27/2034	(1,900)	1.000000	6,218.375027	(11,814,912.55)	(11,814,912.55)	(362,187.45)	(25.000000)	1	(99.99)	0.00	0.00	0.00	(2,325.31)
		8113.T	12/18/2024	(31,800)	JPY	1,211.500000	(38,625,600.00)	(38,525,700.00)		0.227000	ACT/365	(17.23)	92.00	103,986.65	0.00	1,886,119.68
UNICHARM CMN	SDB3264328847	JP3951600000	12/20/2034	(31,200)	1.000000	1,273.911441	(39,769,481.97)	(40,510,383.81)	1,984,683.81	(25.000000)	1	(150.78)	(202,400.00)	(3.45)	0.00	12,105.88
		3141.T	12/23/2024	(4,500)	JPY	2,217.500000	(10,255,500.00)	(9,978,750.00)		0.227000	ACT/365	(11.32)	92.00	0.00	0.00	(504,971.17)
WELCIA HOLDINGS CMN	SDB3264520287	JP3274280001	12/21/2034	(4,500)	1.000000	2,105.303167	(9,473,864.25)	(9,473,864.25)	(504,885.75)	(25.000000)	1	(85.42)	0.00	0.00	0.00	(3,241.11)
		1407.T	01/06/2025	0	JPY	1,806.000000	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	(962.39)
		7951.T	11/20/2024	(52,900)	JPY	1,055.500000	(55,091,850.00)	(55,835,950.00)		0.227000	ACT/365	(13.08)	92.00	28,272.47	0.00	3,822,681.56
YAMAHA CORPORATION CMN	SDB3262867375	JP3942600002	11/22/2034	(51,900)	1.000000	1,127.233666	(58,570,579.86)	(59,630,660.95)	3,794,710.95	(25.000000)	1	(301.86)	0.00	(1.74)	0.00	24,535.51
		6506.T	12/23/2024	(43,600)	JPY	4,579.000000	(181,350,000.00)	(199,644,400.00)		0.227000	ACT/365	(167.46)	92.00	(317,076.63)	0.00	(11,884,021.31)
YASKAWA ELECTRIC CORPORATION CMN	SDB3264520310	JP3932000007	12/21/2034	(40,300)	1.000000	4,313.734945	(172,798,736.89)	(188,078,843.61)	(11,565,556.39)	(25.000000)	1	(1,388.30)	0.00	(446.14)	0.00	(76,276.44)

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<b>066831553 (Cont.)</b>																	
<b>JPY (Cont.)</b>																	
<b>Short (Cont.)</b>																	
		7550.T	01/24/2025	0	JPY	8,541.000000	0.00	0.00		0.227639	ACT/365	0.00	100.00	8,990.25	0.00	8,990.25	
ZENSHO HOLDINGS CO., LTD. CMN	SDB3266038185	JP3429300001	01/24/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	0.00	0.00	(1.56)	0.00	57.70	
<b>TOTAL Short</b>																	
							(4,821,839,600.80)	(4,924,211,550.00)				(41,301.02)		84,931,948.05	0.00	76,811,381.06	
							(4,849,356,675.83)	(4,924,531,061.16)	319,511.16			(748,000.17)	(7,692,077.99)	(165,440.51)	0.00	493,006.39	
<b>TOTAL JPY</b>																	
							(469,720,049.87)	(463,927,350.00)				(98,619.08)		95,469,920.64	0.00	55,603,544.93	
							(426,098,896.77)	(428,002,755.84)	(35,924,594.16)			(1,675,443.57)	(2,266,337.99)	(413,965.69)	0.00	356,885.95	
<b>NZD</b>																	
<b>Short</b>																	
		IFT.NZ	09/24/2024	(166,305)	NZD	11.750000	(1,993,488.00)	(1,954,083.75)		4.250000	ACT/365	224.69	100.00	3,848.69	0.00	131,096.29	
INFRATIL LIMITED CMN	SDB3260121440	NZIFTE0003S3	09/22/2034	(167,520)	1.000000	12.491881	(2,093,902.41)	(2,077,462.23)	123,378.48	(35.000000)	1	3,869.12	0.00	100.41	0.00	74,428.61	
		SPK.NZ	01/23/2025	0	NZD	2.945000	(13,829.46)	0.00		4.250000	ACT/365	1.48	100.00	117.61	0.00	119.08	
SPARK NEW ZEALAND LIMITED CMN	SDB3265959613	NZTELE0001S4	01/24/2035	(4,538)	1.000000	0.000000	(13,829.46)	0.00	0.00	(35.000000)	1	1.48	0.00	1.48	0.00	67.61	
		SPK.NZ	01/28/2025	(3,743)	NZD	2.945000	0.00	(11,023.14)		0.000000	ACT/365	0.00	100.00	0.00	0.00	29.47	
SPARK NEW ZEALAND LIMITED CMN	SDB3266102825	NZTELE0001S4	01/25/2035	0	1.000000	2.952874	0.00	(11,052.61)	29.47	(35.000000)	0	0.00	0.00	0.00	0.00	16.73	
<b>TOTAL Short</b>																	
							(2,007,317.46)	(1,965,106.89)				226.17		3,966.30	0.00	131,244.85	
							(2,107,731.87)	(2,088,514.84)	123,407.96			3,870.60	0.00	101.89	0.00	74,512.95	
<b>SGD</b>																	
<b>Long</b>																	
		KPLM.SI	12/16/2024	70,500	SGD	6.700000	480,105.00	472,350.00		2.585200	ACT/365	(36.79)	100.00	0.00	0.00	(10,678.46)	
KEPPEL LTD CMN	SDB3264178792	SG1U68934629	12/15/2034	70,500	1.000000	6.840085	482,225.98	482,225.98	(9,875.98)	20.000000	1	(802.48)	0.00	0.00	0.00	(7,880.49)	
		OCBC.SI	12/06/2024	0	SGD	17.090000	0.00	0.00		2.585200	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	22,789.38	
		SGXL.SI	10/14/2024	110,100	SGD	12.450000	1,330,008.00	1,370,745.00		2.585200	ACT/365	(106.64)	100.00	0.00	0.00	(34,266.03)	
SINGAPORE EXCHANGE LTD CMN	SDB3260961545	SG1J26887955	10/12/2034	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(31,929.00)	20.000000	1	(2,337.03)	0.00	0.00	0.00	(25,287.65)	
		STEL.SI	12/11/2024	52,800	SGD	3.110000	165,264.00	164,208.00		2.585200	ACT/365	(12.42)	100.00	0.00	0.00	1,312.38	
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	(271.62)	0.00	0.00	0.00	968.51	
		UOBH.SI	12/23/2024	0	SGD	37.350000	0.00	0.00		2.585200	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	5,967.52	
		WLIL.SI	12/11/2024	0	SGD	3.070000	0.00	0.00		2.585200	ACT/365	0.00	100.00	(1,863.74)	0.00	(1,994.54)	
WILMAR INTERNATIONAL LTD CMN	SDB3263985586	SG1T56930848	12/14/2034	0	1.000000	0.000000	0.00	0.00	0.00	20.000000	0	(130.79)	0.00	(130.79)	0.00	(1,471.93)	
<b>TOTAL Long</b>																	
							1,975,377.00	2,007,303.00				(155.84)		38,020.36	0.00	(6,659.61)	
							2,047,523.98	2,047,523.98	(40,220.98)			(4,458.99)	0.00	(1,047.86)	0.00	(4,914.66)	

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>SGD (Cont.)</b>																
<b>Short</b>																
		GENS.SI	01/08/2025	(148,100)	SGD	0.735000	(89,170.00)	(108,853.50)		2.585200	ACT/365	5.99	100.00	0.00	0.00	3,084.01
GENTING SINGAPORE LTD CMN	SDB3265201698	SGXE21576413	01/10/2035	(120,500)	1.000000	0.755364	(91,478.06)	(111,869.38)	3,015.88	(20.000000)	1	68.13	0.00	0.00	0.00	2,275.94
		SATS.SI	09/24/2024	(160,900)	SGD	3.520000	(582,458.00)	(566,368.00)		2.585200	ACT/365	38.28	100.00	0.00	0.00	20,008.94
SATS LTD CMN	SDB3260121418	SG1152882764	09/22/2034	(160,900)	1.000000	3.639204	(585,547.97)	(585,547.97)	19,179.97	(20.000000)	1	828.98	0.00	0.00	0.00	14,766.20
		SEAT.SI	11/22/2024	(258,100)	SGD	2.220000	(580,725.00)	(572,982.00)		2.585200	ACT/365	20.81	100.00	0.00	0.00	(23,382.63)
SEATRIUM LIMITED CMN	SDB3262990909	SGXE34184239	11/22/2034	(258,100)	1.000000	2.127865	(549,202.04)	(549,202.04)	(23,779.96)	(113.705900)	1	397.32	0.00	0.00	0.00	(17,255.92)
<b>TOTAL Short</b>												<b>65.08</b>		<b>0.00</b>	<b>0.00</b>	<b>(289.68)</b>
							<b>(1,252,353.00)</b>	<b>(1,248,203.50)</b>				<b>1,294.43</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(213.78)</b>
							<b>(1,226,228.07)</b>	<b>(1,246,619.39)</b>	<b>(1,584.11)</b>							
<b>TOTAL SGD</b>																
							<b>723,024.00</b>	<b>759,099.50</b>				<b>(90.77)</b>		<b>38,020.36</b>	<b>0.00</b>	<b>(6,949.29)</b>
							<b>821,295.91</b>	<b>800,904.59</b>	<b>(41,805.09)</b>			<b>(3,164.56)</b>	<b>0.00</b>	<b>(1,047.86)</b>	<b>0.00</b>	<b>(5,128.44)</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	0	CNY	2.030415	18,873.58	0.00		4.330000	ACT/360	(2.53)	90.00	135.04	0.00	94.64
		CNE1000010N2	01/08/2035	9,300	7.284225	0.000000	18,843.27	0.00	0.00	50.000000	1	(40.40)	0.00	(40.40)	0.00	94.64
		ABB.NS	01/16/2025	0	INR	73.254059	0.00	0.00		4.330000	ACT/360	0.00	78.16	2,710.27	0.00	2,660.29
ABB INDIA LIMITED CMN	SDB3265673562	INE117A01022	01/16/2035	0	86.415007	0.000000	0.00	0.00	0.00	75.000000	0	(49.98)	0.00	(49.98)	0.00	2,660.29
		ABB.NS	12/24/2024	0	INR	73.254059	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	86.415007	0.000000	0.00	0.00	0.00	75.000000	0	(49.38)	0.00	(49.38)	0.00	(2,539.88)
		ABB.NS	01/24/2025	83	INR	73.254059	0.00	6,080.09		4.330000	ACT/360	0.00	78.16	0.00	0.00	(29.76)
ABB INDIA LIMITED CMN	SDB3266104670	INE117A01022	01/24/2035	0	86.415007	73.612617	0.00	6,109.85	(29.76)	75.000000	0	0.00	0.00	0.00	0.00	(29.76)
		ADAMA.LTD	01/27/2025	9,800	CNY	0.781140	0.00	7,655.17		4.328984	ACT/360	0.00	90.00	0.00	0.00	(63.06)
ADAMA LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038202	CNE0000004V0	01/25/2035	0	7.284225	0.787575	0.00	7,718.23	(63.06)	50.000000	0	0.00	0.00	0.00	0.00	(63.06)
		AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND	09/25/2024	331,600	CNY	0.00738.ZK	2.708593	827,742.59	898,169.40	4.330000	ACT/360	(120.57)	90.00	0.00	0.00	(97,577.22)
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123451	CNE000000RM5	09/25/2034	299,900	7.284225	2.996561	906,850.83	993,659.79	(95,490.39)	50.000000	1	(2,086.83)	0.00	0.00	0.00	(97,577.22)
		AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	12/30/2024	67,800	CNY	601111.SH	1.032368	70,371.32	69,994.54	4.330000	ACT/360	(9.79)	90.00	(254.99)	0.00	(3,690.01)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264649729	CNE000001NN0	01/02/2035	67,800	7.284225	1.080203	73,237.76	73,237.76	(3,243.22)	50.000000	1	(191.80)	0.00	(15.59)	0.00	(3,690.01)
		AISINO CO LTD CMN CLASS A SERIES NORTHBOUND	01/03/2025	13,500	CNY	600271.SH	1.150431	26,605.02	15,530.82	4.330000	ACT/360	(3.70)	90.00	(1,450.53)	0.00	(2,027.20)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921652	CNE000001FB1	01/05/2035	23,000	7.284225	1.187107	27,696.11	16,025.94	(495.12)	50.000000	1	(81.54)	0.00	(58.79)	0.00	(2,027.20)
		AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	09/25/2024	14,700	CNY	300685.ZK	2.884315	44,467.59	42,399.43	4.330000	ACT/360	(6.12)	90.00	0.00	0.00	(3,480.59)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123387	CNE1000034D3	09/25/2034	14,700	7.284225	3.113606	45,770.01	45,770.01	(3,370.58)	50.000000	1	(110.01)	0.00	0.00	0.00	(3,480.59)
		ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	01/24/2025	0	CNY	600199.SH	1.566399	0.00	0.00	4.330000	ACT/360	0.00	90.00	33.60	0.00	33.60
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959646	CNE000000X61	01/25/2035	0	7.284225	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	33.60
		ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	10/08/2024	125,700	CNY	002226.ZK	0.777022	95,790.44	97,671.61	4.330000	ACT/360	(12.52)	90.00	0.00	0.00	4,408.59
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427172	CNE100000B57	10/10/2034	125,700	7.284225	0.740166	93,038.82	93,038.82	4,632.79	50.000000	1	(224.21)	0.00	0.00	0.00	4,408.59

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185970	000887.ZK CNE000000XP6	11/29/2024 11/30/2034	0 0	CNY 7.284225	1.898623 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (13.66)	90.00 0.00	215.75 (13.66)	0.00 0.00	202.09 202.09
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427129	300866.ZK CNE1000047B9	10/08/2024 10/10/2034	7,019 5,819	CNY 7.284225	14.332341 13.551109	84,301.31 77,589.85	100,598.70 95,115.24	5,483.47	4.330000 50.000000	ACT/360 1	(10.50) (276.83)	90.00 0.00	4,878.70 (88.73)	0.00 0.00	10,085.34 10,085.34
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND	SDB3264716694	600629.SH CNE000000784	12/31/2024 01/02/2035	29,400 29,400	CNY 7.284225	1.073553 1.165408	31,759.70 34,262.99	31,562.45 34,262.99	(2,700.54)	4.330000 50.000000	ACT/360 1	(4.56) (40.92)	90.00 0.00	(32.30) (0.07)	0.00 0.00	(2,773.76) (2,773.76)
ASIA OPTICAL CO., INC. CMN AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3260123327 SDB3260123452	TW0003019006 002938.ZK CNE100003GF5	09/22/2034 09/25/2024 09/25/2034	16,000 7,400 10,800	TWD CNY 7.284225	4.827375 5.484454 4.981769	79,311.82 57,670.40 53,803.11	77,238.01 40,584.96 36,865.09	117.82 3,719.87	4.330000 4.330000 50.000000	ACT/360 ACT/360 1	(11.72) (7.27) (136.57)	90.00 90.00 0.00	(14,831.02) 1,699.76 (52.75)	0.00 0.00 0.00	(14,959.74) 5,283.06 5,283.06
AXIS BANK LTD CMN	SDB3266039079	AXBK.NS INE238A01034	01/23/2025 01/23/2035	12,117 705	INR 86.415007	11.005612 11.064883	7,884.35 7,884.35	133,355.00 134,073.19	(718.20)	4.330000 75.000000	ACT/360 1	(1.11) (1.11)	78.16 0.00	0.00 0.00	0.00 0.00	(719.31) (719.31)
BANK OF BARODA CMN	SDB3265276897	BOB.NS INE028A01039	01/08/2025 01/09/2035	0 0	INR 86.415007	2.651854 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (227.42)	78.16 0.00	(10,178.49) (227.42)	0.00 0.00	(10,405.91) (10,405.91)
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266102880	300446.ZK CNE100001Z90	02/05/2025 01/26/2035	0 0	CNY 7.284225	2.304981 0.000000	0.00 0.00	0.00 0.00	0.00	4.328464 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	338.76 0.00	0.00 0.00	338.76 338.76
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3266102869	603569.SH CNE100002GG5	02/05/2025 01/26/2035	0 0	CNY 7.284225	0.966472 0.000000	0.00 0.00	0.00 0.00	0.00	4.328464 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(124.57) 0.00	0.00 0.00	(124.57) (124.57)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127470	603569.SH CNE100002GG5	01/08/2025 01/08/2035	0 0	CNY 7.284225	0.966472 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	50,300 50,300	CNY 7.284225	12.671218 12.845056	634,254.13 646,106.32	637,362.25 646,106.32	(8,744.08)	4.330000 50.000000	ACT/360 1	(86.52) (1,340.57)	90.00 0.00	0.00 0.00	0.00 0.00	(10,084.65) (10,084.65)
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 7.284225	17.320992 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 7.284225	0.674059 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	9,791 12,891	CNY 7.284225	38.786556 36.262609	492,239.26 470,270.65	379,759.17 355,047.21	24,711.96	4.330000 50.000000	ACT/360 1	(63.40) (1,784.88)	90.00 0.00	(9,265.00) (1,022.60)	0.00 0.00	13,662.08 13,662.08
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743529	300010.ZK CNE100000GX4	01/21/2025 01/19/2035	0 0	CNY 7.284225	0.995301 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	101.47 0.00	0.00 0.00	101.47 101.47
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123700	000786.ZK CNE000000QS4	09/25/2024 09/25/2034	49,600 49,600	CNY 7.284225	4.143200 4.139184	202,605.19 205,303.53	205,502.71 205,303.53	199.19	4.330000 50.000000	ACT/360 1	(27.51) (516.51)	90.00 0.00	2,714.24 (19.79)	0.00 0.00	2,396.91 2,396.91
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959623	002271.ZK CNE100000CS3	01/24/2025 01/25/2035	29,600 0	CNY 7.284225	1.663870 1.691078	0.00 0.00	49,250.54 50,055.90	(805.37)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(805.37) (805.37)
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264439	601126.SH CNE100000YL2	09/27/2024 10/10/2034	185,500 185,200	CNY 7.284225	2.247322 2.290472	418,845.36 424,209.42	416,878.25 424,882.58	(8,004.33)	4.330000 50.000000	ACT/360 1	(56.84) (914.21)	90.00 0.00	0.00 0.00	0.00 0.00	(8,918.54) (8,918.54)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123353	300383.ZK CNE100001S16	09/25/2024 09/25/2034	157,600 184,500	CNY 7.284225	2.100429 1.992434	357,041.45 367,604.07	331,027.67 314,007.60		4.330000 50.000000	ACT/360 1	(49.17) (997.76)	90.00 0.00	(654.13) (257.23)	0.00 0.00	15,368.18 15,368.18
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127456	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.284225	2.996887 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 SUN-NOVO PHARMACEUTICAL RESEARCH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038180	688621.SH CNE100005139	01/27/2025 01/25/2035	2,300 0	CNY 7.284225	4.807649 4.738150	0.00 0.00	11,057.59 10,897.75	159.85	4.328984 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	159.85 159.85
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097677	600266.SH CNE000000Y52	10/17/2024 10/19/2034	16,800 21,300	CNY 7.284225	0.652094 0.696464	14,195.53 14,834.68	10,955.18 11,700.60	(745.41)	4.330000 50.000000	ACT/360 1	(1.98) (38.20)	90.00 0.00	(244.54) (13.76)	0.00 0.00	(1,028.16) (1,028.16)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867391	000970.ZK CNE000001261	11/21/2024 11/24/2034	30,900 16,300	CNY 7.284225	1.434607 1.429730	23,640.93 22,985.39	44,329.36 44,178.66	150.69	4.330000 50.000000	ACT/360 1	(3.09) (54.24)	90.00 0.00	0.00 0.00	0.00 0.00	96.45 96.45
BHARAT ELECTRONICS LIMITED CMN	SDB3264984559	BAJE.NS INE263A01024	01/02/2025 01/02/2035	0 0	INR 86.415007	3.170167 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	0 0	INR 86.415007	3.170167 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (54.56)	78.16 0.00	3,318.62 (54.56)	0.00 0.00	3,264.06 3,264.06
BHARAT HEAVY ELECTRICALS LTD CMN	SDB3265604670	BHEL.NS INE257A01026	01/15/2025 01/16/2035	0 0	INR 86.415007	2.389516 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (7.95)	78.16 0.00	1,486.15 (7.95)	0.00 0.00	1,478.20 1,478.20
BHARAT PETROLEUM CORP LTD CMN	SDB3265346296	BPCL.NS INE029A01011	01/09/2025 01/09/2035	0 0	INR 86.415007	3.138922 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (100.25)	78.16 0.00	(444.18) (100.25)	0.00 0.00	(544.43) (544.43)
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 7.284225	1.107874 1.166236	8,591.43 8,980.02	8,530.63 8,980.02	(449.39)	4.330000 50.000000	ACT/360 1	(1.20) (21.59)	90.00 0.00	0.00 0.00	0.00 0.00	(470.98) (470.98)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406616	300548.ZK CNE100002D38	01/14/2025 01/12/2035	0 0	CNY 7.284225	7.657644 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 7.284225	7.657644 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	0 0	CNY 7.284225	1.806644 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (494.53)	90.00 0.00	(33,346.32) (494.53)	0.00 0.00	(33,840.85) (33,840.85)
BY-HEALTH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427167	300146.ZK CNE100000Y84	10/08/2024 10/10/2034	44,900 44,900	CNY 7.284225	1.556789 1.645568	71,375.91 73,886.00	69,899.82 73,886.00	(3,986.19)	4.330000 50.000000	ACT/360 1	(9.88) (177.67)	90.00 0.00	0.00 0.00	0.00 0.00	(4,163.85) (4,163.85)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857831	002594.ZK CNE100001526	01/02/2025 01/02/2035	0 0	CNY 7.284225	38.042482 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (1,160.01)	90.00 0.00	18,093.87 (1,160.01)	0.00 0.00	16,933.86 16,933.86
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097682	600906.SH CNE100005295	10/17/2024 10/19/2034	16,600 16,600	CNY 7.284225	0.923914 0.963541	15,234.55 15,994.79	15,336.98 15,994.79	(657.81)	4.330000 50.000000	ACT/360 1	(2.14) (37.51)	90.00 0.00	0.00 0.00	0.00 0.00	(695.32) (695.32)
CANARA BANK CMN	SDB3265604662	CNBK.NS INE476A01022	01/15/2025 01/16/2035	0 0	INR 86.415007	1.135798 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (8.69)	78.16 0.00	1,333.85 (8.69)	0.00 0.00	1,325.16 1,325.16
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322896	002367.ZK CNE100000M39	11/12/2024 11/10/2034	558,000 496,800	CNY 7.284225	0.921169 0.924259	458,649.24 459,024.33	514,012.13 515,736.65	(1,724.52)	4.330000 50.000000	ACT/360 1	(61.58) (1,002.29)	90.00 0.00	0.00 0.00	0.00 0.00	(2,726.81) (2,726.81)
CATHAY FINANCIAL HOLDING CO ORD CMN	SDB3260121555	2882.TW TW0002882008	09/24/2024 09/22/2034	319,000 319,000	TWD 32.730000	2.040941 2.037828	633,484.87 664,259.12	651,060.19 650,067.13	993.06	4.330000 30.000000	ACT/360 1	(85.17) (1,791.17)	90.00 0.00	(14,191.99) 0.00	0.00 0.00	(14,990.10) (14,990.10)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260123095	601016.SH CNE100001T15	09/25/2024 09/25/2034	290,000 290,000	CNY 7.284225	0.409103 0.426730	119,607.31 123,751.72	118,639.94 123,751.72	(5,111.78)	4.330000 50.000000	ACT/360 1	(16.55) (284.02)	90.00 0.00	0.00 0.00	0.00 0.00	(5,395.80) (5,395.80)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
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 7.284225	0.555996 0.589931	214,383.50 228,657.17	215,504.05 228,657.17	(13,153.12)	4.330000 50.000000	ACT/360 1	(30.48) (548.26)	90.00 0.00	0.00 0.00	0.00 0.00	(13,701.38) (13,701.38)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097675	003816.ZK CNE100003N43	10/17/2024 10/19/2034	319,200 319,200	CNY 7.284225	0.495592 0.524585	156,498.33 167,447.57	158,192.81 167,447.57	(9,254.77)	4.330000 50.000000	ACT/360 1	(22.31) (338.82)	90.00 0.00	0.00 0.00	0.00 0.00	(9,593.59) (9,593.59)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760884	002557.ZK CNE1000010Q5	10/15/2024 10/12/2034	32,600 32,600	CNY 7.284225	3.758808 3.986153	123,992.47 129,948.59	122,537.13 129,948.59	(7,411.46)	4.330000 50.000000	ACT/360 1	(17.35) (308.55)	90.00 1,199.20	0.00 0.00	1,199.20 0.00	(6,520.81) (6,520.81)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921673	603099.SH CNE100001T56	01/03/2025 01/05/2035	3,600 3,600	CNY 7.284225	4.832360 4.989942	18,141.84 17,963.79	17,396.50 17,963.79	(567.30)	4.330000 50.000000	ACT/360 1	(2.41) (105.44)	90.00 0.00	(4,620.50) (70.47)	0.00 0.00	(5,293.24) (5,293.24)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097717	000783.ZK CNE000000SH3	10/17/2024 10/19/2034	8,300 8,300	CNY 7.284225	0.899203 0.931350	7,356.57 7,730.20	7,463.39 7,730.20	(266.82)	4.330000 50.000000	ACT/360 1	(1.03) (18.55)	90.00 0.00	0.00 0.00	0.00 0.00	(285.37) (285.37)
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 7.284225	2.295371 2.200465	90,950.92 86,918.36	90,667.16 86,918.36	3,748.80	4.330000 50.000000	ACT/360 1	(11.72) (206.71)	90.00 0.00	0.00 0.00	0.00 0.00	3,542.09 3,542.09
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406639	603698.SH CNE100001VQ5	01/14/2025 01/12/2035	0 0	CNY 7.284225	2.173189 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	232,500 232,900	CNY 7.284225	1.271240 1.355154	296,440.71 315,693.99	295,563.36 315,073.38	(19,510.02)	4.330000 50.000000	ACT/360 1	(42.09) (715.67)	90.00 0.00	(140.27) (4.55)	0.00 0.00	(20,365.95) (20,365.95)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983875	002697.ZK CNE100001P27	01/06/2025 01/05/2035	0 0	CNY 7.284225	0.724854 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	53,600 35,800	CNY 7.284225	0.724854 0.719129	26,841.55 25,457.25	38,852.18 38,545.30	306.88	4.330000 50.000000	ACT/360 1	(3.43) (29.57)	90.00 0.00	0.00 0.00	0.00 0.00	277.31 277.31
CHINA AIRLINES CMN	SDB3260661479	2610.TW TW0002610003	10/09/2024 10/12/2034	292,000 292,000	TWD 32.730000	0.794378 0.793167	228,918.36 228,347.50	231,958.45 231,604.76	353.68	4.330000 30.000000	ACT/360 1	(29.37) (616.88)	90.00 0.00	3,257.26 0.00	0.00 0.00	2,994.07 2,994.07
CHINA CONSTRUCTION BANK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265743532	601939.SH CNE100000742	01/21/2025 01/19/2035	19,300 19,300	CNY 7.284225	1.158668 1.142478	21,850.65 22,049.82	22,362.30 22,049.82	312.47	4.330000 50.000000	ACT/360 1	(2.96) (8.87)	90.00 0.00	0.00 0.00	0.00 0.00	303.60 303.60
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649726	002928.ZK CNE1000033L8	12/30/2024 01/02/2035	0 0	CNY 7.284225	0.963726 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 CNE100003GD0	10/17/2024 10/19/2034	8,300 8,300	CNY 7.284225	1.079044 1.119806	8,864.15 9,294.39	8,956.07 9,294.39	(338.32)	4.330000 50.000000	ACT/360 1	(1.24) (22.31)	90.00 0.00	0.00 0.00	0.00 0.00	(360.63) (360.63)
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 7.284225	4.338142 4.577574	356,711.68 377,649.85	357,896.69 377,649.85	(19,753.16)	4.330000 50.000000	ACT/360 1	(50.38) (895.52)	90.00 0.00	0.00 0.00	0.00 0.00	(20,648.68) (20,648.68)
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND	SDB3262681150	601628.SH CNE000001Q93	11/18/2024 11/16/2034	14,400 61,100	CNY 7.284225	5.642330 5.259540	329,602.73 332,985.58	81,249.55 75,737.38	5,512.17	4.330000 50.000000	ACT/360 1	(44.63) (634.20)	90.00 0.00	(2,657.29) (754.19)	0.00 0.00	2,220.69 2,220.69
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261230659	600999.SH CNE100000HK9	10/21/2024 10/19/2034	304,500 304,500	CNY 7.284225	2.498550 2.600354	754,357.34 791,807.92	760,808.46 791,807.92	(30,999.46)	4.330000 50.000000	ACT/360 1	(105.71) (1,859.04)	90.00 0.00	0.00 0.00	0.00 0.00	(32,858.50) (32,858.50)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260489030	601601.SH CNE1000008M8	10/09/2024 10/11/2034	89,900 91,400	CNY 7.284225	4.408156 4.626167	398,938.06 422,873.49	396,293.22 415,892.46	(19,599.23)	4.330000 50.000000	ACT/360 1	(56.40) (1,042.23)	90.00 0.00	(6,831.60) (100.91)	0.00 0.00	(27,473.06) (27,473.06)
CHINA PETROLEUM & CHEMICAL COR*P CMN CLASS A SERIES NORTHBOUND	SDB3265531281	600028.SH CNE0000018G1	01/16/2025 01/18/2035	1,022,400 1,022,600	CNY 7.284225	0.827816 0.849082	861,674.46 868,270.90	846,359.36 868,101.72	(21,742.36)	4.330000 50.000000	ACT/360 1	(116.40) (791.09)	90.00 0.00	(3.85) (0.45)	0.00 0.00	(22,537.30) (22,537.30)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122838	688009.SH CNE100003MP2	09/25/2024 09/25/2034	926,762 926,262	CNY 7.284225	0.790750 0.830408	728,632.89 769,192.80	732,836.93 769,590.56	(36,753.62)	4.330000 50.000000	ACT/360 1	(102.64) (1,627.20)	90.00 0.00	0.00 0.00	0.00 0.00	(38,380.83) (38,380.83)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123281	600029.SH CNE000001FG0	09/25/2024 09/25/2034	728,500 713,000	CNY 7.284225	0.858019 0.883488	611,507.30 629,991.82	625,066.50 643,621.10	(18,554.61)	4.330000 50.000000	ACT/360 1	(84.27) (1,490.17)	90.00 0.00	0.00 0.00	0.00 0.00	(20,044.78) (20,044.78)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962422	600007.SH CNE000000YH1	10/16/2024 10/13/2034	257,800 263,700	CNY 7.284225	3.340095 3.321226	877,283.49 875,919.76	861,076.37 856,212.00	4,864.36	4.330000 50.000000	ACT/360 1	(117.54) (2,001.82)	90.00 0.00	78.64 (53.88)	0.00 0.00	2,941.18 2,941.18
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867364	601179.SH CNE100000KW8	11/21/2024 11/24/2034	48,200 48,200	CNY 7.284225	1.002166 1.036503	48,316.50 49,959.44	48,304.38 49,959.44	(1,655.06)	4.330000 50.000000	ACT/360 1	(6.68) (119.94)	90.00 154.84	0.00 0.00	154.84 0.00	(1,620.17) (1,620.17)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983872	600900.SH CNE000001G87	01/06/2025 01/05/2035	0 0	CNY 7.284225	3.912564 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (807.23)	90.00 0.00	(23,248.59) (807.23)	0.00 0.00	(24,055.82) (24,055.82)
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 7.284225	3.307147 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	SDB3265959672	688595.SH CNE1000042K1	01/24/2025 01/25/2035	0 0	CNY 7.284225	4.262636 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	(163.49) 0.00	0.00 0.00	(163.49) (163.49)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102868	688595.SH CNE1000042K1	02/05/2025 01/26/2035	0 0	CNY 7.284225	4.262636 0.000000	0.00 0.00	0.00 0.00	0.00	4.328464 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	94.39 0.00	0.00 0.00	94.39 94.39
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670321	688595.SH CNE1000042K1	01/21/2025 01/18/2035	0 0	CNY 7.284225	4.262636 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	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 7.284225	2.935110 2.942904	17,944.22 17,363.13	17,317.15 17,363.13	(45.99)	4.330000 50.000000	ACT/360 1	(2.34) (42.76)	90.00 218.69	(10.90) (0.83)	218.69 0.00	119.04 119.04
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123128	600452.SH CNE000001GT1	09/25/2024 09/25/2034	709,533 711,133	CNY 7.284225	1.280850 1.407810	916,801.20 1,001,543.87	908,805.38 998,887.35	(90,081.97)	4.330000 50.000000	ACT/360 1	(133.20) (2,146.48)	90.00 0.00	(1,531.37) (35.96)	0.00 0.00	(93,759.81) (93,759.81)
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 7.284225	1.836846 1.913150	526,121.60 547,160.96	525,337.97 547,160.96	(21,822.99)	4.330000 50.000000	ACT/360 1	(73.12) (1,224.46)	90.00 0.00	0.00 0.00	0.00 0.00	(23,047.45) (23,047.45)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649720	601077.SH CNE100003NZ9	12/30/2024 01/02/2035	0 0	CNY 7.284225	0.814088 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (37.25)	90.00 0.00	(355.87) (37.25)	0.00 0.00	(393.12) (393.12)
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345656	603191.SH CNE100005QZ7	01/13/2025 01/11/2035	0 0	CNY 7.284225	1.953537 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 7.284225	3.338722 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 32.730000	11.594867 11.577181	91,025.56 99,756.10	92,758.94 92,617.45	141.49	4.330000 30.000000	ACT/360 1	(12.76) (268.19)	90.00 0.00	(7,138.65) 0.00	0.00 0.00	(7,265.35) (7,265.35)
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 7.284225	1.232801 1.235883	395,504.00 395,482.56	394,496.33 395,482.56	(986.23)	4.330000 50.000000	ACT/360 1	(53.06) (955.60)	90.00 0.00	(85.74) (2.27)	0.00 0.00	(2,027.57) (2,027.57)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201692	000099.ZK CNE0000013Q1	01/09/2025 01/11/2035	0 0	CNY 7.284225	3.259098 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	486.01 (13.04)	0.00 0.00	472.97 472.97

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262867394	600030.SH CNE000001DB6	11/21/2024 11/24/2034	181,600 181,600	CNY 7.284225	3.768417 3.771769	679,546.11 684,953.19	684,344.59 684,953.19	(608.59)	4.330000 50.000000	ACT/360 1	(91.82) (1,774.71)	90.00 0.00	(8,327.94) (266.71)	0.00 0.00	(10,711.24) (10,711.24)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123268	000617.ZK CNE000000MS3	09/25/2024 09/25/2034	481,900 481,900	CNY 7.284225	0.914305 0.932162	438,312.14 449,209.08	440,603.36 449,209.08	(8,605.72)	4.330000 50.000000	ACT/360 1	(60.12) (1,050.14)	90.00 3,541.74	0.00 0.00	3,541.74 0.00	(6,114.12) (6,114.12)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN	SDB3265276896	COMU.NS INE596I01012	01/08/2025 01/09/2035	11,224 10,275	INR 86.415007	483,842.64 51.352461	483,842.64 531,121.01	540,223.55 576,380.02	(36,156.47)	4.330000 75.000000	ACT/360 1	(73.96) (793.54)	78.16 0.00	0.00 0.00	0.00 0.00	(36,950.00) (36,950.00)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265345684	300750.ZK CNE100003662	01/13/2025 01/11/2035	22 5,522	CNY 7.284225	35.350363 36.253049	200,237.83 192,581.24	777.71 797.57	(19.86)	4.330000 50.000000	ACT/360 1	(25.94) (647.49)	90.00 0.00	27,305.13 (647.38)	0.00 0.00	26,637.79 26,637.79
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857805	300750.ZK CNE100003662	01/02/2025 01/02/2035	0 0	CNY 7.284225	35.350363 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)
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265465944	601919.SH CNE100000601	01/15/2025 01/16/2035	90,700 90,700	CNY 7.284225	1.964519 1.928707	175,397.38 174,933.71	178,181.89 174,933.71	3,248.19	4.330000 50.000000	ACT/360 1	(23.48) (211.45)	90.00 0.00	0.00 0.00	0.00 0.00	3,036.74 3,036.74
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260588261	601766.SH CNE100000CP9	10/10/2024 10/12/2034	1,913,000 1,886,900	CNY 7.284225	1.013148 1.117839	1,914,652.53 2,112,230.56	1,938,152.65 2,138,426.43	(200,273.77)	4.330000 50.000000	ACT/360 1	(280.65) (4,750.60)	90.00 0.00	(5,550.60) (105.45)	0.00 0.00	(210,574.98) (210,574.98)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057950	601066.SH CNE1000031T5	01/07/2025 01/05/2035	4,600 4,600	CNY 7.284225	3.333230 3.349292	15,228.00 15,406.74	15,332.86 15,406.74	(73.88)	4.330000 50.000000	ACT/360 1	(2.06) (33.51)	90.00 0.00	0.00 0.00	0.00 0.00	(107.39) (107.39)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262115482	603212.SH CNE100004074	11/07/2024 11/09/2034	65,100 65,100	CNY 7.284225	1.418133 1.390198	94,952.13 90,501.89	92,320.46 90,501.89	1,818.57	4.330000 50.000000	ACT/360 1	(12.20) (218.14)	90.00 0.00	0.00 0.00	0.00 0.00	1,600.43 1,600.43
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406642	600198.SH CNE000000X87	01/14/2025 01/12/2035	0 0	CNY 7.284225	1.107874 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 32.730000	6.874427 8.863941	31,877.25 28,963.42	34,372.14 34,319.71	52.43	4.330000 30.000000	ACT/360 1	(3.75) (78.50)	90.00 0.00	5,356.29 0.00	0.00 0.00	5,330.22 5,330.22
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3265673567	DELTA_n.BK TH0528010R18	01/17/2025 01/17/2035	59,900 106,300	THB 33.925000	4.318349 4.038425	445,915.53 430,198.40	258,669.12 241,901.65	16,767.47	4.330000 40.000000	ACT/360 1	(56.70) (179.44)	90.00 0.00	13,176.41 (153.67)	0.00 0.00	29,764.44 29,764.44
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3265128020	DELTA_n.BK TH0528010R18	01/07/2025 01/05/2035	0 0	THB 33.925000	4.318349 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
DIXON TECHNOLOGIES (INDIA) LTD CMN	SDB3266104678	DIXO.NS INE935N01020	01/24/2025 01/24/2035	142 0	INR 86.415007	178.945771 176.250612	0.00 0.00	25,410.30 25,027.59	382.71	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	382.71 382.71
DLF LIMITED CMN	SDB3266104672	DLF.NS INE271C01023	01/24/2025 01/24/2035	1,602 0	INR 86.415007	8.274604 8.287996	13,255.92 0.00	13,255.92 13,277.37	(21.45)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(21.45) (21.45)
DLF LIMITED CMN	SDB3265531682	DLF.NS INE271C01023	01/14/2025 01/16/2035	0 0	INR 86.415007	8.274604 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (244.22)	78.16 0.00	7,211.50 (244.22)	0.00 0.00	6,967.27 6,967.27
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127477	002902.ZK CNE1000032X5	01/08/2025 01/08/2035	0 0	CNY 7.284225	2.828029 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	19,800 14,900	CNY 7.284225	3.507580 3.382831	51,380.71 49,757.82	69,450.08 66,980.06	2,470.02	4.330000 50.000000	ACT/360 1	(6.70) (114.83)	90.00 0.00	0.00 0.00	0.00 0.00	2,355.18 2,355.18
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406621	688110.SH CNE1000055X6	01/14/2025 01/12/2035	0 0	CNY 7.284225	3.528172 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>Long (Cont.)</b>																
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127417	688110.SH CNE1000055X6	01/08/2025 01/08/2035	0 0	CNY 7.284225	3.528172 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 7.284225	2.475212 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	150,500 150,500	CNY 7.284225	3.257725 3.080424	483,216.37 463,603.85	490,287.57 463,603.85	26,683.72	4.330000 50.000000	ACT/360 1	(62.47) (1,138.74)	90.00 0.00	(11,279.59) (369.49)	0.00 0.00	14,265.40 14,265.40
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487804	002017.ZK CNE000001K32	10/09/2024 10/11/2034	332,300 337,800	CNY 7.284225	1.376948 1.386877	467,789.16 468,672.05	457,559.86 460,859.13	(3,299.27)	4.330000 50.000000	ACT/360 1	(62.87) (1,075.62)	90.00 0.00	(1,221.35) (73.94)	0.00 0.00	(5,596.24) (5,596.24)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743543	605499.SH CNE100005576	01/21/2025 01/19/2035	70 1,270	CNY 7.284225	33.330931 32.155109	42,803.94 40,977.26	2,333.17 2,250.86	82.31	4.330000 50.000000	ACT/360 1	(5.52) (13.91)	90.00 0.00	2,648.85 (13.30)	0.00 0.00	2,717.25 2,717.25
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057897	002351.ZK CNE100000L71	01/07/2025 01/05/2035	0 0	CNY 7.284225	2.164952 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)
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531303	300502.ZK CNE100002615	01/16/2025 01/18/2035	0 0	CNY 7.284225	18.766581 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (1.42)	90.00 0.00	(67.47) (1.42)	0.00 0.00	(68.89) (68.89)
EVA AIRWAYS CORPORATION CMN	SDB3260123685	2618.TW TW0002618006	09/24/2024 09/22/2034	457,000 457,000	TWD 32.730000	1.457379 1.455156	658,692.38 617,925.24	666,022.00 665,006.29	1,015.71	4.330000 30.000000	ACT/360 1	(79.81) (1,673.49)	90.00 0.00	47,081.05 0.00	0.00 0.00	46,423.27 46,423.27
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583139	601788.SH CNE100000FD8	12/27/2024 12/27/2034	114,800 114,800	CNY 7.284225	2.369504 2.447999	269,193.60 281,030.28	272,019.05 281,030.28	(9,011.22)	4.330000 50.000000	ACT/360 1	(37.54) (670.91)	90.00 0.00	(276.46) (10.27)	0.00 0.00	(9,958.59) (9,958.59)
EVERGREEN MARINE CMN	SDB3265743522	2603.TW TW0002603008	01/21/2025 01/18/2035	12,000 12,000	TWD 32.730000	6.248090 6.238560	73,027.88 73,083.62	74,977.09 74,862.72	114.37	4.330000 30.000000	ACT/360 1	(9.40) (28.20)	90.00 0.00	1,779.10 0.00	0.00 0.00	1,865.27 1,865.27
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102843	301382.ZK CNE100006285	02/05/2025 01/26/2035	0 0	CNY 7.284225	3.985324 0.000000	0.00 0.00	0.00 0.00	0.00	4.328464 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(108.04) 0.00	0.00 0.00	(108.04) (108.04)
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 7.284225	3.942767 3.868792	165,251.35 155,525.44	158,499.22 155,525.44	2,973.78	4.330000 50.000000	ACT/360 1	(21.00) (376.21)	90.00 0.00	4.72 (0.41)	0.00 0.00	2,602.29 2,602.29
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427153	601038.SH CNE100001JN7	10/08/2024 10/10/2034	94,500 94,500	CNY 7.284225	1.934317 1.966828	181,713.39 185,865.26	182,792.95 185,865.26	(3,072.31)	4.330000 50.000000	ACT/360 1	(24.88) (370.27)	90.00 0.00	0.00 0.00	0.00 0.00	(3,442.57) (3,442.57)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3259782151	002027.ZK CNE000001KK2	09/23/2024 09/18/2034	1,789,700 1,630,500	CNY 7.284225	0.881357 0.917395	1,422,899.85 1,501,649.49	1,577,363.96 1,641,861.37	(64,497.41)	4.330000 50.000000	ACT/360 1	(200.38) (2,628.14)	90.00 0.00	(6,871.82) (74.32)	0.00 0.00	(73,997.37) (73,997.37)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122883	002315.ZK CNE100000HT0	09/25/2024 09/25/2034	44,500 46,400	CNY 7.284225	6.028095 5.691890	271,658.92 264,103.70	268,250.23 253,289.11	14,961.12	4.330000 50.000000	ACT/360 1	(35.54) (693.51)	90.00 0.00	944.53 (84.67)	0.00 0.00	15,212.14 15,212.14
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489974	300203.ZK CNE100001229	10/09/2024 10/11/2034	23,000 23,000	CNY 7.284225	2.362640 2.079834	53,586.99 47,836.18	54,340.72 47,836.18	6,504.53	4.330000 50.000000	ACT/360 1	(6.50) (115.30)	90.00 0.00	0.00 0.00	0.00 0.00	6,389.24 6,389.24
FORMOSA CHEMICALS & FIBRE CORP CMN	SDB3264255515	1326.TW TW0001326007	12/17/2024 12/15/2034	0 0	TWD 32.730000	0.858540 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 30.000000	ACT/360 0	0.00 (19.88)	90.00 0.00	98.14 (19.88)	0.00 0.00	78.26 78.26
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465943	603288.SH CNE100001SL2	01/15/2025 01/16/2035	4,800 3,600	CNY 7.284225	5.651940 5.735343	20,708.25 20,725.27	27,129.31 27,529.65	(400.34)	4.330000 50.000000	ACT/360 1	(2.78) (25.04)	90.00 0.00	0.00 0.00	0.00 0.00	(425.37) (425.37)
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188372	601138.SH CNE1000031P3	09/26/2024 10/10/2034	0 0	CNY 7.284225	3.157508 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)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>Long (Cont.)</b>																
FOXCNN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531287	601138.SH CNE1000031P3	01/16/2025 01/18/2035	0 75,000	CNY 7.284225	3.157508 0.000000	212,740.50 201,971.81	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(27.25) (340.47)	90.00 0.00	49,898.40 (671.04)	0.00 0.00	49,557.93 49,557.93
FUBON FINANCIAL HOLDING CO LTD CMN	SDB3260661459	2881.TW TW0002881000	10/09/2024 10/12/2034	0 0	TWD 32.730000	2.835319 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 30.000000	ACT/360 0	0.00 (386.02)	90.00 0.00	(904.47) (386.02)	0.00 0.00	(1,290.49) (1,290.49)
FUJIAN EXPRESSWAY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122729	600033.SH CNE000001717	09/25/2024 09/25/2034	1,503,200 1,503,200	CNY 7.284225	0.527167 0.529937	808,844.86 796,600.88	792,436.81 796,600.88	(4,164.07)	4.330000 50.000000	ACT/360 1	(107.05) (1,914.67)	90.00 0.00	75.22 (2.02)	0.00 0.00	(6,003.52) (6,003.52)
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882597	002229.ZK CNE100000B65	01/23/2025 01/25/2035	0 0	CNY 7.284225	1.477165 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	(13.14) 0.00	0.00 0.00	(13.14) (13.14)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465912	300712.ZK CNE100003563	01/15/2025 01/16/2035	0 0	CNY 7.284225	3.304401 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	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 7.284225	3.304401 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)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882569	300712.ZK CNE100003563	01/23/2025 01/25/2035	0 0	CNY 7.284225	3.304401 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	10.13 0.00	0.00 0.00	10.13 10.13
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038168	300712.ZK CNE100003563	01/27/2025 01/25/2035	0 0	CNY 7.284225	3.304401 0.000000	0.00 0.00	0.00 0.00	0.00	4.328984 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(76.74) 0.00	0.00 0.00	(76.74) (76.74)
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115562	600660.SH CNE000000230	11/07/2024 11/09/2034	0 0	CNY 7.284225	8.020071 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (59.82)	90.00 0.00	(884.47) (59.82)	0.00 0.00	(944.29) (944.29)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540428	002991.ZK CNE1000040N9	11/14/2024 11/16/2034	1,300 1,300	CNY 7.284225	11.754167 12.771246	15,710.50 16,602.62	15,280.42 16,602.62	(1,322.20)	4.330000 50.000000	ACT/360 1	(2.22) (39.87)	90.00 0.00	0.00 0.00	0.00 0.00	(1,362.07) (1,362.07)
GENIUS ELECTRONIC OPTICAL CO ORD CMN	SDB3260121534	3406.TW TW0003406005	09/24/2024 09/22/2034	5,000 5,000	TWD 32.730000	13.779407 13.758389	71,228.11 77,286.58	68,897.04 68,791.95	105.09	4.330000 30.000000	ACT/360 1	(9.89) (207.89)	90.00 0.00	(8,494.64) 0.00	0.00 0.00	(8,597.44) (8,597.44)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3264921671	600759.SH CNE000000MV7	01/03/2025 01/05/2035	191,800 191,800	CNY 7.284225	0.291040 0.311498	58,674.50 59,745.28	55,821.45 59,745.28	(3,923.83)	4.330000 50.000000	ACT/360 1	(8.00) (139.88)	90.00 0.00	0.00 0.00	0.00 0.00	(4,063.71) (4,063.71)
GEPIEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122957	000791.ZK CNE000000T42	09/25/2024 09/25/2034	719,600 731,600	CNY 7.284225	0.829189 0.816111	602,481.38 597,154.80	596,684.48 587,273.20	9,411.28	4.330000 50.000000	ACT/360 1	(80.19) (1,415.18)	90.00 0.00	(244.11) (94.60)	0.00 0.00	7,751.99 7,751.99
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097777	000776.ZK CNE0000008L2	10/17/2024 10/19/2034	72,100 72,100	CNY 7.284225	2.148478 2.210572	153,804.44 159,382.22	154,905.29 159,382.22	(4,476.92)	4.330000 50.000000	ACT/360 1	(21.31) (382.18)	90.00 0.00	0.00 0.00	0.00 0.00	(4,859.10) (4,859.10)
GLOBAL UNICHIP CORPORATION CMN	SDB3260661464	3443.TW TW0003443008	10/09/2024 10/12/2034	1,000 1,000	TWD 32.730000	40.329973 40.268456	40,418.52 41,463.42	40,329.97 40,268.46	61.52	4.330000 30.000000	ACT/360 1	(5.32) (111.53)	90.00 0.00	(1,194.96) 0.00	0.00 0.00	(1,244.97) (1,244.97)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123054	002410.ZK CNE100000PH8	09/25/2024 09/25/2034	182,800 182,800	CNY 7.284225	1.562280 1.602849	274,113.90 293,000.77	285,584.81 293,000.77	(7,415.96)	4.330000 50.000000	ACT/360 1	(39.05) (710.22)	90.00 0.00	(339.22) (11.63)	0.00 0.00	(8,465.39) (8,465.39)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123138	603195.SH CNE100003RL0	09/25/2024 09/25/2034	166,809 167,209	CNY 7.284225	9.530183 9.549073	1,592,096.88 1,596,727.64	1,589,720.36 1,592,871.29	(3,150.93)	4.330000 50.000000	ACT/360 1	(214.16) (3,771.66)	90.00 0.00	(872.82) (169.04)	0.00 0.00	(7,795.41) (7,795.41)
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123108	002152.ZK CNE10000650	09/25/2024 09/25/2034	90,100 90,100	CNY 7.284225	1.521095 1.592309	136,953.26 143,467.04	137,050.68 143,467.04	(6,416.36)	4.330000 50.000000	ACT/360 1	(19.16) (344.27)	90.00 0.00	0.00 0.00	0.00 0.00	(6,760.63) (6,760.63)
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 7.284225	1.372830 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (7.72)	90.00 0.00	(798.64) (7.72)	0.00 0.00	(806.35) (806.35)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND	SDB3265531296	002031.ZK CNE000001KR7	01/16/2025 01/18/2035	0 0	CNY 7.284225	0.912932 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 7.284225	3.594068 3.616153	37,595.02 38,331.22	38,097.12 38,331.22	(234.10)	4.330000 50.000000	ACT/360 1	(5.13) (92.30)	90.00 0.00	0.00 0.00	0.00 0.00	(326.40) (326.40)
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 7.284225	2.453247 2.494981	7,698.40 7,484.94	7,359.74 7,484.94	(125.20)	4.330000 50.000000	ACT/360 1	(1.01) (18.07)	90.00 0.00	0.00 0.00	0.00 0.00	(143.27) (143.27)
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123394	300770.ZK CNE100003KB6	09/25/2024 09/25/2034	161,100 162,300	CNY 7.284225	5.326579 5.457212	870,869.34 885,778.95	858,111.88 879,156.80	(21,044.92)	4.330000 50.000000	ACT/360 1	(118.63) (2,101.69)	90.00 0.00	(1,618.49) (100.09)	0.00 0.00	(24,765.10) (24,765.10)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345636	300607.ZK CNE100002PX1	01/13/2025 01/11/2035	0 0	CNY 7.284225	4.077304 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 7.284225	4.077304 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 7.284225	4.077304 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	(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 7.284225	0.443424 0.467488	366,632.51 387,350.33	367,411.35 387,350.33	(19,938.98)	4.330000 50.000000	ACT/360 1	(51.68) (923.05)	90.00 0.00	0.00 0.00	0.00 0.00	(20,862.03) (20,862.03)
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3266038188	600936.SH CNE100003HY4	01/27/2025 01/25/2035	0 0	CNY 7.284225	0.461271 0.000000	0.00 0.00	0.00 0.00	0.00	4.328984 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(377.58) 0.00	0.00 0.00	(377.58) (377.58)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123084	002967.ZK CNE100003Q57	09/25/2024 09/25/2034	22,700 22,700	CNY 7.284225	2.565819 2.239611	57,383.19 50,839.17	58,244.08 50,839.17	7,404.91	4.330000 50.000000	ACT/360 1	(6.91) (168.48)	90.00 988.12	2,656.18 (45.71)	988.12 0.00	10,880.74 10,880.74
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441818	600894.SH CNE000000JS9	11/13/2024 11/13/2034	37,300 22,200	CNY 7.284225	1.770950 1.878919	39,838.30 43,402.34	66,056.44 70,083.67	(4,027.23)	4.330000 50.000000	ACT/360 1	(5.77) (99.23)	90.00 0.00	(573.00) (2.62)	0.00 0.00	(4,699.47) (4,699.47)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115444	600523.SH CNE0000019K1	11/07/2024 11/09/2034	0 0	CNY 7.284225	1.666615 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (12.96)	90.00 0.00	(72.79) (12.96)	0.00 0.00	(85.75) (85.75)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122894	002039.ZK CNE000001LK0	09/25/2024 09/25/2034	133,100 117,600	CNY 7.284225	1.985112 2.070363	231,914.02 244,804.49	264,218.36 275,565.35	(11,346.99)	4.330000 50.000000	ACT/360 1	(32.67) (583.59)	90.00 0.00	0.00 0.00	0.00 0.00	(11,930.59) (11,930.59)
GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465934	002390.ZK CNE100000NG5	01/15/2025 01/16/2035	31,800 31,800	CNY 7.284225	0.560114 0.513907	18,761.33 16,342.26	17,811.64 16,342.26	1,469.38	4.330000 50.000000	ACT/360 1	(2.23) (18.13)	90.00 0.00	0.00 0.00	0.00 0.00	1,451.26 1,451.26
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487332	600268.SH CNE0000010S3	10/09/2024 10/11/2034	253,780 253,780	CNY 7.284225	0.965099 0.915261	232,558.66 232,274.93	244,922.88 232,274.93	12,647.96	4.330000 50.000000	ACT/360 1	(31.17) (544.60)	90.00 0.00	0.00 0.00	0.00 0.00	12,103.36 12,103.36
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867373	601211.SH CNE1000022F3	11/21/2024 11/24/2034	84,400 96,400	CNY 7.284225	2.359894 2.499524	233,815.02 241,522.30	199,175.07 210,959.80	(11,784.74)	4.330000 50.000000	ACT/360 1	(32.30) (750.17)	90.00 0.00	(7,118.49) (273.41)	0.00 0.00	(19,653.40) (19,653.40)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097704	000728.ZK CNE000000QZ9	10/17/2024 10/19/2034	18,800 18,800	CNY 7.284225	1.105128 1.141655	20,514.32 21,463.11	20,776.40 21,463.11	(686.71)	4.330000 50.000000	ACT/360 1	(2.87) (51.50)	90.00 139.56	0.00 0.00	139.56 0.00	(598.66) (598.66)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465909	000886.ZK CNE000000V48	01/15/2025 01/16/2035	0 0	CNY 7.284225	0.833308 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	221.85 0.00	0.00 0.00	221.85 221.85

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670296	000886.ZK CNE000000V48	01/21/2025 01/18/2035	0 0	CNY 7.284225	0.833308 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	(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 0	CNY 7.284225	3.491106 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (472.26)	90.00 0.00	(2,793.47) (472.26)	0.00 0.00	(3,265.73) (3,265.73)
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 7.284225	2.904908 2.712840	327,516.68 318,758.73	341,326.63 318,758.73	22,567.91	4.330000 50.000000	ACT/360 1	(42.89) (766.00)	90.00 0.00	0.00 0.00	0.00 0.00	21,801.91 21,801.91
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261862941	603931.SH CNE1000043S2	11/01/2024 11/02/2034	5,800 5,800	CNY 7.284225	3.128679 3.166865	18,352.97 18,367.82	18,146.34 18,367.82	(221.48)	4.330000 50.000000	ACT/360 1	(2.46) (44.87)	90.00 0.00	(2.25) (0.64)	0.00 0.00	(268.60) (268.60)
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 7.284225	2.310472 2.289893	196,525.65 193,266.97	195,003.86 193,266.97	1,736.90	4.330000 50.000000	ACT/360 1	(25.98) (465.92)	90.00 0.00	0.00 0.00	0.00 0.00	1,270.97 1,270.97
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962047	300347.ZK CNE100001KV8	10/16/2024 10/13/2034	74,100 73,700	CNY 7.284225	6.645868 7.303980	509,698.88 538,539.66	492,458.84 541,224.89	(48,766.05)	4.330000 50.000000	ACT/360 1	(71.85) (1,109.11)	90.00 0.00	(387.04) (3.60)	0.00 0.00	(50,262.20) (50,262.20)
HCL TECHNOLOGIES LIMITED CMN	SDB3265673564	HCLT.NS INE860A01027	01/16/2025 01/16/2035	43,625 47,693	INR 86.415007	20.910720 20.774054	1,007,227.56 992,338.43	912,230.15 906,268.11	5,962.04	4.330000 75.000000	ACT/360 1	(140.34) (1,171.76)	78.16 7,679.19	(2,849.59) (470.21)	0.00 0.00	9,619.88 9,619.88
HDFC BANK LIMITED CMN	SDB3265202615	HDBK.NS INE040A01034	01/07/2025 01/09/2035	0 0	INR 86.415007	19.266330 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	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	8,600 8,600	CNY 7.284225	1.245156 1.228632	10,746.62 10,566.24	10,708.35 10,566.24	142.11	4.330000 50.000000	ACT/360 1	(1.42) (16.58)	90.00 0.00	0.00 0.00	0.00 0.00	125.53 125.53
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427138	600598.SH CNE0000019Z9	10/08/2024 10/10/2034	44,300 44,300	CNY 7.284225	1.904115 2.014284	83,066.66 89,232.78	84,352.28 89,232.78	(4,880.50)	4.330000 50.000000	ACT/360 1	(11.89) (214.04)	90.00 0.00	0.00 0.00	0.00 0.00	(5,094.54) (5,094.54)
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 7.284225	3.433447 3.547890	914,606.83 938,771.79	908,490.06 938,771.79	(30,281.73)	4.330000 50.000000	ACT/360 1	(125.62) (2,235.84)	90.00 0.00	0.00 0.00	0.00 0.00	(32,517.57) (32,517.57)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961903	603508.SH CNE100002540	10/16/2024 10/13/2034	70,600 70,600	CNY 7.284225	3.206930 3.156902	219,446.90 222,877.27	226,409.26 222,877.27	3,531.99	4.330000 50.000000	ACT/360 1	(29.86) (463.95)	90.00 0.00	(39.38) (1.30)	0.00 0.00	3,028.66 3,028.66
HG TECHNOLOGIES CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122956	300847.ZK CNE1000040Y6	09/25/2024 09/25/2034	109,000 108,800	CNY 7.284225	2.291253 2.322938	248,734.97 252,743.51	249,746.54 253,200.27	(3,453.73)	4.330000 50.000000	ACT/360 1	(33.85) (583.78)	90.00 0.00	0.00 0.00	0.00 0.00	(4,037.50) (4,037.50)
HINDUSTAN AERONAUTICS LIMITED CMN	SDB3266104674	HIAE.NS INE066F01020	01/24/2025 01/24/2035	383 0	INR 86.415007	45.392000 45.473747	0.00 0.00	17,385.14 17,416.45	(31.31)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(31.31) (31.31)
HINDUSTAN AERONAUTICS LIMITED CMN	SDB3264583769	HIAE.NS INE066F01020	12/23/2024 12/21/2034	0 0	INR 86.415007	45.392000 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (1,534.37)	78.16 0.00	19,168.40 (1,534.37)	0.00 0.00	17,634.03 17,634.03
HINDUSTAN ZINC LIMITED CMN	SDB3264858081	HZNC.NS INE267A01025	12/30/2024 12/28/2034	0 0	INR 86.415007	5.486316 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (181.44)	78.16 0.00	1,451.66 (181.44)	0.00 0.00	1,270.21 1,270.21
HITGEN INC. CMN CLASS A SERIES NORTHBOUND	SDB3261439312	688222.SH CNE1000040G3	10/24/2024 10/26/2034	104,232 100,632	CNY 7.284225	1.663870 1.658280	166,430.43 166,963.25	173,428.45 172,845.83	582.62	4.330000 50.000000	ACT/360 1	(22.39) (343.55)	90.00 0.00	0.00 0.00	0.00 0.00	239.07 239.07
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120684	300033.ZK CNE100000JG3	12/16/2024 12/14/2034	0 0	CNY 7.284225	40.917187 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (232.63)	90.00 0.00	(5,772.05) (232.63)	0.00 0.00	(6,004.69) (6,004.69)
HON HAI PRECISION INDUSTRY CMN	SDB3264054724	2317.TW TW0002317005	12/12/2024 12/13/2034	0 0	TWD 32.730000	5.499542 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 30.000000	ACT/360 0	0.00 (23.08)	90.00 0.00	(726.34) (23.08)	0.00 0.00	(749.42) (749.42)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN	SDB3264858077	HUDC.NS INE031A01017	12/30/2024 12/28/2034	15,368 15,368	INR 86.415007	2.562981 2.439506	40,391.55 37,490.33	39,387.89 37,490.33	1,897.56	4.330000 75.000000	ACT/360 1	(5.35) (357.98)	78.16 0.00	9,639.06 (309.88)	0.00 0.00	11,178.64 11,178.64
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115524	300741.ZK CNE100003605	11/07/2024 11/09/2034	0 29,100	CNY 7.284225	2.215747 0.000000	64,580.12 68,294.31	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(9.11) (154.00)	90.00 0.00	(3,387.47) (263.30)	0.00 0.00	(3,541.48) (3,541.48)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123439	000963.ZK CNE0000011S1	09/25/2024 09/25/2034	256,400 256,400	CNY 7.284225	4.726652 4.644174	1,191,605.41 1,190,766.27	1,211,913.69 1,190,766.27	21,147.42	4.330000 50.000000	ACT/360 1	(159.77) (2,702.26)	90.00 0.00	0.00 0.00	0.00 0.00	18,445.16 18,445.16
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959641	300592.ZK CNE100002MT6	01/24/2025 01/25/2035	0 0	CNY 7.284225	1.828609 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	(28.86) 0.00	0.00 0.00	(28.86) (28.86)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345634	300592.ZK CNE100002MT6	01/13/2025 01/11/2035	0 0	CNY 7.284225	1.828609 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(1.14) 0.00	0.00 0.00	(1.14) (1.14)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266102844	300592.ZK CNE100002MT6	02/05/2025 01/26/2035	0 0	CNY 7.284225	1.828609 0.000000	0.00 0.00	0.00 0.00	0.00	4.328464 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(75.40) 0.00	0.00 0.00	(75.40) (75.40)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265743544	300592.ZK CNE100002MT6	01/21/2025 01/19/2035	0 0	CNY 7.284225	1.828609 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	159.08 0.00	0.00 0.00	159.08 159.08
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122977	300979.ZK CNE100004KP4	09/25/2024 09/25/2034	0 5,700	CNY 7.284225	10.064214 0.000000	57,503.65 61,221.27	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(8.16) (271.47)	90.00 0.00	(8,476.70) (287.80)	0.00 0.00	(8,748.16) (8,748.16)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123474	600025.SH CNE100002T71	09/25/2024 09/25/2034	429,400 429,400	CNY 7.284225	1.216327 1.298367	520,747.98 557,518.82	522,290.84 557,518.82	(35,227.98)	4.330000 50.000000	ACT/360 1	(74.29) (1,338.20)	90.00 0.00	0.00 0.00	0.00 0.00	(36,566.18) (36,566.18)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604054	600054.SH CNE000000PV0	01/17/2025 01/18/2035	0 0	CNY 7.284225	1.497757 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	(17.03) 0.00	0.00 0.00	(17.03) (17.03)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531295	600054.SH CNE000000PV0	01/16/2025 01/18/2035	0 0	CNY 7.284225	1.497757 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	(18.65) 0.00	0.00 0.00	(18.65) (18.65)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097775	601688.SH CNE100000LQ8	10/17/2024 10/19/2034	170,000 170,000	CNY 7.284225	2.347539 2.399212	392,130.84 407,866.07	399,081.58 407,866.07	(8,784.49)	4.330000 50.000000	ACT/360 1	(54.50) (977.65)	90.00 0.00	0.00 0.00	0.00 0.00	(9,762.14) (9,762.14)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097719	002926.ZK CNE1000033J2	10/17/2024 10/19/2034	20,000 20,000	CNY 7.284225	1.121602 1.134827	22,479.28 22,696.54	22,432.04 22,696.54	(264.50)	4.330000 50.000000	ACT/360 1	(3.04) (54.47)	90.00 0.00	0.00 0.00	0.00 0.00	(318.97) (318.97)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260760878	600566.SH CNE0000018X6	10/15/2024 10/12/2034	88,400 86,900	CNY 7.284225	3.754689 3.893991	332,299.95 338,558.59	331,914.51 344,228.83	(12,314.32)	4.330000 50.000000	ACT/360 1	(45.34) (754.58)	90.00 0.00	0.00 0.00	0.00 0.00	(13,068.90) (13,068.90)
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102845	001208.ZK CNE100004K29	02/05/2025 01/26/2035	0 0	CNY 7.284225	1.356356 0.000000	0.00 0.00	0.00 0.00	0.00	4.328464 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	1,015.33 0.00	0.00 0.00	1,015.33 1,015.33
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959642	688041.SH CNE100005PT2	01/24/2025 01/25/2035	5,905 0	CNY 7.284225	17.920918 18.210691	0.00 0.00	105,823.02 107,534.13	(1,711.11)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(1,711.11) (1,711.11)
ICICI BANK LIMITED CMN	SDB3265202616	ICBK.NS INE090A01021	01/07/2025 01/09/2035	0 0	INR 86.415007	13.906728 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (40.05)	78.16 0.00	(608.47) (40.05)	0.00 0.00	(648.53) (648.53)
ICICI BANK LIMITED CMN	SDB3266039081	ICBK.NS INE090A01021	01/23/2025 01/23/2035	13,776 13,776	INR 86.415007	13.906728 13.921570	191,783.55 191,783.55	191,579.09 191,783.55	(204.46)	4.330000 75.000000	ACT/360 1	(27.06) (27.06)	78.16 0.00	0.00 0.00	0.00 0.00	(231.53) (231.53)
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961780	300896.ZK CNE100004868	10/16/2024 10/13/2034	35,620 35,120	CNY 7.284225	23.629144 24.704514	829,953.00 868,115.88	841,670.10 879,974.79	(38,304.68)	4.330000 50.000000	ACT/360 1	(115.94) (2,045.75)	90.00 0.00	0.00 0.00	0.00 0.00	(40,350.44) (40,350.44)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		INBA.NS	01/06/2025	0	INR	5.979286	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	86.415007	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	0	INR	1.502401	0.00	0.00		4.330000	ACT/360	0.00	78.16	455.56	0.00	438.10
INDIAN OIL CORPORATION LTD CMN	SDB3265604659	INE242A01010	01/16/2035	0	86.415007	0.000000	0.00	0.00	0.00	75.000000	0	(17.46)	0.00	(17.46)	0.00	438.10
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN	SDB3264650040	INIR.NS	12/24/2024	30,571	INR	9.202105	271,677.21	281,317.56		4.330000	ACT/360	(38.84)	78.16	(1,686.90)	0.00	2,451.84
		INE335Y01020	12/27/2034	30,509	86.415007	9.042995	275,887.80	276,453.40	4,864.17	75.000000	1	(725.42)	0.00	(128.47)	0.00	2,451.84
INDORAMA VENTURES PUBLIC COMPANY LIMITED NVDR CMN	SDB3266104679	IVL_n.BK	01/27/2025	9,400	THB	0.666175	0.00	6,262.05		4.328984	ACT/360	0.00	90.00	0.00	0.00	(13.46)
		TH1027010R10	01/25/2035	0	33.925000	0.667607	0.00	6,275.51	(13.46)	40.000000	0	0.00	0.00	0.00	0.00	(13.46)
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115556	601377.SH	11/07/2024	35,600	CNY	0.827816	29,268.40	29,470.26		4.330000	ACT/360	(4.07)	90.00	0.00	0.00	(1,036.37)
		CNE100000V95	11/09/2034	35,600	7.284225	0.854876	30,433.59	30,433.59	(963.33)	50.000000	1	(73.05)	0.00	0.00	0.00	(1,036.37)
INFOSYS LIMITED CMN	SDB3265890695	INFY.NS	01/21/2025	82,352	INR	21.587107	2,048,009.08	1,777,741.43		4.330000	ACT/360	(285.24)	78.16	6,344.06	0.00	41,647.25
		INE009A01021	01/23/2035	95,473	86.415007	21.151121	2,016,749.96	1,741,837.09	35,904.35	75.000000	1	(601.16)	0.00	(116.48)	0.00	41,647.25
INNER MONGOLIA YILI INDUSTRIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038145	600887.SH	01/27/2025	120,700	CNY	3.783518	0.00	456,670.68		4.328984	ACT/360	0.00	90.00	0.00	0.00	3,845.94
		CNE000000JP5	01/25/2035	0	7.284225	3.751655	0.00	452,824.74	3,845.94	50.000000	0	0.00	0.00	0.00	0.00	3,845.94
		6231.TWO	10/09/2024	2,000	TWD	12.251757	24,464.65	24,503.51		4.330000	ACT/360	(3.03)	90.00	929.55	0.00	903.36
INSYDE SOFTWARE, CORP. CMN	SDB3260661408	TW0006231004	10/12/2034	2,000	32.730000	12.233069	23,536.59	24,466.14	37.38	30.000000	1	(63.56)	0.00	0.00	0.00	903.36
INTERNATIONAL CONTAINER TERMINAL SERVICES INC	SDB3263530522	ICT.PS	12/04/2024	8,500	PHP	6.659044	56,719.99	56,601.87		4.330000	ACT/360	(9.24)	75.00	0.00	0.00	(777.80)
		PHY411571011	12/07/2034	8,500	58.597000	6.728794	57,194.75	57,194.75	(592.87)	150.000000	1	(184.93)	0.00	0.00	0.00	(777.80)
		INTUCH_n.BK	01/16/2025	5,400	THB	2.918202	15,975.86	15,758.29		4.330000	ACT/360	(2.03)	90.00	0.00	0.00	364.62
INTOUCH HOLDINGS PCL SERIES NVDR	SDB3265604675	TH0201010R12	01/17/2035	5,400	33.925000	2.847695	15,377.55	15,377.55	380.74	40.000000	1	(16.12)	0.00	0.00	0.00	364.62
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3260122700	688252.SH	09/25/2024	5,844	CNY	3.378534	20,687.01	19,744.15		4.330000	ACT/360	(2.59)	90.00	926.71	0.00	1,479.15
		CNE100005P07	09/25/2034	5,844	7.284225	3.270652	19,113.69	19,113.69	630.46	50.000000	1	(78.02)	0.00	(31.76)	0.00	1,479.15
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272412	600584.SH	01/10/2025	0	CNY	5.408949	0.00	0.00		4.330000	ACT/360	0.00	90.00	8,429.74	0.00	8,335.20
		CNE000001F05	01/11/2035	0	7.284225	0.000000	0.00	0.00	0.00	50.000000	0	(94.54)	0.00	(94.54)	0.00	8,335.20
		603915.SH	09/25/2024	128,600	CNY	1.931571	226,208.69	248,400.07		4.330000	ACT/360	(27.77)	90.00	72.40	0.00	43,228.28
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123295	CNE100003LB4	09/25/2034	128,600	7.284225	1.592165	204,752.45	204,752.45	43,647.62	50.000000	1	(491.74)	0.00	(1.93)	0.00	43,228.28
		600276.SH	01/15/2025	0	CNY	6.034959	0.00	0.00		4.330000	ACT/360	0.00	90.00	1,133.88	0.00	1,094.38
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465918	CNE0000014W7	01/16/2035	0	7.284225	0.000000	0.00	0.00	0.00	50.000000	0	(39.50)	0.00	(39.50)	0.00	1,094.38
		600276.SH	12/16/2024	0	CNY	6.034959	0.00	0.00		4.330000	ACT/360	0.00	90.00	(9,905.75)	0.00	(10,013.08)
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120714	CNE0000014W7	12/14/2034	0	7.284225	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	2.547972	105,497.74	103,702.45		4.330000	ACT/360	(14.47)	90.00	0.00	0.00	(4,717.43)
		CNE100003JX2	11/06/2034	40,700	7.284225	2.657490	108,159.84	108,159.84	(4,457.39)	50.000000	1	(260.04)	0.00	0.00	0.00	(4,717.43)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122912	603693.SH	09/25/2024	37,600	CNY	1.305561	48,318.71	49,089.09		4.330000	ACT/360	(6.67)	90.00	0.00	0.00	(1,146.85)
		CNE1000036F3	09/25/2034	37,400	7.284225	1.333279	49,870.59	50,131.30	(1,042.21)	50.000000	1	(104.64)	0.00	0.00	0.00	(1,146.85)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123009	601952.SH	09/25/2024	187,500	CNY	1.301443	238,910.62	244,020.47		4.330000	ACT/360	(33.47)	90.00	0.00	0.00	(7,255.00)
		CNE100002XD7	09/25/2034	187,500	7.284225	1.336924	250,673.17	250,673.17	(6,652.71)	50.000000	1	(602.30)	0.00	0.00	0.00	(7,255.00)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263185963	600362.SH	11/29/2024	0	CNY	2.848622	0.00	0.00		4.330000	ACT/360	0.00	90.00	(35.59)	0.00	(36.30)
		CNE0000019P0	11/30/2034	0	7.284225	0.000000	0.00	0.00	0.00	50.000000	0	(0.72)	0.00	(0.72)	0.00	(36.30)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760832	603977.SH CNE100003092	10/15/2024 10/12/2034	25,700 25,700	CNY 7.284225	1.499130 1.768473	40,117.31 45,449.76	38,527.64 45,449.76	(6,922.12)	4.330000 50.000000	ACT/360 1	(6.02) (108.65)	90.00 0.00	0.00 0.00	0.00 0.00	(7,030.77) (7,030.77)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185981	300320.ZK CNE100001DT7	11/29/2024 11/30/2034	22,300 22,300	CNY 7.284225	1.272613 1.310992	28,779.89 29,235.12	28,379.27 29,235.12	(855.85)	4.330000 50.000000	ACT/360 1	(3.92) (70.27)	90.00 0.00	0.00 0.00	0.00 0.00	(926.12) (926.12)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604047	600189.SH CNE000000XG5	01/17/2025 01/18/2035	0 0	CNY 7.284225	0.949998 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	(51.65) 0.00	0.00 0.00	(51.65) (51.65)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123407	601958.SH CNE1000009Y1	09/25/2024 09/25/2034	455,900 455,900	CNY 7.284225	1.434607 1.373810	651,259.08 626,319.98	654,037.32 626,319.98	27,717.34	4.330000 50.000000	ACT/360 1	(84.38) (1,514.98)	90.00 0.00	0.00 0.00	0.00 0.00	26,202.36 26,202.36
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760868	603279.SH CNE100003M36	10/15/2024 10/12/2034	32,300 29,100	CNY 7.284225	2.247322 2.409740	66,249.26 70,603.18	72,588.50 77,834.61	(5,246.10)	4.330000 50.000000	ACT/360 1	(9.41) (164.15)	90.00 0.00	0.00 0.00	0.00 0.00	(5,410.26) (5,410.26)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057936	688223.SH CNE100005R96	01/07/2025 01/05/2035	18,400 18,400	CNY 7.284225	0.844290 0.964772	16,107.51 17,751.80	15,534.94 17,751.80	(2,216.86)	4.330000 50.000000	ACT/360 1	(2.36) (40.06)	100.00 0.00	0.00 0.00	0.00 0.00	(2,256.92) (2,256.92)
JIO FINANCIAL SERVICES LTD CMN	SDB3264520718	JIOF.NS INE758E01017	12/20/2024 12/20/2034	0 0	INR 86.415007	2.960713 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
JIO FINANCIAL SERVICES LTD CMN	SDB3265531691	JIOF.NS INE758E01017	01/14/2025 01/16/2035	208,527 169,242	INR 86.415007	2.960713 3.091059	513,927.20 526,137.24	617,388.52 644,569.18	(27,180.66)	4.330000 75.000000	ACT/360 1	(73.99) (844.47)	78.16 0.00	4,963.93 (261.91)	0.00 0.00	(23,061.20) (23,061.20)
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123314	600380.SH CNE000001816	09/25/2024 09/25/2034	753,900 753,900	CNY 7.284225	1.482656 1.521809	1,119,169.07 1,147,565.78	1,117,774.37 1,147,291.92	(29,517.55)	4.330000 50.000000	ACT/360 1	(153.57) (2,448.35)	90.00 0.00	(692.70) (57.84)	0.00 0.00	(32,658.60) (32,658.60)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123495	600872.SH CNE000000HK0	09/25/2024 09/25/2034	53,500 53,500	CNY 7.284225	2.980413 3.004578	158,330.74 160,744.94	159,452.10 160,744.94	(1,292.83)	4.330000 50.000000	ACT/360 1	(21.53) (385.24)	90.00 0.00	0.00 0.00	0.00 0.00	(1,678.07) (1,678.07)
KALYAN JEWELLERS INDIA LTD CMN	SDB3265890697	KALN.NS INE303R01014	01/21/2025 01/23/2035	3,023 3,023	INR 86.415007	5.533182 6.096757	16,964.05 18,430.50	16,726.81 18,430.50	(1,703.69)	4.330000 75.000000	ACT/360 1	(2.57) (7.02)	78.16 0.00	0.00 0.00	0.00 0.00	(1,710.71) (1,710.71)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR	SDB3265531685	KCE_n_BK TH0122010R10	01/15/2025 01/17/2035	71,300 71,300	THB 33.925000	0.669123 0.643549	48,694.76 45,885.02	47,708.47 45,885.02	1,823.45	4.330000 40.000000	ACT/360 1	(6.06) (47.59)	90.00 0.00	0.00 0.00	0.00 0.00	1,775.85 1,775.85
KING SLIDE WORKS CO., LTD. CMN	SDB3260661395	2059.TW TW0002059003	10/09/2024 10/12/2034	2,000 2,000	TWD 32.730000	46.440574 46.369738	89,073.27 94,512.20	92,881.15 92,739.48	141.67	4.330000 30.000000	ACT/360 1	(12.11) (254.31)	90.00 0.00	(1,772.72) 0.00	0.00 0.00	(1,885.36) (1,885.36)
KING YUAN ELECTRONICS CO LTD ORD CMN	SDB3260123569	2449.TW TW0002449006	09/24/2024 09/22/2034	74,000 74,000	TWD 32.730000	3.467767 3.462477	257,336.33 251,554.86	256,614.73 256,223.30	391.43	4.330000 30.000000	ACT/360 1	(32.40) (680.09)	90.00 0.00	4,668.44 0.00	0.00 0.00	4,379.78 4,379.78
KINGNET NETWORK CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264474	002517.ZK CNE10000XB5	09/27/2024 10/10/2034	15,000 120,900	CNY 7.284225	1.908233 1.748524	214,810.77 218,518.06	28,623.50 26,227.87	2,395.63	4.330000 50.000000	ACT/360 1	(29.27) (687.15)	90.00 0.00	5,248.93 (803.93)	0.00 0.00	6,957.41 6,957.41
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123519	300773.ZK CNE100003KF7	09/25/2024 09/25/2034	82,000 82,000	CNY 7.284225	2.374995 2.371107	196,872.57 194,430.74	194,749.61 194,430.74	318.88	4.330000 50.000000	ACT/360 1	(26.12) (437.76)	90.00 0.00	0.00 0.00	0.00 0.00	(118.88) (118.88)
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055936	300433.ZK CNE100001YW7	11/06/2024 11/06/2034	0 0	CNY 7.284225	3.366178 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (409.48)	90.00 0.00	8,887.77 (409.48)	0.00 0.00	8,478.29 8,478.29
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123126	002250.ZK CNE100000C15	09/25/2024 09/25/2034	218,500 212,200	CNY 7.284225	0.803105 0.754113	175,328.76 159,663.15	175,478.52 164,773.75	10,704.77	4.330000 50.000000	ACT/360 1	(21.64) (384.06)	90.00 0.00	0.00 0.00	0.00 0.00	10,320.71 10,320.71
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057899	002600.ZK CNE1000015L5	01/07/2025 01/05/2035	21,600 21,600	CNY 7.284225	1.142194 1.089241	24,454.61 23,527.60	24,671.40 23,527.60	1,143.79	4.330000 50.000000	ACT/360 1	(3.17) (53.53)	90.00 0.00	0.00 0.00	0.00 0.00	1,090.26 1,090.26

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489733	000513.ZK CNE0000002Y8	10/09/2024 10/11/2034	48,800 48,800	CNY 7.284225	4.946305 5.097679	241,724.07 248,766.74	241,379.69 248,766.74	(7,387.04)	4.330000 50.000000	ACT/360 1	(33.28) (511.19)	90.00 0.00	0.00 0.00	0.00 0.00	(7,898.24) (7,898.24)
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038195	600491.SH CNE000001HQ5	01/27/2025 01/25/2035	0 0	CNY 7.284225	0.501083 0.000000	0.00 0.00	0.00 0.00	0.00	4.328984 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(180.30) 0.00	0.00 0.00	(180.30) (180.30)
LTIMINDTREE LIMITED CMN	SDB3264716754	LTIM.NS INE214T01019	12/26/2024 12/27/2034	0 0	INR 86.415007	69.456107 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	10,100 10,100	CNY 7.284225	1.549925 1.596406	15,738.37 16,123.70	15,654.24 16,123.70	(469.46)	4.330000 50.000000	ACT/360 1	(2.16) (149.68)	90.00 0.00	(4,764.68) (110.89)	0.00 0.00	(5,383.82) (5,383.82)
LUYANG ENERGY-SAVING MATERIALS CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265743535	002088.ZK CNE000001PK1	01/21/2025 01/19/2035	18,100 10,100	CNY 7.284225	1.608956 1.621068	16,469.41 16,499.07	29,122.11 29,341.33	(219.22)	4.330000 50.000000	ACT/360 1	(2.21) (4.17)	90.00 0.00	0.00 0.00	0.00 0.00	(223.39) (223.39)
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264390176	000568.ZK CNE000000GF2	12/20/2024 12/21/2034	0 0	CNY 7.284225	15.998957 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 3,200	CNY 7.284225	3.120442 2.912563	9,824.24 9,320.20	9,985.41 9,320.20	665.21	4.330000 50.000000	ACT/360 1	(1.26) (47.85)	90.00 0.00	62.21 (30.23)	0.00 0.00	679.57 679.57
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057913	600873.SH CNE000000HP9	01/07/2025 01/05/2035	0 0	CNY 7.284225	1.339882 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (10.25)	90.00 0.00	(294.62) (10.25)	0.00 0.00	(304.86) (304.86)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465924	300432.ZK CNE100001YV9	01/15/2025 01/16/2035	0 0	CNY 7.284225	2.266542 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(1.21) 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	789,400 763,100	CNY 7.284225	0.851154 0.874349	638,843.66 668,667.23	671,901.27 690,210.92	(18,309.66)	4.330000 50.000000	ACT/360 1	(89.30) (1,583.85)	90.00 0.00	0.00 0.00	0.00 0.00	(19,893.51) (19,893.51)
MISC BERHAD LOCAL SHARE	SDB3260121461	MISC.KL MYL38160O005	09/24/2024 09/22/2034	60 60	MYR 4.444000	1.615662 1.701556	96.63 102.09	96.94 102.09	(5.15)	4.330000 150.000000	ACT/360 1	(0.02) (0.34)	100.00 0.00	0.00 0.00	0.00 0.00	(5.50) (5.50)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123158	002745.ZK CNE100001X19	09/25/2024 09/25/2034	10,600 10,600	CNY 7.284225	1.118856 1.190818	11,986.40 12,622.67	11,859.88 12,622.67	(762.80)	4.330000 50.000000	ACT/360 1	(1.68) (30.28)	90.00 0.00	0.00 0.00	0.00 0.00	(793.08) (793.08)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054677	002714.ZK CNE100001RQ3	12/13/2024 12/14/2034	0 0	CNY 7.284225	5.053386 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 32.730000	0.988390 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 7.284225	1.626803 1.625084	14,707.67 15,113.28	15,129.27 15,113.28	15.99	4.330000 50.000000	ACT/360 1	(2.02) (36.30)	90.00 0.00	0.00 0.00	0.00 0.00	(20.31) (20.31)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097759	601990.SH CNE1000031R9	10/17/2024 10/19/2034	59,100 59,100	CNY 7.284225	1.158668 1.170056	67,152.67 69,150.33	68,477.29 69,150.33	(673.04)	4.330000 50.000000	ACT/360 1	(9.25) (161.62)	90.00 0.00	0.00 0.00	0.00 0.00	(834.66) (834.66)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800246	600406.SH CNE000001G38	11/20/2024 11/20/2034	20 167,820	CNY 7.284225	3.135543 3.444085	524,158.25 577,986.34	62.71 68.88	(6.17)	4.330000 50.000000	ACT/360 1	(76.80) (1,389.40)	90.00 0.00	(40,385.82) (1,776.41)	0.00 0.00	(41,781.39) (41,781.39)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201655	601336.SH CNE1000019Y0	01/09/2025 01/11/2035	22,900 21,500	CNY 7.284225	6.674698 6.226505	139,764.83 133,210.60	152,850.58 142,586.97	10,263.61	4.330000 50.000000	ACT/360 1	(17.96) (216.72)	90.00 0.00	0.00 0.00	0.00 0.00	10,046.88 10,046.88
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261789951	002946.ZK CNE100003JU1	10/31/2024 11/02/2034	56,000 55,900	CNY 7.284225	2.045516 1.984378	117,795.89 110,915.93	114,548.91 111,125.15	3,423.75	4.330000 50.000000	ACT/360 1	(14.98) (262.69)	90.00 0.00	0.00 0.00	0.00 0.00	3,161.06 3,161.06

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>Long (Cont.)</b>																
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115534	300532.ZK CNE100002CM2	11/07/2024 11/09/2034	79,081 79,181	CNY 7.284225	1.544433 1.531788	120,464.39 121,291.28	122,135.33 121,135.33	1,000.00	4.330000 50.000000	ACT/360 1	(16.26) (268.30)	90.00 0.00	(109.96) (7.25)	0.00 0.00	621.74 621.74
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 7.284225	3.412854 3.027572	1,038,915.36 953,685.18	1,075,049.16 953,685.18	121,363.98	4.330000 50.000000	ACT/360 1	(129.14) (2,315.15)	90.00 0.00	197.01 (2.60)	0.00 0.00	119,245.84 119,245.84
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123386	605117.SH CNE1000052S3	09/25/2024 09/25/2034	0 0	CNY 7.284225	12.160525 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 DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102874	605117.SH CNE1000052S3	02/05/2025 01/26/2035	700 0	CNY 7.284225	12.160525 12.047389	0.00 0.00	8,512.37 8,433.17	79.19	4.328464 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	79.19 79.19
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531271	603297.SH CNE100003J23	01/16/2025 01/18/2035	4,300 2,500	CNY 7.284225	13.199757 12.880492	32,237.14 31,657.87	56,758.96 55,386.11	1,372.84	4.330000 50.000000	ACT/360 1	(4.26) (12.18)	90.00 0.00	0.00 0.00	0.00 0.00	1,360.66 1,360.66
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265810069	300953.ZK CNE100004G17	01/22/2025 01/22/2035	0 0	CNY 7.284225	15.415504 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	55.76 0.00	0.00 0.00	55.76 55.76
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604053	300953.ZK CNE100004G17	01/17/2025 01/18/2035	0 0	CNY 7.284225	15.415504 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(1,208.15) 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	15,800 15,900	CNY 7.284225	6.765304 5.245333	94,045.45 83,400.79	106,891.81 82,876.26	24,015.55	4.330000 50.000000	ACT/360 1	(11.34) (247.12)	90.00 0.00	2,406.43 (47.50)	0.00 0.00	26,174.86 26,174.86
NMDC LIMITED CMN	SDB3264984553	NMDC.NS INE584A01023	01/02/2025 01/02/2035	0 0	INR 86.415007	0.787942 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (118.04)	78.16 0.00	(46.03) (118.04)	0.00 0.00	(164.07) (164.07)
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097725	000686.ZK CNE0000004H9	10/17/2024 10/19/2034	7,500 7,500	CNY 7.284225	1.061197 1.084300	7,907.35 8,132.25	7,958.98 8,132.25	(173.27)	4.330000 50.000000	ACT/360 1	(1.09) (19.52)	90.00 0.00	0.00 0.00	0.00 0.00	(192.79) (192.79)
NOVATEK MICROELECTRONICS LTD CMN	SDB3260121562	3034.TW TW0003034005	09/24/2024 09/22/2034	21,000 21,000	TWD 32.730000	16.009777 15.985357	320,297.73 321,402.44	336,205.32 335,692.50	512.82	4.330000 30.000000	ACT/360 1	(41.33) (867.77)	90.00 0.00	14,290.06 0.00	0.00 0.00	13,935.11 13,935.11
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260122761	688300.SH CNE100003PNO	09/25/2024 09/25/2034	42,978 42,978	CNY 7.284225	8.997525 8.794570	410,275.77 377,973.03	386,695.65 377,973.03	8,722.62	4.330000 50.000000	ACT/360 1	(51.16) (914.95)	90.00 0.00	0.00 0.00	0.00 0.00	7,807.67 7,807.67
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3264583169	603833.SH CNE100002RB3	12/27/2024 12/27/2034	16,400 16,400	CNY 7.284225	8.393480 8.710708	143,902.87 142,855.61	137,653.08 142,855.61	(5,202.53)	4.330000 50.000000	ACT/360 1	(19.18) (48.64)	90.00 0.00	0.00 0.00	0.00 0.00	(5,251.18) (5,251.18)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN	SDB3265276899	ORCL.NS INE881D01027	01/08/2025 01/09/2035	2,149 1,951	INR 86.415007	116.376777 125.214417	216,266.29 245,983.08	250,093.69 269,085.78	(18,992.09)	4.330000 75.000000	ACT/360 1	(34.09) (333.59)	78.16 0.00	0.00 0.00	0.00 0.00	(19,325.68) (19,325.68)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097763	600958.SH CNE100001ZV6	10/17/2024 10/19/2034	63,300 63,300	CNY 7.284225	1.356356 1.442091	84,978.60 91,284.36	85,857.31 91,284.36	(5,427.05)	4.330000 50.000000	ACT/360 1	(12.16) (225.71)	90.00 0.00	(248.63) (6.91)	0.00 0.00	(5,901.38) (5,901.38)
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND	SDB3260123351	300595.ZK CNE100002MR0	09/25/2024 09/25/2034	25,700 25,700	CNY 7.284225	2.313218 2.587843	59,667.05 66,507.57	59,449.70 66,507.57	(7,057.86)	4.330000 50.000000	ACT/360 1	(8.83) (158.94)	90.00 0.00	0.00 0.00	0.00 0.00	(7,216.81) (7,216.81)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265959630	601857.SH CNE1000007Q1	01/24/2025 01/25/2035	624,100 0	CNY 7.284225	1.133957 1.154002	707,702.74 720,212.53	707,702.74 720,212.53	(12,509.79)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(12,509.79) (12,509.79)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123306	300759.ZK CNE100003JW4	09/25/2024 09/25/2034	99,600 99,600	CNY 7.284225	3.445802 3.490592	346,994.25 347,663.00	343,201.92 347,663.00	(4,461.08)	4.330000 50.000000	ACT/360 1	(46.64) (814.66)	90.00 0.00	0.00 0.00	0.00 0.00	(5,275.74) (5,275.74)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND	SDB3260588317	300398.ZK CNE100001XV1	10/10/2024 10/12/2034	6,600 6,600	CNY 7.284225	2.167698 2.152212	14,394.66 14,204.60	14,306.81 14,204.60	102.21	4.330000 50.000000	ACT/360 1	(1.91) (34.17)	90.00 0.00	0.00 0.00	0.00 0.00	68.04 68.04

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>Long (Cont.)</b>																
PING AN INS GRP CO OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055934	601318.SH CNE000001R84	11/06/2024 11/06/2034	124,400 124,400	CNY 7.284225	6.914943 7.189971	846,231.87 894,432.39	860,218.90 894,432.39	(34,213.49)	4.330000 50.000000	ACT/360 1	(119.33) (2,242.78)	90.00 0.00	(6,055.72) (95.05)	0.00 0.00	(42,512.00) (42,512.00)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND	SDB3264857807	600048.SH CNE000001ND1	01/02/2025 01/02/2035	0 0	CNY 7.284225	1.151804 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (35.22)	90.00 0.00	(1,397.18) (35.22)	0.00 0.00	(1,432.40) (1,432.40)
POLY CAB INDIA LIMITED CMN	SDB3266104673	POLC.NS INE455K01017	01/24/2025 01/24/2035	2,385 0	CNY 86.415007	72.335816 73.278565	0.00 0.00	172,520.92 174,769.38	(2,248.46)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(2,248.46) (2,248.46)
POLY CAB INDIA LIMITED CMN	SDB3265604663	POLC.NS INE455K01017	01/15/2025 01/16/2035	0 0	INR 86.415007	72.335816 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (11.28)	78.16 0.00	593.59 (11.28)	0.00 0.00	582.31 582.31
POWER FINANCE CORP LTD CMN	SDB3264650036	PWFC.NS INE134E01011	12/24/2024 12/27/2034	0 0	INR 86.415007	4.874732 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (149.63)	78.16 0.00	155.57 (149.63)	0.00 0.00	5.93 5.93
POWER FINANCE CORP LTD CMN	SDB3265407093	PWFC.NS INE134E01011	01/10/2025 01/10/2035	0 0	INR 86.415007	4.874732 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (323.48)	78.16 0.00	21,879.92 (323.48)	0.00 0.00	21,556.44 21,556.44
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3265673566	PGRD.NS INE752E01010	01/16/2025 01/16/2035	0 0	INR 86.415007	3.406237 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (4.52)	78.16 0.00	84.67 (4.52)	0.00 0.00	80.16 80.16
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3264922952	PGRD.NS INE752E01010	12/31/2024 01/02/2035	0 0	INR 86.415007	3.406237 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (266.50)	78.16 0.00	(6,763.61) (266.50)	0.00 0.00	(7,030.12) (7,030.12)
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN	SDB3260661755	PMET.KL MYL8869OO009	10/09/2024 10/11/2034	0 0	MYR 4.444000	1.122862 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 150.000000	ACT/360 0	0.00 (222.33)	100.00 0.00	(6,892.63) (222.33)	0.00 0.00	(7,114.97) (7,114.97)
PT ANEKA TAMBANG TBK CMN	SDB3260661756	ANTM.JK ID1000106602	10/09/2024 10/12/2034	0 0	IDR 16257.999891	0.091647 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 65.000000	ACT/360 0	0.00 (272.05)	85.00 0.00	(1,451.21) (272.05)	0.00 0.00	(1,723.26) (1,723.26)
PT ASTRA INTERNATIONAL TBK CMN	SDB3260121386	ASII.JK ID1000122807	09/24/2024 09/22/2034	1,288,600 1,288,600	IDR 16257.999891	0.301390 0.303166	387,353.16 390,660.06	388,371.26 390,660.06	(2,288.80)	4.330000 65.000000	ACT/360 1	(53.98) (1,121.87)	85.00 0.00	0.00 0.00	0.00 0.00	(3,410.66) (3,410.66)
PT BANK CENTRAL ASIA TBK SCRIPLESS	SDB3265058824	BBRI.JK ID1000109507	01/06/2025 01/04/2035	1,083,500 387,600	IDR 16257.999891	0.590479 0.593831	227,211.51 231,717.47	639,783.49 643,415.71	(3,632.22)	4.330000 65.000000	ACT/360 1	(31.97) (396.31)	85.00 0.00	0.00 0.00	0.00 0.00	(4,028.53) (4,028.53)
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN	SDB3265604671	BBRI.JK ID1000118201	01/16/2025 01/17/2035	252,100 1,379,400	IDR 16257.999891	0.264485 0.242673	359,755.80 331,102.27	66,676.71 61,177.86	5,498.85	4.330000 65.000000	ACT/360 1	(46.32) (530.92)	85.00 0.00	46,146.53 (471.33)	0.00 0.00	51,114.45 51,114.45
PT TELEKOMUNIKASI INDONESIA, TBK. CMN	SDB3260121389	TLKM.JK ID1000129000	09/24/2024 09/22/2034	1,091,800 1,091,800	IDR 16257.999891	0.166687 0.167359	175,795.09 182,722.57	181,989.05 182,722.57	(733.52)	4.330000 65.000000	ACT/360 1	(25.15) (511.87)	85.00 0.00	0.00 0.00	0.00 0.00	(1,245.38) (1,245.38)
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260121401	PTTEP_n.BK TH0355010R16	09/24/2024 09/22/2034	221,300 165,500	THB 33.925000	3.566691 3.575848	596,813.36 588,769.31	789,308.77 791,335.17	(2,026.40)	4.330000 40.000000	ACT/360 1	(77.45) (1,155.14)	90.00 0.00	0.00 0.00	0.00 0.00	(3,181.55) (3,181.55)
PTT PUBLIC COMPANY LIMITED NVDR	SDB3265407096	PTT_n.BK TH0646010R18	01/13/2025 01/11/2035	0 457,100	THB 33.925000	0.899042 0.000000	420,499.55 405,243.38	0.00 0.00	0.00	4.330000 40.000000	ACT/360 1	(53.41) (637.39)	90.00 0.00	19,526.27 (637.39)	0.00 0.00	18,888.88 18,888.88
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE	SDB3261098407	PUBM.KL MYL1295OO004	10/16/2024 10/18/2034	159,400 159,400	MYR 4.444000	0.976598 1.020934	155,590.34 162,736.88	155,669.67 162,736.88	(7,067.21)	4.330000 150.000000	ACT/360 1	(26.06) (549.28)	100.00 0.00	0.00 0.00	0.00 0.00	(7,616.49) (7,616.49)
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 7.284225	1.991976 1.994901	81,085.17 80,793.51	80,675.02 80,793.51	(118.49)	4.330000 50.000000	ACT/360 1	(10.84) (183.52)	90.00 0.00	0.00 0.00	0.00 0.00	(302.01) (302.01)
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531284	002232.ZK CNE100000B73	01/16/2025 01/18/2035	0 0	CNY 7.284225	2.454619 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465979	688556.SH CNE1000044B6	01/15/2025 01/16/2035	0 0	CNY 7.284225	1.466182 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	(67.78) 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 7.284225	2.217120 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	78,300 78,300	CNY 7.284225	2.250068 2.300996	180,610.85 180,168.00	176,180.31 180,168.00	(3,987.69)	4.330000 50.000000	ACT/360 1	(24.18) (433.53)	90.00 0.00	0.00 0.00	0.00 0.00	(4,421.23) (4,421.23)
RAIL VIKAS NIGAM LIMITED CMN	SDB3264984551	RAIV.NS INE415G01027	01/02/2025 01/02/2035	0 0	INR 86.415007	4.842330 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	0 0	INR 86.415007	4.842330 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (22.94)	78.16 0.00	2,950.67 (22.94)	0.00 0.00	2,927.72 2,927.72
RAILTEL CORP OF INDIA LTD CMN PRIV PL/REG-S	SDB3265604661	RAIT.NS INEODD101019	01/15/2025 01/16/2035	0 0	INR 86.415007	4.527570 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (6.57)	78.16 0.00	488.39 (6.57)	0.00 0.00	481.82 481.82
REC LIMITED CMN	SDB3264984557	RECM.NS INE20B01018	01/02/2025 01/02/2035	0 0	INR 86.415007	5.366545 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 INE20B01018	01/14/2025 01/16/2035	0 0	INR 86.415007	5.366545 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (71.96)	78.16 0.00	8,593.26 (71.96)	0.00 0.00	8,521.31 8,521.31
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123118	601828.SH CNE100002RX7	09/25/2024 09/25/2034	0 0	CNY 7.284225	0.403612 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (18.17)	90.00 0.00	(577.47) (18.17)	0.00 0.00	(595.64) (595.64)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260488015	300724.ZK CNE100003G91	10/09/2024 10/11/2034	125,500 125,500	CNY 7.284225	8.411327 8.439599	1,060,758.88 1,059,169.68	1,055,621.57 1,059,169.68	(3,548.12)	4.330000 50.000000	ACT/360 1	(142.13) (2,140.55)	90.00 0.00	0.00 0.00	0.00 0.00	(5,688.67) (5,688.67)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127444	600031.SH CNE000001F70	01/08/2025 01/08/2035	0 0	CNY 7.284225	2.206137 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 7.284225	0.988437 1.026138	215,563.33 227,802.72	219,433.09 227,802.72	(8,369.63)	4.330000 50.000000	ACT/360 1	(30.39) (545.42)	90.00 0.00	0.00 0.00	0.00 0.00	(8,915.04) (8,915.04)
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882590	600886.SH CNE000000JM2	01/23/2025 01/25/2035	133,000 85,700	CNY 7.284225	1.990603 2.011489	173,135.03 173,135.03	264,750.20 267,528.01	(2,777.81)	4.330000 50.000000	ACT/360 1	(23.23) (23.23)	90.00 0.00	0.00 0.00	0.00 0.00	(2,801.04) (2,801.04)
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857802	601225.SH CNE100001T64	01/02/2025 01/02/2035	26,800 26,800	CNY 7.284225	2.930991 3.189972	79,935.53 85,491.25	78,550.57 85,491.25	(6,940.68)	4.330000 50.000000	ACT/360 1	(11.39) (484.68)	90.00 338.47	(8,067.76) (290.55)	338.47 0.00	(15,154.65) (15,154.65)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201716	600547.SH CNE000001FR7	01/09/2025 01/11/2035	0 0	CNY 7.284225	3.405990 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 2,098,400	CNY 7.284225	0.549132 0.534550	1,174,963.41 1,121,699.89	1,152,298.29 1,121,699.89	30,598.40	4.330000 50.000000	ACT/360 1	(151.23) (2,621.36)	90.00 0.00	0.00 0.00	0.00 0.00	27,977.03 27,977.03
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 7.284225	4.464442 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	(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	23,800 23,800	CNY 7.284225	4.891392 4.814183	118,280.05 114,577.55	116,415.13 114,577.55	1,837.58	4.330000 50.000000	ACT/360 1	(15.42) (275.38)	90.00 0.00	0.00 0.00	0.00 0.00	1,562.20 1,562.20
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3262055920	600643.SH CNE0000008S7	11/06/2024 11/06/2034	174,100 168,700	CNY 7.284225	0.667195 0.704079	112,431.30 119,016.22	116,158.69 122,580.10	(6,421.41)	4.330000 50.000000	ACT/360 1	(15.88) (284.18)	90.00 0.00	0.00 0.00	0.00 0.00	(6,705.59) (6,705.59)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345664	688212.SH CNE100004ZJ5	01/13/2025 01/11/2035	0 0	CNY 7.284225	5.785104 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 7.284225	5.785104 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	131,100 131,200	CNY 7.284225	2.674272 3.093121	342,231.26 405,817.48	350,597.08 405,508.16	(54,911.09)	4.330000 50.000000	ACT/360 1	(53.56) (972.68)	90.00 0.00	(5,790.72) (11.35)	0.00 0.00	(61,674.49) (61,674.49)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260188355	688188.SH CNE100003LY6	09/26/2024 10/10/2034	21,273 20,773	CNY 7.284225	27.182027 26.305226	548,382.46 545,882.53	578,243.26 559,591.06	18,652.19	4.330000 50.000000	ACT/360 1	(73.27) (1,211.27)	90.00 0.00	(1,407.00) (26.68)	0.00 0.00	16,033.92 16,033.92
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961496	600621.SH CNE0000006D3	10/16/2024 10/13/2034	79,300 71,000	CNY 7.284225	1.956282 2.113181	137,882.92 151,352.46	155,133.18 167,575.26	(12,442.08)	4.330000 50.000000	ACT/360 1	(20.12) (265.58)	90.00 0.00	0.00 0.00	0.00 0.00	(12,707.65) (12,707.65)
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 7.284225	1.073553 0.957419	18,089.95 17,712.25	19,860.73 17,712.25	2,148.47	4.330000 50.000000	ACT/360 1	(2.38) (35.72)	90.00 0.00	0.00 0.00	0.00 0.00	2,112.75 2,112.75
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054671	601727.SH CNE100000D55	12/13/2024 12/14/2034	0 0	CNY 7.284225	1.073553 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 HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122972	002158.ZK CNE1000006J8	09/25/2024 09/25/2034	324,000 318,400	CNY 7.284225	2.502668 2.518776	799,228.58 801,990.80	810,864.57 816,083.29	(5,218.72)	4.330000 50.000000	ACT/360 1	(107.56) (1,806.57)	90.00 0.00	0.00 0.00	0.00 0.00	(7,025.29) (7,025.29)
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 7.284225	3.591322 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	79,800 80,100	CNY 7.284225	2.431281 2.447185	187,497.68 196,019.52	194,016.25 195,285.36	(1,269.12)	4.330000 50.000000	ACT/360 1	(26.18) (484.92)	90.00 0.00	(675.24) (17.81)	0.00 0.00	(2,429.28) (2,429.28)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868386	002028.ZK CNE000001KM8	12/11/2024 12/11/2034	0 0	CNY 7.284225	10.775340 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 32,400	CNY 7.284225	6.693917 6.443341	211,286.07 208,764.25	216,882.92 208,764.25	8,118.67	4.330000 50.000000	ACT/360 1	(28.04) (457.04)	90.00 0.00	0.00 0.00	0.00 0.00	7,661.63 7,661.63
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122819	600320.SH CNE000001683	09/25/2024 09/25/2034	1,331,000 1,326,200	CNY 7.284225	0.523048 0.535118	686,437.14 709,753.20	696,177.01 712,241.56	(16,064.55)	4.330000 50.000000	ACT/360 1	(94.90) (1,702.65)	90.00 0.00	0.00 0.00	0.00 0.00	(17,767.20) (17,767.20)
SHANGHAI ZHIXIN ELECTRIC CO LTD* CMN CLASS A SERIES NORTHBOUND	SDB3263116835	600517.SH CNE000001G20	11/27/2024 11/27/2034	84,200 55,600	CNY 7.284225	0.713871 0.727786	39,181.15 41,018.60	60,107.97 61,279.62	(1,171.65)	4.330000 50.000000	ACT/360 1	(5.48) (75.22)	90.00 0.00	0.00 0.00	0.00 0.00	(1,246.86) (1,246.86)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054652	000680.ZK CNE000000KZ2	12/13/2024 12/14/2034	17,700 17,700	CNY 7.284225	1.341255 1.324648	24,293.60 23,446.27	23,740.21 23,446.27	293.94	4.330000 50.000000	ACT/360 1	(3.16) (82.50)	90.00 104.36	374.26 (25.79)	104.36 0.00	690.06 690.06
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097755	002500.ZK CNE100000WJ0	10/17/2024 10/19/2034	20,000 20,000	CNY 7.284225	0.840172 0.857607	16,803.43 17,152.14	16,803.43 17,152.14	(348.71)	4.330000 50.000000	ACT/360 1	(2.29) (41.18)	90.00 0.00	0.00 0.00	0.00 0.00	(389.88) (389.88)
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 7.284225	0.701516 0.730605	532,805.65 562,200.55	539,816.52 562,200.55	(22,384.03)	4.330000 50.000000	ACT/360 1	(75.02) (1,349.04)	90.00 0.00	0.00 0.00	0.00 0.00	(23,733.07) (23,733.07)
SHENZHEN CAPCHEM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882574	300037.ZK CNE100000K15	01/23/2025 01/25/2035	3,200 3,200	CNY 7.284225	4.743126 4.508010	14,425.63 14,425.63	15,178.00 14,425.63	752.37	4.330000 50.000000	ACT/360 1	(1.94) (1.94)	90.00 0.00	0.00 0.00	0.00 0.00	750.44 750.44
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115495	000019.ZK CNE000000354	11/07/2024 11/09/2034	28,100 28,100	CNY 7.284225	0.869001 0.897210	24,407.10 25,211.60	24,418.93 25,211.60	(792.67)	4.330000 50.000000	ACT/360 1	(3.37) (64.17)	90.00 0.00	(137.97) (3.56)	0.00 0.00	(994.81) (994.81)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959670	300769.ZK CNE100003K95	01/24/2025 01/25/2035	0 0	CNY 7.284225	4.496017 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	19.50 0.00	0.00 0.00	19.50 19.50
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406627	300769.ZK CNE100003K95	01/14/2025 01/12/2035	0 0	CNY 7.284225	4.496017 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 7.284225	22.065491 23.352042	1,142.04 1,237.66	1,169.47 1,237.66	(68.19)	4.330000 50.000000	ACT/360 1	(0.16) (7.95)	90.00 0.00	(711.84) (4.98)	0.00 0.00	(787.97) (787.97)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122899	301327.ZK CNE100005L92	09/25/2024 09/25/2034	1,200 1,200	CNY 7.284225	10.175413 10.475644	12,794.34 12,570.77	12,210.50 12,570.77	(360.28)	4.330000 50.000000	ACT/360 1	(1.69) (31.79)	90.00 0.00	9.00 (1.41)	0.00 0.00	(383.06) (383.06)
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716716	002609.ZK CNE1000016J7	12/31/2024 01/02/2035	5,700 9,100	CNY 7.284225	1.051588 1.081143	9,656.39 9,997.71	5,994.05 6,162.51	(168.46)	4.330000 50.000000	ACT/360 1	(1.34) (26.76)	90.00 0.00	(430.94) (14.86)	0.00 0.00	(626.16) (626.16)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265882592	300814.ZK CNE100004PY5	01/23/2025 01/25/2035	0 0	CNY 7.284225	5.087707 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	(253.61) 0.00	0.00 0.00	(253.61) (253.61)
SHENZHEN JPT OPTO-ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122903	688025.SH CNE1000062T0	09/25/2024 09/25/2034	85 85	CNY 7.284225	6.647241 6.486678	561.85 551.37	565.02 551.37	13.65	4.330000 50.000000	ACT/360 1	(0.07) (1.33)	90.00 0.00	0.00 0.00	0.00 0.00	12.32 12.32
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465971	002243.ZK CNE100000BR7	01/15/2025 01/16/2035	0 0	CNY 7.284225	1.101009 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(173.89) 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	49,600 41,800	CNY 7.284225	32.032234 31.743652	1,349,510.41 1,324,323.80	1,588,798.81 1,574,485.16	14,313.65	4.330000 50.000000	ACT/360 1	(178.03) (1,397.81)	90.00 0.00	0.00 0.00	0.00 0.00	12,915.84 12,915.84
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716697	300047.ZK CNE100000KJ5	12/31/2024 01/02/2035	0 0	CNY 7.284225	1.554043 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (14.73)	90.00 0.00	(68.49) (14.73)	0.00 0.00	(83.21) (83.21)
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272407	688036.SH CNE100003P74	01/10/2025 01/11/2035	0 1,400	CNY 7.284225	13.013052 0.000000	18,586.24 16,811.91	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(2.28) (58.08)	90.00 0.00	2,838.73 (58.08)	0.00 0.00	2,780.66 2,780.66
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604087	002130.ZK CNE1000000C6	01/17/2025 01/18/2035	8,400 8,400	CNY 7.284225	3.805484 3.313930	31,065.65 27,837.01	31,966.06 27,837.01	4,129.05	4.330000 50.000000	ACT/360 1	(3.78) (26.21)	90.00 0.00	0.00 0.00	0.00 0.00	4,102.84 4,102.84
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857833	002285.ZK CNE100000FK3	01/02/2025 01/02/2035	37,600 37,600	CNY 7.284225	0.330852 0.350837	12,837.50 13,191.48	12,440.03 13,191.48	(751.45)	4.330000 50.000000	ACT/360 1	(1.76) (31.97)	90.00 0.00	(16.31) (0.71)	0.00 0.00	(799.73) (799.73)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264465	003021.ZK CNE100004934	09/27/2024 10/10/2034	40 40	CNY 7.284225	13.401563 10.093272	521.26 403.73	536.06 403.73	132.33	4.330000 50.000000	ACT/360 1	(0.06) (0.99)	90.00 0.00	0.00 0.00	0.00 0.00	131.34 131.34
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670308	000158.ZK CNE0000013X7	01/21/2025 01/18/2035	0 0	CNY 7.284225	2.526007 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	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 95,000	TWD 32.730000	0.375802 0.375229	35,064.98 34,176.82	35,701.19 35,646.75	54.44	4.330000 30.000000	ACT/360 1	(4.40) (101.39)	90.00 0.00	1,446.70 (9.03)	0.00 0.00	1,399.75 1,399.75
SHRIRAM FINANCE LIMITED CMN	SDB3265531689	SHMFNS INE721A01047	01/14/2025 01/16/2035	0 0	INR 86.415007	6.130880 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (13.08)	78.16 0.00	246.49 (13.08)	0.00 0.00	233.41 233.41
SHRIRAM FINANCE LIMITED CMN	SDB3265960756	SHMFNS INE721A01047	01/22/2025 01/23/2035	15,600 16,422	INR 86.415007	6.130880 6.016920	98,416.64 98,806.09	95,641.72 93,863.96	1,777.76	4.330000 75.000000	ACT/360 1	(13.93) (17.99)	78.16 0.00	36.79 (1.39)	0.00 0.00	1,796.56 1,796.56

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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SECURITIES  
SERVICES



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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465983	600481.SH CNE000001DW2	01/15/2025 01/16/2035	0 0	CNY 7.284225	0.739955 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	12.26 0.00	0.00 0.00	12.26 12.26
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057914	002978.ZK CNE100003S63	01/07/2025 01/05/2035	28,700 24,800	CNY 7.284225	4.119862 3.869551	100,557.48 95,399.76	118,240.03 111,056.11	0.00 7,183.93	4.330000 50.000000	ACT/360 1	(12.87) (124.60)	90.00 0.00	0.00 0.00	0.00 0.00	7,059.33 7,059.33
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255555	688506.SH CNE100006FN4	12/18/2024 12/18/2034	0 0	CNY 7.284225	27.414035 0.000000	0.00 0.00	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 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 7.284225	1.214954 1.299201	12,920.12 13,641.61	12,757.02 13,641.61	(884.59)	4.330000 50.000000	ACT/360 1	(1.82) (30.90)	90.00 0.00	0.00 0.00	0.00 0.00	(915.49) (915.49)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670295	002366.ZK CNE100000M21	01/21/2025 01/18/2035	0 0	CNY 7.284225	0.682296 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	156.49 0.00	0.00 0.00	156.49 156.49
SIEMENS LIMITED CMN	SDB3264922954	SIEM.NS INE003A01024	12/31/2024 01/02/2035	0 0	INR 86.415007	70.217549 0.000000	0.00 0.00	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 0.00	(182.54) (182.54)
SIGURD MICROELECTRONIC CORP CMN	SDB3260123651	6257.TW TW0006257009	09/24/2024 09/22/2034	92,000 92,000	TWD 32.730000	2.153987 2.150702	194,204.18 189,329.28	198,166.82 197,864.58	302.24	4.330000 30.000000	ACT/360 1	(24.39) (511.89)	90.00 0.00	8,535.30 0.00	0.00 0.00	8,325.65 8,325.65
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540432	300470.ZK CNE1000020P6	11/14/2024 11/16/2034	25,000 22,500	CNY 7.284225	5.008083 5.098580	109,268.96 115,029.11	125,202.06 127,464.51	(2,262.44)	4.330000 50.000000	ACT/360 1	(15.35) (254.86)	90.00 0.00	(260.00) (1.66)	0.00 0.00	(2,777.29) (2,777.29)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123479	601598.SH CNE100003GS8	09/25/2024 09/25/2034	1,073,100 1,073,100	CNY 7.284225	0.723481 0.730605	772,330.46 784,012.23	776,367.70 784,012.23	(7,644.53)	4.330000 50.000000	ACT/360 1	(105.03) (1,886.55)	90.00 0.00	0.00 0.00	0.00 0.00	(9,531.08) (9,531.08)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115552	603737.SH CNE1000027D7	11/07/2024 11/09/2034	26,300 25,000	CNY 7.284225	5.840017 5.693120	141,758.72 142,210.67	153,592.45 149,729.05	3,863.40	4.330000 50.000000	ACT/360 1	(19.07) (287.75)	90.00 0.00	0.00 0.00	0.00 0.00	3,575.65 3,575.65
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097738	601555.SH CNE1000019P8	10/17/2024 10/19/2034	16,300 16,300	CNY 7.284225	1.044723 1.065181	16,851.40 17,362.45	17,028.99 17,362.45	(333.46)	4.330000 50.000000	ACT/360 1	(2.32) (41.73)	90.00 0.00	0.00 0.00	0.00 0.00	(375.19) (375.19)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097734	600369.SH CNE0000016P6	10/17/2024 10/19/2034	0 0	CNY 7.284225	0.608164 0.000000	0.00 0.00	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 0.00	(106.66) (106.66)
STATE BANK OF INDIA CMN	SDB3264984555	SBI.NS INE062A01020	01/02/2025 01/02/2035	0 0	INR 86.415007	8.631603 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (5.48)	78.16 0.00	(89.50) (5.48)	0.00 0.00	(94.98) (94.98)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123528	002468.ZK CNE100000T99	09/25/2024 09/25/2034	361,600 385,600	CNY 7.284225	1.459318 1.383370	568,212.83 533,427.47	527,689.36 500,226.59	27,462.76	4.330000 50.000000	ACT/360 1	(72.05) (1,536.00)	90.00 0.00	9,975.45 (327.01)	0.00 0.00	35,902.21 35,902.21
SUFA TECHNOLOGY INDUSTRY CO LTD CNMC CMN CLASS A SERIES NORTHBOUND	SDB3265959676	000777.ZK CNE000000RW4	01/24/2025 01/25/2035	3,300 0	CNY 7.284225	2.381859 2.392553	0.00 0.00	7,860.14 7,895.43	(35.29)	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(35.29) (35.29)
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057904	600710.SH CNE000000KL2	01/07/2025 01/05/2035	0 0	CNY 7.284225	1.317916 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (33.37)	90.00 0.00	(1,351.54) (33.37)	0.00 0.00	(1,384.91) (1,384.91)
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790027	300274.ZK CNE1000018M7	10/31/2024 11/02/2034	40 40	CNY 7.284225	10.171295 10.082347	422.65 403.29	406.85 403.29	3.56	4.330000 50.000000	ACT/360 1	(0.05) (0.97)	90.00 0.00	0.00 0.00	0.00 0.00	2.59 2.59
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465942	300128.ZK CNE100000VF0	01/15/2025 01/16/2035	0 0	CNY 7.284225	0.698770 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	46.12 0.00	0.00 0.00	46.12 46.12
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115452	688106.SH CNE100003ZP4	11/07/2024 11/09/2034	33,048 32,248	CNY 7.284225	2.307727 2.322542	73,680.26 74,909.33	76,265.75 76,755.38	(489.63)	4.330000 50.000000	ACT/360 1	(10.03) (180.29)	90.00 0.00	0.00 0.00	0.00 0.00	(669.92) (669.92)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>Long (Cont.)</b>																
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116849	300394.ZK CNE100001XQ1	11/27/2024 11/27/2034	3,000 4,800	CNY 7.284225	15.501992 12.281841	74,383.19 59,039.33	46,505.98 36,845.52	9,660.45	4.330000 50.000000	ACT/360 1	(8.13) (357.34)	90.00 0.00	25,746.45 (284.21)	0.00 0.00	35,049.56 35,049.56
TAIWAN SEMICONDUCTOR MFG CO ORD CMN	SDB3264649691	2330.TW TW0002330008	12/26/2024 12/27/2034	10,000 10,000	TWD 32.730000	34.677666 34.624771	341,650.91 327,743.90	346,776.66 346,247.71	528.95	4.330000 30.000000	ACT/360 1	(42.27) (885.96)	90.00 0.00	18,503.81 0.00	0.00 0.00	18,146.79 18,146.79
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882568	300872.ZK CNE1000047J2	01/23/2025 01/25/2035	0 0	CNY 7.284225	2.040025 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	(10.86) 0.00	0.00 0.00	(10.86) (10.86)
TATA CONSULTANCY SERVICES LIMITED CMN	SDB3262868169	TCS.NS INE467B01029	11/19/2024 11/21/2034	0 0	INR 86.415007	47.971413 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (3,108.38)	78.16 0.00	40,147.34 (3,108.38)	0.00 0.00	37,038.96 37,038.96
TATA CONSULTANCY SERVICES LIMITED CMN	SDB3265960755	TCS.NS INE467B01029	01/22/2025 01/23/2035	0 13,683	INR 86.415007	47.971413 0.000000	657,184.95 643,393.60	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	(91.08) (181.87)	78.16 0.00	10,896.30 (181.87)	0.00 0.00	10,714.43 10,714.43
TATA ELXSI LTD CMN	SDB3265128022	TTEX.NS INE670A01012	01/06/2025 01/04/2035	799 799	INR 86.415007	73.528317 69.790971	56,939.47 55,762.99	58,749.13 55,762.99	2,986.14	4.330000 75.000000	ACT/360 1	(7.89) (141.81)	78.16 0.00	(1,505.01) (67.11)	0.00 0.00	1,339.32 1,339.32
TECO ELECTRIC AND MACHINERY CO CMN	SDB3260661477	1504.TW TW0001504009	10/09/2024 10/12/2034	286,000 286,000	TWD 32.730000	1.637641 1.635143	461,515.34 455,158.42	468,365.41 467,650.90	714.52	4.330000 30.000000	ACT/360 1	(58.59) (1,230.25)	90.00 0.00	12,492.48 0.00	0.00 0.00	11,976.74 11,976.74
TELEKOM MALAYSIA BERNAD (MYR) CMN	SDB3260121463	TLMM.KL MYL48630O006	09/24/2024 09/22/2034	364,600 364,600	MYR 4.444000	1.462646 1.488862	539,122.72 542,839.09	533,280.83 542,839.09	(9,558.26)	4.330000 150.000000	ACT/360 1	(87.75) (1,835.95)	100.00 0.00	0.00 0.00	0.00 0.00	(11,394.21) (11,394.21)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127408	601319.SH CNE100003F27	01/08/2025 01/08/2035	1,112,907 1,112,907	CNY 7.284225	0.970591 0.942448	1,044,162.73 1,048,857.18	1,080,177.03 1,048,857.18	31,319.85	4.330000 50.000000	ACT/360 1	(140.66) (1,797.59)	90.00 7,191.91	0.00 0.00	7,191.91 0.00	36,714.16 36,714.16
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3260188351	600717.SH CNE000000L16	09/26/2024 10/10/2034	41,800 73,300	CNY 7.284225	0.631502 0.664824	46,148.51 48,738.88	26,396.77 27,789.65	(1,392.88)	4.330000 50.000000	ACT/360 1	(6.50) (129.83)	90.00 0.00	(1,582.31) (70.84)	0.00 0.00	(3,105.02) (3,105.02)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122933	688819.SH CNE100004C29	09/25/2024 09/25/2034	98 98	CNY 7.284225	3.643490 3.717208	356.54 364.29	357.06 364.29	(7.22)	4.330000 50.000000	ACT/360 1	(0.05) (13.61)	90.00 0.00	(575.40) (12.73)	0.00 0.00	(596.23) (596.23)
TIANRUI CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264453049	002283.ZK CNE100000F79	12/23/2024 12/21/2034	111,700 111,700	CNY 7.284225	0.772903 0.726246	83,748.64 81,121.63	86,333.27 81,121.63	5,211.65	4.330000 50.000000	ACT/360 1	(10.92) (193.65)	90.00 0.00	0.00 0.00	0.00 0.00	5,018.00 5,018.00
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND	SDB3264520311	600211.SH CNE000000ZW7	12/24/2024 12/22/2034	17,900 17,700	CNY 7.284225	4.910612 4.882160	87,191.05 86,399.07	87,899.95 87,390.66	509.28	4.330000 50.000000	ACT/360 1	(11.60) (131.27)	90.00 573.73	0.00 0.00	573.73 0.00	951.74 951.74
TIGERAIR TAIWAN CO LTD CMN	SDB3264649734	6757.TW TW0006757008	12/26/2024 12/27/2034	4,000 4,000	TWD 32.730000	2.737550 2.733374	10,481.36 9,500.00	10,950.20 10,933.50	16.70	4.330000 30.000000	ACT/360 1	(1.23) (25.81)	90.00 0.00	1,433.50 0.00	0.00 0.00	1,424.39 1,424.39
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123446	603866.SH CNE100002524	09/25/2024 09/25/2034	792,300 781,800	CNY 7.284225	0.801733 0.897374	639,550.71 702,505.18	635,212.67 710,989.39	(75,776.72)	4.330000 50.000000	ACT/360 1	(93.38) (1,663.63)	90.00 0.00	0.00 0.00	0.00 0.00	(77,440.35) (77,440.35)
TONGWEI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390135	600438.SH CNE000001GS3	12/20/2024 12/21/2034	0 0	CNY 7.284225	2.718203 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	230,800 200,600	CNY 7.284225	0.728973 0.751094	146,293.37 151,493.62	168,246.86 173,352.47	(5,105.61)	4.330000 50.000000	ACT/360 1	(20.25) (306.95)	90.00 0.00	0.00 0.00	0.00 0.00	(5,412.56) (5,412.56)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055919	688599.SH CNE100003ZR0	11/06/2024 11/06/2034	98,389 98,389	CNY 7.284225	2.365385 2.616454	241,461.07 257,430.31	232,727.91 252,470.31	(24,702.40)	4.330000 50.000000	ACT/360 1	(34.32) (579.67)	90.00 0.00	0.00 0.00	0.00 0.00	(25,282.07) (25,282.07)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540433	600100.SH CNE000000RK9	11/14/2024 11/16/2034	432,100 432,100	CNY 7.284225	0.915677 0.923869	393,606.80 399,203.63	395,664.19 399,203.63	(3,539.44)	4.330000 50.000000	ACT/360 1	(53.48) (801.89)	90.00 0.00	0.00 0.00	0.00 0.00	(4,341.33) (4,341.33)
UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN	SDB3260661478	1216.TW TW0001216000	10/09/2024 10/12/2034	236,000 236,000	TWD 32.730000	2.395356 2.391702	560,087.94 582,085.27	565,304.00 564,441.67	862.33	4.330000 30.000000	ACT/360 1	(74.68) (1,569.38)	90.00 0.00	(17,643.60) 0.00	0.00 0.00	(18,350.64) (18,350.64)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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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>																
		UNBK.NS	01/09/2025	0	INR	1.269455	0.00	0.00		4.330000	ACT/360	0.00	78.16	1,823.57	0.00	1,580.76
UNION BANK OF INDIA CMN	SDB3265346298	INE692A01016	01/09/2035	0	86.415007	0.000000	0.00	0.00	0.00	75.000000	0	(242.81)	0.00	(242.81)	0.00	1,580.76
		2404.TW	12/26/2024	2,000	TWD	15.643141	31,419.68	31,286.28		4.330000	ACT/360	(3.80)	90.00	1,848.32	0.00	1,816.57
UNITED INFORMATION SYSTEMS CMN	SDB3264649695	TW0002404001	12/27/2034	2,000	32.730000	15.619280	29,390.24	31,238.56	47.72	30.000000	1	(79.46)	0.00	0.00	0.00	1,816.57
		2303.TW	12/19/2024	0	TWD	1.228231	0.00	0.00		4.330000	ACT/360	0.00	90.00	27.21	0.00	23.83
UNITED MICROELECTRONICS CORP ORD CMN	SDB3264390181	TW0002303005	12/20/2034	0	32.730000	0.000000	0.00	0.00	0.00	30.000000	0	(3.38)	0.00	(3.38)	0.00	23.83
		VDAN.NS	01/15/2025	0	INR	5.166927	0.00	0.00		4.330000	ACT/360	0.00	78.16	3,444.93	0.00	3,414.23
VEDANTA LIMITED CMN	SDB3265604668	INE205A01025	01/16/2035	0	86.415007	0.000000	0.00	0.00	0.00	75.000000	0	(30.70)	0.00	(30.70)	0.00	3,414.23
		VDAN.NS	12/31/2024	0	INR	5.166927	0.00	0.00		4.330000	ACT/360	0.00	78.16	(445.42)	0.00	(521.72)
VEDANTA LIMITED CMN	SDB3264922950	INE205A01025	01/02/2035	0	86.415007	0.000000	0.00	0.00	0.00	75.000000	0	(76.29)	0.00	(76.29)	0.00	(521.72)
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123379	300476.ZK	09/25/2024	0	CNY	8.010461	0.00	0.00		4.330000	ACT/360	0.00	90.00	2,253.07	0.00	2,222.77
		CNE1000020V4	09/25/2034	0	7.284225	0.000000	0.00	0.00	0.00	50.000000	0	(30.30)	0.00	(30.30)	0.00	2,222.77
VOLTRONIC POWER TECHNOLOGY CORP CMN	SDB3260121501	6409.TW	09/24/2024	3,000	TWD	58.203483	172,045.64	174,610.45		4.330000	ACT/360	(21.90)	90.00	4,222.16	0.00	4,029.10
		TW0006409006	09/22/2034	3,000	32.730000	58.114704	170,121.95	174,344.11	266.34	30.000000	1	(459.39)	0.00	0.00	0.00	4,029.10
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961820	300017.ZK	10/16/2024	62,500	CNY	1.389304	80,746.50	86,831.47		4.330000	ACT/360	(11.30)	90.00	(204.12)	0.00	1,832.85
		CNE100000GQ8	10/13/2034	62,500	7.284225	1.353809	84,613.07	84,613.07	2,218.40	50.000000	1	(181.44)	0.00	(4.55)	0.00	1,832.85
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054655	603609.SH	12/13/2024	71,700	CNY	1.117483	80,979.92	80,123.55		4.330000	ACT/360	(11.15)	90.00	0.00	0.00	(3,411.41)
		CNE100001VB7	12/14/2034	71,700	7.284225	1.162482	83,349.99	83,349.99	(3,226.44)	50.000000	1	(184.97)	0.00	0.00	0.00	(3,411.41)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588440	601168.SH	10/10/2024	127,800	CNY	2.384605	306,134.93	304,752.53		4.330000	ACT/360	(37.99)	90.00	132.52	0.00	23,738.12
		CNE100000619	10/12/2034	127,800	7.284225	2.194546	280,462.98	280,462.98	24,289.55	50.000000	1	(683.95)	0.00	(2.69)	0.00	23,738.12
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465931	688100.SH	01/15/2025	18,500	CNY	4.902375	82,396.25	90,693.93		4.330000	ACT/360	(10.34)	90.00	0.00	0.00	6,717.01
		CNE100003RR7	01/16/2035	17,000	7.284225	4.535014	76,475.15	83,897.76	6,796.17	50.000000	1	(79.16)	0.00	0.00	0.00	6,717.01
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201693	600157.SH	01/09/2025	0	CNY	0.212789	0.00	0.00		4.330000	ACT/360	0.00	90.00	(894.83)	0.00	(930.96)
		CNE000000WD4	01/11/2035	0	7.284225	0.000000	0.00	0.00	0.00	50.000000	0	(36.12)	0.00	(36.12)	0.00	(930.96)
WIPRO LIMITED CMN	SDB3265202619	WIPR.NS	01/07/2025	0	INR	3.676445	0.00	0.00		4.330000	ACT/360	0.00	78.16	(2,617.21)	0.00	(2,802.80)
		INE075A01022	01/09/2035	0	86.415007	0.000000	0.00	0.00	0.00	75.000000	0	(185.58)	0.00	(185.58)	0.00	(2,802.80)
WIPRO LIMITED CMN	SDB3265810629	WIPR.NS	01/21/2025	0	INR	3.676445	0.00	0.00		4.330000	ACT/360	0.00	78.16	4,772.70	0.00	4,712.27
		INE075A01022	01/18/2035	0	86.415007	0.000000	0.00	0.00	0.00	75.000000	1	(60.43)	0.00	(60.43)	0.00	4,712.27
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123077	600580.SH	09/25/2024	89,400	CNY	2.693492	240,791.78	240,798.16		4.330000	ACT/360	(28.52)	90.00	43.24	0.00	31,258.37
		CNE000001BJ3	09/25/2034	89,500	7.284225	2.338709	209,315.38	209,080.63	31,717.53	50.000000	1	(502.41)	0.00	(0.66)	0.00	31,258.37
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057906	600133.SH	01/07/2025	0	CNY	1.239665	0.00	0.00		4.330000	ACT/360	0.00	90.00	193.34	0.00	193.34
		CNE000000V71	01/05/2035	0	7.284225	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	193.34
WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882608	603259.SH	01/23/2025	0	CNY	7.465448	54,973.94	0.00		4.330000	ACT/360	(7.38)	90.00	(685.39)	0.00	(692.77)
		CNE1000031K4	01/25/2035	7,200	7.284225	0.000000	54,973.94	0.00	0.00	50.000000	1	(7.38)	0.00	(22.43)	0.00	(692.77)
WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921686	603259.SH	01/03/2025	0	CNY	7.465448	0.00	0.00		4.330000	ACT/360	0.00	90.00	(4,554.87)	0.00	(4,781.71)
		CNE1000031K4	01/05/2035	0	7.284225	0.000000	0.00	0.00	0.00	50.000000	0	(226.83)	0.00	(226.83)	0.00	(4,781.71)
WUXI TAJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057917	600667.SH	01/07/2025	37,100	CNY	0.925287	34,453.66	34,328.15		4.330000	ACT/360	(4.50)	90.00	0.00	0.00	813.30
		CNE000000B00	01/05/2035	37,100	7.284225	0.901461	33,444.21	33,444.21	883.95	50.000000	1	(70.65)	0.00	0.00	0.00	813.30

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
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 7.284225	1.076298 1.188086	6,506.15 7,128.52	6,457.79 7,128.52	(670.73)	4.330000 50.000000	ACT/360 1	(0.95) (17.09)	90.00 0.00	0.00 0.00	0.00 0.00	(687.82) (687.82)
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 7.284225	4.364225 4.273014	7,568.66 7,264.12	7,419.18 7,264.12	155.06	4.330000 50.000000	ACT/360 1	(0.98) (17.50)	90.00 0.00	0.00 0.00	0.00 0.00	137.56 137.56
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123659	600563.SH CNE000001D72	09/25/2024 09/25/2034	36,900 36,400	CNY 7.284225	16.500039 16.099459	606,724.66 585,659.72	608,851.46 594,070.02	14,781.43	4.330000 50.000000	ACT/360 1	(78.87) (1,032.35)	90.00 0.00	0.00 0.00	0.00 0.00	13,749.09 13,749.09
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123157	002925.ZK CNE1000033H6	09/25/2024 09/25/2034	16,100 16,100	CNY 7.284225	1.957655 2.127230	31,838.09 34,248.40	31,518.25 34,248.40	(2,730.15)	4.330000 50.000000	ACT/360 1	(4.56) (81.37)	90.00 0.00	0.00 0.00	0.00 0.00	(2,811.52) (2,811.52)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272404	000905.ZK CNE000000YL3	01/10/2025 01/11/2035	0 0	CNY 7.284225	0.952744 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 7.284225	5.627229 5.743783	296.99 292.93	286.99 292.93	(5.94)	4.330000 50.000000	ACT/360 1	(0.04) (0.71)	90.00 0.00	0.00 0.00	0.00 0.00	(6.65) (6.65)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406649	000697.ZK CNE000000800	01/14/2025 01/12/2035	0 0	CNY 7.284225	1.069434 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	21,000 21,000	CNY 7.284225	1.991976 1.993151	41,499.25 41,856.17	41,831.49 41,856.17	(24.68)	4.330000 50.000000	ACT/360 1	(5.61) (47.96)	90.00 0.00	0.00 0.00	0.00 0.00	(72.64) (72.64)
XINHUANET CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123375	603888.SH CNE100002G50	09/25/2024 09/25/2034	29,600 29,700	CNY 7.284225	3.013361 3.050787	88,869.20 90,608.37	89,195.49 90,303.30	(1,107.81)	4.330000 50.000000	ACT/360 1	(12.13) (284.74)	90.00 0.00	(428.94) (67.48)	0.00 0.00	(1,821.48) (1,821.48)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790001	002202.ZK CNE100000855	10/31/2024 11/02/2034	222,000 222,000	CNY 7.284225	1.354983 1.410682	305,608.97 313,171.40	300,806.19 313,171.40	(12,365.21)	4.330000 50.000000	ACT/360 1	(41.91) (754.15)	90.00 0.00	(7.95) (0.26)	0.00 0.00	(13,127.30) (13,127.30)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123069	002100.ZK CNE000001PZ9	09/25/2024 09/25/2034	0 0	CNY 7.284225	0.860764 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (54.37)	90.00 0.00	(2,272.69) (54.37)	0.00 0.00	(2,327.07) (2,327.07)
XINTEC INC CMN	SDB3260121502	3374.TWO TW0003374005	09/24/2024 09/22/2034	21,000 21,000	TWD 32.730000	6.416132 6.406345	137,087.43 126,768.28	134,738.77 134,533.24	205.53	4.330000 30.000000	ACT/360 1	(16.39) (343.37)	90.00 0.00	7,764.96 0.00	0.00 0.00	7,627.11 7,627.11
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123483	000400.ZK CNE0000007F6	09/25/2024 09/25/2034	148,100 148,300	CNY 7.284225	3.676438 3.725927	544,000.88 552,561.77	544,480.44 551,809.86	(7,329.43)	4.330000 50.000000	ACT/360 1	(74.02) (1,307.39)	90.00 1,506.22	(15.18) (2.10)	1,506.22 0.00	(7,145.78) (7,145.78)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND	SDB3264054674	300861.ZK CNE100004751	12/13/2024 12/14/2034	36,900 36,800	CNY 7.284225	2.553463 2.719621	94,886.04 100,098.96	94,222.79 100,354.00	(6,131.21)	4.330000 50.000000	ACT/360 1	(13.36) (239.33)	90.00 0.00	0.00 0.00	0.00 0.00	(6,370.54) (6,370.54)
YANGMING MARINE TRANSPORT CORP CMN	SDB3264792329	2609.TW TW0002609005	12/30/2024 12/28/2034	210,000 169,000	TWD 32.730000	2.071494 2.068334	345,918.49 388,829.28	435,013.75 434,350.14	663.61	4.330000 30.000000	ACT/360 1	(49.65) (1,024.73)	90.00 0.00	(38,780.85) 0.00	0.00 0.00	(39,141.97) (39,141.97)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055914	002847.ZK CNE100002JZ9	11/06/2024 11/06/2034	2,200 2,100	CNY 7.284225	7.443482 8.388615	16,533.74 17,711.09	16,375.66 18,454.95	(2,079.29)	4.330000 50.000000	ACT/360 1	(2.36) (38.75)	90.00 0.00	0.00 0.00	0.00 0.00	(2,118.05) (2,118.05)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122998	002643.ZK CNE1000019T0	09/25/2024 09/25/2034	52,850 47,550	CNY 7.284225	1.409896 1.378313	66,821.82 65,382.13	74,513.01 72,843.83	1,669.17	4.330000 50.000000	ACT/360 1	(8.79) (91.32)	90.00 0.00	0.00 0.00	0.00 0.00	1,577.85 1,577.85
YAPP AUTOMOTIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179000	603013.SH CNE1000031L2	11/08/2024 11/09/2034	138,600 138,600	CNY 7.284225	2.088074 2.026219	293,391.39 280,833.96	289,407.04 280,833.96	8,573.08	4.330000 50.000000	ACT/360 1	(37.85) (698.82)	90.00 0.00	67.19 (75.00)	0.00 0.00	7,941.44 7,941.44
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123468	300628.ZK CNE100002PCS	09/25/2024 09/25/2034	91,075 89,475	CNY 7.284225	5.621737 5.272231	504,544.07 471,170.74	511,999.73 480,168.41	31,831.32	4.330000 50.000000	ACT/360 1	(63.68) (1,064.11)	90.00 0.00	66.77 (5.08)	0.00 0.00	30,833.97 30,833.97

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260490837	300999.ZK CNE1000048D3	10/09/2024 10/11/2034	0 0	CNY 7.284225	4.204977 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (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	72,000 48,200	CNY 7.284225	2.243204 2.140527	106,901.91 101,491.61	161,510.66 154,117.92	7,392.74	4.330000 50.000000	ACT/360 1	(13.69) (299.93)	90.00 0.00	6,564.92 (66.78)	0.00 0.00	13,657.72 13,657.72
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961787	300415.ZK CNE100001YB1	10/16/2024 10/13/2034	74,000 74,000	CNY 7.284225	2.762133 2.739427	210,510.39 202,717.60	204,397.86 202,717.60	1,680.26	4.330000 50.000000	ACT/360 1	(27.31) (494.41)	90.00 0.00	7.55 (4.34)	0.00 0.00	1,193.40 1,193.40
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123527	002120.ZK CNE100000015	09/25/2024 09/25/2034	0 56,300	CNY 7.284225	1.017267 0.000000	58,127.61 57,816.95	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(7.76) (390.06)	90.00 0.00	(6,405.60) (390.06)	0.00 0.00	(6,795.66) (6,795.66)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123257	000807.ZK CNE000000VG9	09/25/2024 09/25/2034	207,300 207,300	CNY 7.284225	2.196527 1.849440	471,940.63 383,388.93	455,340.14 383,388.93	71,951.21	4.330000 50.000000	ACT/360 1	(52.67) (1,063.86)	90.00 0.00	14,566.16 (128.68)	0.00 0.00	85,453.50 85,453.50
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427096	600497.SH CNE000001HC5	10/08/2024 10/10/2034	88,200 88,200	CNY 7.284225	0.763293 0.761114	67,815.57 67,130.22	67,322.47 67,130.22	192.25	4.330000 50.000000	ACT/360 1	(9.02) (153.82)	90.00 0.00	0.00 0.00	0.00 0.00	38.43 38.43
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 7.284225	1.549925 1.556803	19,911.23 19,771.40	19,684.04 19,771.40	(87.35)	4.330000 50.000000	ACT/360 1	(2.65) (47.66)	90.00 0.00	0.00 0.00	0.00 0.00	(135.02) (135.02)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123235	600096.SH CNE000000S01	09/25/2024 09/25/2034	198,700 198,700	CNY 7.284225	2.962566 3.045325	596,726.90 605,106.08	588,661.94 605,106.08	(16,444.14)	4.330000 50.000000	ACT/360 1	(81.07) (1,456.91)	90.00 0.00	0.00 0.00	0.00 0.00	(17,901.05) (17,901.05)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185966	300674.ZK CNE100003FQ4	11/29/2024 11/30/2034	0 0	CNY 7.284225	2.663290 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (19.19)	90.00 0.00	(321.26) (19.19)	0.00 0.00	(340.45) (340.45)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122907	300718.ZK CNE1000035C2	09/25/2024 09/25/2034	2,100 2,100	CNY 7.284225	7.275997 4.191077	13,694.47 8,801.26	15,279.59 8,801.26	6,478.33	4.330000 50.000000	ACT/360 1	(1.25) (68.66)	90.00 0.00	10,130.67 (47.08)	0.00 0.00	16,540.35 16,540.35
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260264436	002011.ZK CNE000001JT5	09/27/2024 10/10/2034	109,100 110,900	CNY 7.284225	1.484029 1.476231	158,119.22 163,714.02	161,907.55 161,056.80	850.74	4.330000 50.000000	ACT/360 1	(21.89) (394.50)	90.00 0.00	39.27 (7.48)	0.00 0.00	495.52 495.52
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 7.284225	1.322035 1.394262	359,872.42 383,508.58	363,641.58 383,508.58	(19,867.01)	4.330000 50.000000	ACT/360 1	(51.13) (900.79)	90.00 0.00	0.00 0.00	0.00 0.00	(20,767.80) (20,767.80)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790021	600216.SH CNE0000010J2	10/31/2024 11/02/2034	3,400 3,400	CNY 7.284225	2.038652 2.165868	7,155.40 7,363.95	6,931.42 7,363.95	(432.53)	4.330000 50.000000	ACT/360 1	(0.99) (17.73)	90.00 0.00	0.00 0.00	0.00 0.00	(450.27) (450.27)
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 7.284225	2.649561 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 7.284225	2.649561 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	61,000 67,900	CNY 7.284225	3.075138 3.000259	205,119.72 203,717.59	187,583.44 183,015.80	4,567.64	4.330000 50.000000	ACT/360 1	(27.35) (540.26)	90.00 1,677.52	36.33 (123.04)	1,677.52 0.00	5,741.23 5,741.23
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 7.284225	0.960981 1.010556	13,729.16 14,450.95	13,742.02 14,450.95	(708.93)	4.330000 50.000000	ACT/360 1	(1.93) (34.71)	90.00 0.00	0.00 0.00	0.00 0.00	(743.64) (743.64)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123021	603568.SH CNE1000023N5	09/25/2024 09/25/2034	82,400 82,400	CNY 7.284225	2.789590 2.952961	230,467.44 243,324.00	229,862.20 243,324.00	(13,461.80)	4.330000 50.000000	ACT/360 1	(32.47) (581.38)	90.00 0.00	0.00 0.00	0.00 0.00	(14,043.18) (14,043.18)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427177	002372.ZK CNE100000MK9	10/08/2024 10/10/2034	226,900 215,400	CNY 7.284225	1.650141 1.718298	363,005.65 370,555.33	374,417.05 389,881.71	(15,464.66)	4.330000 50.000000	ACT/360 1	(49.61) (815.95)	90.00 0.00	0.00 0.00	0.00 0.00	(16,280.61) (16,280.61)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
ZHEJIANG WOLVO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123135	300357.ZK CNE100001R58	09/25/2024 09/25/2034	207,100 194,900	CNY 7.284225	2.681136 2.707125	515,311.31 528,192.44	555,263.33 560,645.52	(5,382.19)	4.330000 50.000000	ACT/360 1	(70.69) (1,052.60)	90.00 1,803.71	0.00 0.00	1,803.71 0.00	(4,631.09) (4,631.09)
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 7.284225	1.344000 1.357423	20,095.74 19,954.12	19,756.80 19,954.12	(197.31)	4.330000 50.000000	ACT/360 1	(2.68) (48.09)	90.00 0.00	0.00 0.00	0.00 0.00	(245.40) (245.40)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531305	300308.ZK CNE100001CY9	01/16/2025 01/18/2035	0 40	CNY 7.284225	17.537899 0.000000	650.94 611.24	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.08) (81.78)	90.00 0.00	5,388.05 (82.78)	0.00 0.00	5,306.26 5,306.26
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122823	600163.SH CNE000000W62	09/25/2024 09/25/2034	570,900 564,100	CNY 7.284225	0.724854 0.812241	418,319.64 458,714.53	413,819.18 463,708.52	(49,889.34)	4.330000 50.000000	ACT/360 1	(60.98) (1,011.94)	90.00 0.00	0.00 0.00	0.00 0.00	(50,901.28) (50,901.28)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115493	600918.SH CNE100004900	11/07/2024 11/09/2034	43,700 43,700	CNY 7.284225	0.862137 0.893058	37,419.79 39,026.66	37,675.39 39,026.66	(1,351.27)	4.330000 50.000000	ACT/360 1	(5.21) (92.22)	90.00 0.00	0.00 0.00	0.00 0.00	(1,443.49) (1,443.49)
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 7.284225	1.861557 1.812223	54,290.59 54,004.25	55,474.40 54,004.25	1,470.15	4.330000 50.000000	ACT/360 1	(7.25) (127.11)	90.00 0.00	0.00 0.00	0.00 0.00	1,343.04 1,343.04
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122849	688772.SH CNE100005030	09/25/2024 09/25/2034	68 68	CNY 7.284225	2.089447 2.195911	146.82 149.32	142.08 149.32	(7.24)	4.330000 50.000000	ACT/360 1	(0.02) (0.36)	90.00 0.00	0.00 0.00	0.00 0.00	(7.60) (7.60)
ZHUZHOU CRRR TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123097	688187.SH CNE100004QK2	09/25/2024 09/25/2034	21,083 21,083	CNY 7.284225	6.261476 6.522119	128,416.17 137,505.84	132,010.70 137,505.84	(5,495.14)	4.330000 50.000000	ACT/360 1	(18.32) (318.77)	90.00 0.00	0.00 0.00	0.00 0.00	(5,813.91) (5,813.91)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123508	300726.ZK CNE1000035L3	09/25/2024 09/25/2034	3,100 2,100	CNY 7.284225	3.974342 4.162575	8,423.17 8,918.84	12,320.46 12,903.98	(583.52)	4.330000 50.000000	ACT/360 1	(1.19) (21.39)	90.00 0.00	0.00 0.00	0.00 0.00	(604.91) (604.91)
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 7.284225	0.657585 0.686905	57,341.45 59,898.12	57,341.45 59,898.12	(2,556.67)	4.330000 50.000000	ACT/360 1	(8.01) (144.02)	90.00 0.00	0.00 0.00	0.00 0.00	(2,700.69) (2,700.69)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265743550	601899.SH CNE100000B24	01/21/2025 01/19/2035	77,800 77,800	CNY 7.284225	2.180053 2.202237	173,082.52 171,334.06	169,608.16 171,334.06	(1,725.90)	4.330000 50.000000	ACT/360 1	(23.01) (69.00)	90.00 0.00	0.00 0.00	0.00 0.00	(1,794.90) (1,794.90)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265057964	601899.SH CNE100000B24	01/07/2025 01/05/2035	0 0	CNY 7.284225	2.180053 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 7.284225	5.642330 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	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>73,733,520.99</b>	<b>73,716,053.91</b>				<b>(10,039.52)</b>		<b>159,524.99</b>	<b>19,438.08</b>	<b>(780,401.71)</b>
							<b>74,678,950.18</b>	<b>74,505,846.05</b>	<b>(789,792.14)</b>			<b>(177,251.84)</b>	<b>27,117.27</b>	<b>(28,880.66)</b>	<b>0.00</b>	<b>(780,401.71)</b>

<b>Short</b>																
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3260962153	688536.SH CNE1000042T2	10/16/2024 10/13/2034	(12,803) (12,103)	CNY 7.284225	12.435091 12.025034	(146,545.75) (145,461.85)	(159,206.47) (153,956.51)	(5,249.96)	4.330000 (1,629.852100)	ACT/360 1	(48.85) (134.86)	100.00 0.00	0.00 0.00	0.00 0.00	(5,384.83) (5,384.83)
ACER INCORPORATED ORD CMN	SDB3265127447	2353.TW TW0002353000	01/07/2025 01/05/2035	0 0	TWD 32.730000	1.136572 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 7.284225	25.509920 25.832002	(2,544.26) (2,557.37)	(2,525.48) (2,557.37)	31.89	4.330000 (725.000000)	ACT/360 1	(0.20) (3.50)	100.00 0.00	0.00 0.00	0.00 0.00	28.39 28.39
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN	SDB3262115492	8086.TWO TW0008086000	11/06/2024 11/08/2034	(24,000) (24,000)	TWD 32.730000	2.942255 2.937767	(72,185.95) (80,609.65)	(70,614.12) (70,506.41)	(107.71)	4.330000 (898.958300)	ACT/360 1	(8.33) (193.28)	100.00 0.00	10,103.25 0.00	0.00 0.00	9,802.26 9,802.26

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857817	601288.SH CNE10000RJ0	01/02/2025 01/02/2035	0 0	CNY 7.284225	0.694652 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	0 0	CNY 7.284225	5.706853 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,440.068400)	ACT/360 0	0.00 (228.15)	100.00 0.00	1,820.35 (228.15)	0.00 0.00	1,592.20 1,592.20
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD	SDB3260121431	AOT_n.BK TH0765010R16	09/24/2024 09/22/2034	(658,700) (654,400)	THB 33.925000	1.680177 1.736698	(1,112,498.98) (1,136,707.02)	(1,106,732.50) (1,143,962.86)	37,230.36	4.330000 (66.385200)	ACT/360 1	116.21 2,294.84	100.00 (11,060.05)	9,098.85 192.06	0.00 0.00	37,564.01 37,564.01
ALCHIP TECHNOLOGIES LTD CMN	SDB3262115577	3661.TW KYG022421088	11/06/2024 11/08/2034	(4,000) (4,000)	TWD 32.730000	95.630920 95.485052	(386,187.54) (400,000.00)	(382,523.68) (381,940.21)	(583.47)	4.330000 (400.000000)	ACT/360 1	5.20 145.19	100.00 0.00	18,059.79 0.00	0.00 0.00	17,621.52 17,621.52
ALCOR MICRO, CORP. CMN	SDB3260427104	8054.TWO TW0008054008	09/30/2024 09/29/2034	(6,000) (6,000)	TWD 32.730000	3.513596 3.508237	(21,139.65) (25,152.44)	(21,081.58) (21,049.42)	(32.15)	4.330000 (1,058.333300)	ACT/360 1	(3.19) (76.29)	100.00 0.00	4,103.02 0.00	0.00 0.00	3,994.57 3,994.57
ALL RING TECH CO LTD ORD CMN	SDB3260121419	6187.TWO TW0006187008	09/24/2024 09/22/2034	(3,000) (3,000)	TWD 32.730000	13.137794 13.117755	(37,840.89) (36,768.29)	(39,413.38) (39,353.26)	(60.12)	4.330000 (783.333300)	ACT/360 1	(3.81) (72.50)	100.00 0.00	(2,584.97) 0.00	0.00 0.00	(2,717.58) (2,717.58)
ALLIS ELECTRIC CO., LTD. CMN	SDB3260588365	1514.TW TW0001514008	10/02/2024 10/04/2034	(29,000) (29,000)	TWD 32.730000	3.003361 2.998780	(84,659.26) (88,856.70)	(87,097.46) (86,964.62)	(132.84)	4.330000 (1,285.344800)	ACT/360 1	(19.54) (417.86)	100.00 0.00	1,892.08 0.00	0.00 0.00	1,341.37 1,341.37
ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265882596	300458.ZK CNE100001ZN3	01/23/2025 01/25/2035	(6,200) (2,200)	CNY 7.284225	6.401505 6.184488	(12,473.22) (12,473.22)	(39,689.33) (38,343.83)	(1,345.50)	4.330000 (1,175.000000)	ACT/360 1	(2.57) (2.57)	100.00 0.00	0.00 0.00	0.00 0.00	(1,348.07) (1,348.07)
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263985553	000543.ZK CNE000000DF9	12/12/2024 12/14/2034	(85,300) (85,300)	CNY 7.284225	0.973336 1.080203	(80,380.49) (92,141.32)	(83,025.58) (92,141.32)	9,115.74	4.330000 (1,822.303600)	ACT/360 1	(29.61) (576.33)	100.00 0.00	217.96 (10.68)	0.00 0.00	8,757.36 8,757.36
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123442	002432.ZK CNE100000Q84	09/25/2024 09/25/2034	0 0	CNY 7.284225	5.466608 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,196.052600)	ACT/360 0	0.00 (32.35)	100.00 0.00	578.30 (32.35)	0.00 0.00	545.95 545.95
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262800206	000898.ZK CNE000000SQ4	11/20/2024 11/20/2034	0 (154,000)	CNY 7.284225	0.310259 0.000000	(48,583.15) (50,473.19)	0.00 0.00	0.00	4.330000 (1,189.902500)	ACT/360 1	(9.99) (197.76)	100.00 0.00	2,876.46 (226.39)	0.00 0.00	2,678.70 2,678.70
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426667	603031.SH CNE1000030R1	12/04/2024 12/04/2034	(37,003) (34,403)	CNY 7.284225	3.686048 3.657966	(123,849.49) (126,036.08)	(136,394.82) (135,355.71)	(1,039.11)	4.330000 (1,551.906800)	ACT/360 1	(38.23) (498.81)	100.00 0.00	2,231.39 (21.62)	0.00 0.00	693.48 693.48
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959725	600199.SH CNE000000X61	01/24/2025 01/25/2035	0 0	CNY 7.284225	1.566399 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,115.000000)	ACT/360 0	0.00 0.00	100.00 0.00	166.81 (10.34)	0.00 0.00	166.81 166.81
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260121441	688639.SH CNE1000052M6	09/25/2024 09/25/2034	(78) (78)	CNY 7.284225	3.734097 4.398651	(291.77) (343.09)	(291.26) (343.09)	51.84	4.330000 (975.000000)	ACT/360 1	(0.04) (0.71)	100.00 0.00	0.00 0.00	0.00 0.00	51.13 51.13
ANHUI JIANGHUAI AUTOMOBILE GROUP CORP.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959649	600418.SH CNE0000018M9	01/24/2025 01/25/2035	(5,300) 0	CNY 7.284225	5.660177 5.546725	0.00 0.00	(29,998.94) (29,397.64)	(601.29)	4.330000 (1,350.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(601.29) (601.29)
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390138	603589.SH CNE1000022S6	12/20/2024 12/21/2034	(11,500) (11,500)	CNY 7.284225	5.021811 5.230576	(58,188.69) (60,151.63)	(57,750.82) (60,151.63)	2,400.80	4.330000 (1,850.000000)	ACT/360 1	(22.67) (278.57)	100.00 0.00	0.00 0.00	0.00 0.00	2,122.23 2,122.23
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649867	301217.ZK CNE100005790	12/30/2024 01/02/2035	(24,200) (24,200)	CNY 7.284225	1.464809 1.513103	(37,445.34) (36,617.09)	(35,448.38) (36,617.09)	1,168.71	4.330000 (1,576.239600)	ACT/360 1	(11.99) (198.55)	100.00 0.00	0.00 0.00	0.00 0.00	970.16 970.16
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127468	601801.SH CNE100000KB2	01/08/2025 01/08/2035	0 0	CNY 7.284225	0.899203 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,525.000000)	ACT/360 0	0.00 (57.27)	100.00 0.00	2,005.13 (57.27)	0.00 0.00	1,947.85 1,947.85
ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406644	603308.SH CNE100001SN8	01/14/2025 01/12/2035	(5,200) (5,200)	CNY 7.284225	2.800572 2.235503	(13,493.03) (11,624.62)	(14,562.98) (11,624.62)	(2,938.36)	4.330000 (600.000000)	ACT/360 1	(0.85) (6.43)	100.00 0.00	0.00 0.00	0.00 0.00	(2,944.79) (2,944.79)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
ASE TECHNOLOGY HOLDING CO LTD CMN	SDB3265959622	3711.TW TW0003711008	01/23/2025 01/24/2035	0 (1,000)	TWD 32.730000	5.407883 0.000000	(5,205.07) (5,205.07)	0.00 0.00	0.00	4.330000 (40.000000)	ACT/360 1	0.57 0.57	100.00 0.00	(141.06) 0.57	0.00 0.00	(140.49) (140.49)
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038193	688220.SH CNE100005RF7	01/27/2025 01/25/2035	(2,900) 0	CNY 7.284225	8.809448 8.997826	0.00 0.00	(25,547.40) (26,093.70)	546.30	4.328984 (1,275.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	546.30 546.30
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260963914	688208.SH CNE100003RF2	10/16/2024 10/13/2034	(39) (39)	CNY 7.284225	5.277157 5.347754	(194.78) (208.56)	(205.81) (208.56)	2.75	4.330000 (1,125.000000)	ACT/360 1	(0.04) (0.65)	100.00 0.00	0.00 0.00	0.00 0.00	2.10 2.10
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261588073	600733.SH CNE000000LP1	10/28/2024 10/26/2034	(268,100) (268,100)	CNY 7.284225	1.057079 1.083226	(289,252.02) (290,412.97)	(283,402.83) (290,412.97)	7,010.14	4.330000 (1,871.587000)	ACT/360 1	(115.45) (957.64)	100.00 0.00	0.00 0.00	0.00 0.00	6,052.50 6,052.50
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179005	603398.SH CNE1000023W6	11/08/2024 11/09/2034	(30,700) (30,700)	CNY 7.284225	2.368131 3.058075	(88,004.19) (93,882.90)	(72,701.63) (93,882.90)	21,181.27	4.330000 (2,185.993400)	ACT/360 1	(42.15) (646.77)	100.00 0.00	0.00 0.00	0.00 0.00	20,534.50 20,534.50
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260188346	BCP_n.BK TH0420010R18	09/25/2024 09/27/2034	(545,300) (545,300)	THB 33.925000	1.002211 1.057979	(537,755.23) (576,915.76)	(546,505.53) (576,915.76)	30,410.23	4.330000 (968.081700)	ACT/360 1	(75.22) (1,579.26)	100.00 0.00	167.02 (3.35)	0.00 0.00	28,997.99 28,997.99
BANGKOK DUSIT MED SVCS PCL NVDR CMN	SDB3264650037	BDM5_n.BK TH0264010R10	12/26/2024 12/27/2034	(1,657,800) (1,647,000)	THB 33.925000	0.698600 0.720988	(1,153,917.85) (1,187,583.20)	(1,158,138.84) (1,195,253.22)	37,114.38	4.330000 (50.000000)	ACT/360 1	126.81 2,917.38	100.00 0.00	14,259.80 315.76	0.00 0.00	54,291.56 54,291.56
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054670	601169.SH CNE100000734	12/13/2024 12/14/2034	(226,234) (504,034)	CNY 7.284225	0.811342 0.839854	(404,752.41) (423,314.97)	(183,553.22) (190,003.53)	6,450.31	4.330000 (175.000000)	ACT/360 1	31.24 (127.72)	100.00 (10,160.74)	42,051.96 (13.73)	(10,160.74) 0.00	38,213.81 38,213.81
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649828	601328.SH CNE1000000S2	12/30/2024 01/02/2035	0 0	CNY 7.284225	1.015894 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (825.000000)	ACT/360 0	0.00 (37.85)	100.00 0.00	6,925.36 (37.85)	0.00 0.00	6,887.50 6,887.50
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242822	601229.SH CNE100002FM5	11/29/2024 11/30/2034	(4) (4)	CNY 7.284225	1.268495 1.249539	(4.94) (5.00)	(5.07) (5.00)	(0.08)	4.330000 (150.000000)	ACT/360 1	0.00 250.00	100.00 0.00	21,852.49 0.00	0.00 0.00	22,102.42 22,102.42
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3263247203	BANPU_n.BK TH0148010R15	11/29/2024 11/29/2034	(3,346,200) (3,181,000)	THB 33.925000	0.151805 0.172536	(482,252.32) (551,577.37)	(507,971.41) (577,339.12)	69,367.72	4.330000 (1,110.686800)	ACT/360 1	(82.44) (1,720.30)	100.00 0.00	325.73 (6.14)	0.00 0.00	67,973.14 67,973.14
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266102892	300446.ZK CNE100001Z90	02/05/2025 01/26/2035	(2,100) 0	CNY 7.284225	2.304981 2.336984	0.00 0.00	(4,840.46) (4,907.67)	67.21	4.328464 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	67.21 67.21
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670324	300446.ZK CNE100001Z90	01/21/2025 01/18/2035	0 (4,900)	CNY 7.284225	2.304981 0.000000	(11,436.43) (10,873.18)	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 1	(5.76) (16.80)	100.00 0.00	(308.14) (163.86)	0.00 0.00	(324.94) (324.94)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649802	002552.ZK CNE1000010H4	12/30/2024 01/02/2035	0 0	CNY 7.284225	2.159461 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	(54,500) (51,600)	CNY 7.284225	0.809969 0.841319	(43,338.84) (45,851.86)	(44,143.34) (45,851.86)	1,708.52	4.330000 (785.562000)	ACT/360 1	(4.23) (20.33)	100.00 0.00	0.00 0.00	0.00 0.00	1,688.20 1,688.20
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531298	301085.ZK CNE100004S54	01/16/2025 01/18/2035	0 0	CNY 7.284225	9.008508 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (1.21)	100.00 0.00	(154.52) (1.21)	0.00 0.00	(155.74) (155.74)
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) (2,808)	CNY 7.284225	2.946092 3.070544	(8,475.04) (8,622.09)	(8,272.63) (8,622.09)	349.46	4.330000 (1,250.000000)	ACT/360 1	(1.91) (250.55)	100.00 0.00	12,599.78 (220.99)	0.00 0.00	12,698.69 12,698.69
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127486	300579.ZK CNE100002DZ2	01/08/2025 01/08/2035	(3,500) (3,500)	CNY 7.284225	3.653100 3.791203	(12,676.35) (13,269.21)	(12,785.85) (13,269.21)	483.36	4.330000 (1,925.000000)	ACT/360 1	(5.18) (88.42)	100.00 0.00	30.71 (6.59)	0.00 0.00	425.66 425.66
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3266102886	603569.SH CNE100002GG5	02/05/2025 01/26/2035	(22,600) 0	CNY 7.284225	0.966472 0.974501	0.00 0.00	(21,842.27) (22,023.71)	181.45	4.328464 (2,138.324873)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	181.45 181.45

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127492	603569.SH CNE100002GG5	01/08/2025 01/08/2035	0 0	CNY 7.284225	0.966472 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	53.50
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127421	603569.SH CNE100002GG5	01/08/2025 01/08/2035	0 0	CNY 7.284225	0.966472 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	58.72
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300212.ZK CNE1000012M0	12/03/2024 12/01/2034	(238,000) (238,000)	CNY 7.284225	2.849994 3.052253	(696,223.78) (726,436.11)	(678,298.65) (726,436.11)	48,137.46	4.330000 (1,734.747800)	ACT/360 1	(248.12) (3,690.61)	100.00 0.00	0.00 0.00	0.00	44,446.85
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123656	300073.ZK CNE100000NN1	09/25/2024 09/25/2034	(38,500) (38,200)	CNY 7.284225	5.105553 5.487202	(200,121.82) (209,694.10)	(196,563.81) (211,257.27)	14,693.47	4.330000 (1,821.858600)	ACT/360 1	(76.05) (1,338.01)	100.00 0.00	0.00 0.00	0.00	13,355.45
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921700	300251.ZK CNE100001617	01/03/2025 01/05/2035	0 (126,300)	CNY 7.284225	1.306934 0.000000	(161,792.57) (157,144.08)	0.00 0.00	0.00	4.330000 (1,719.794100)	ACT/360 1	(58.39) (1,086.81)	100.00 0.00	(2,202.16) (1,086.81)	0.00	(3,288.97)
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123352	603588.SH CNE100001V11	09/25/2024 09/25/2034	(329,034) (240,034)	CNY 7.284225	0.698770 0.701877	(166,200.74) (168,525.44)	(229,919.18) (230,941.44)	1,022.26	4.330000 (1,309.162600)	ACT/360 1	(40.17) (901.29)	100.00 0.00	7,273.69 (211.20)	0.00	7,394.66
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530575	300523.ZK CNE100002813	12/05/2024 12/07/2034	(65,930) (45,030)	CNY 7.284225	2.432654 2.508434	(110,264.24) (114,014.65)	(160,384.89) (165,381.02)	4,996.14	4.330000 (1,187.413900)	ACT/360 1	(22.66) (249.38)	100.00 0.00	4,562.66 (33.25)	0.00	9,309.41
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 7.284225	0.512065 0.527128	(396,290.41) (404,655.61)	(393,092.68) (404,655.61)	11,562.93	4.330000 (1,782.806100)	ACT/360 1	(147.58) (2,605.79)	100.00 0.00	0.00 0.00	0.00	8,957.14
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3266038216	300291.ZK CNE100001BX3	01/27/2025 01/25/2035	(32,600) 0	CNY 7.284225	0.674059 0.677154	0.00 0.00	(21,974.33) (22,075.21)	100.87	4.328984 (2,000.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00	100.87
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127500	300291.ZK CNE100001BX3	01/08/2025 01/08/2035	0 0	CNY 7.284225	0.674059 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 0	0.00 (28.13)	100.00 0.00	(204.24) (28.13)	0.00	(232.38)
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116843	300418.ZK CNE100001YF2	11/27/2024 11/27/2034	(1,300) (7,600)	CNY 7.284225	4.824123 5.254892	(37,676.69) (39,937.18)	(6,271.36) (6,831.36)	560.00	4.330000 (1,925.000000)	ACT/360 1	(15.34) (276.91)	100.00 0.00	1,991.33 (379.09)	0.00	2,274.42
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743552	300010.ZK CNE100000GX4	01/21/2025 01/19/2035	0 0	CNY 7.284225	0.995301 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,900.000000)	ACT/360 1	0.00 (4.79)	100.00 0.00	93.99 (4.79)	0.00	89.20
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265810053	300166.ZK CNE100000ZB0	01/22/2025 01/22/2035	(56,600) (36,300)	CNY 7.284225	1.415387 1.410639	(52,499.49) (50,500.94)	(80,110.92) (79,842.14)	(268.78)	4.330000 (1,075.000000)	ACT/360 1	(9.60) (18.30)	100.00 0.00	0.00 0.00	0.00	(287.09)
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589510	300166.ZK CNE100000ZB0	12/06/2024 12/07/2034	0 0	CNY 7.284225	1.415387 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,480.347200)	ACT/360 0	0.00 (173.81)	100.00 0.00	(11,155.07) (173.81)	0.00	(11,328.88)
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054759	002819.ZK CNE100002BX1	12/13/2024 12/14/2034	(91) (91)	CNY 7.284225	3.334603 3.711746	(316.78) (337.77)	(303.45) (303.77)	34.32	4.330000 (2,250.000000)	ACT/360 1	(0.16) (2.81)	100.00 0.00	0.00 0.00	0.00	31.51
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261588083	688066.SH CNE100003M69	10/28/2024 10/26/2034	(13) (13)	CNY 7.284225	2.513651 2.785858	(33.43) (36.22)	(32.68) (36.22)	3.54	4.330000 (1,725.000000)	ACT/360 1	(0.01) (0.21)	100.00 0.00	0.00 0.00	0.00	3.33
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760892	688169.SH CNE100003R80	10/15/2024 10/12/2034	(1,099) (1,099)	CNY 7.284225	31.462510 30.089040	(35,271.02) (33,067.85)	(34,577.30) (33,067.85)	(1,509.44)	4.330000 (1,391.674200)	ACT/360 1	(9.66) (126.89)	100.00 0.00	0.00 0.00	0.00	(1,636.33)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054753	000860.ZK CNE000000XH3	12/13/2024 12/14/2034	(88,629) (86,029)	CNY 7.284225	2.333810 2.616961	(203,960.99) (225,793.24)	(206,843.28) (231,938.65)	25,095.37	4.330000 (1,881.659300)	ACT/360 1	(79.45) (1,303.68)	100.00 0.00	0.00 0.00	0.00	23,791.69

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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 SINOHYTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127496	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.284225	2.996887 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 7.284225	5.038285 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	(98,009) (98,009)	CNY 7.284225	1.876658 1.978752	(189,665.45) (193,935.51)	(183,929.39) (193,935.51)	10,006.13	4.330000 (1,689.214700)	ACT/360 1	0.00 (845.64)	100.00 0.00	0.00 0.00	0.00 0.00	9,160.49 9,160.49
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707306	300229.ZK CNE100001401	12/10/2024 12/08/2034	(64,400) (64,400)	CNY 7.284225	2.364013 2.609524	(164,027.70) (168,053.32)	(152,242.41) (168,053.32)	15,810.90	4.330000 (1,824.534100)	ACT/360 1	(62.92) (286.61)	100.00 0.00	0.00 0.00	0.00 0.00	15,524.29 15,524.29
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123499	600861.SH CNE000000GSS5	09/25/2024 09/25/2034	(47,048) (47,048)	CNY 7.284225	2.462856 2.624492	(116,105.24) (123,477.11)	(115,872.47) (123,477.11)	7,604.64	4.330000 (2,113.362900)	ACT/360 1	(53.31) (950.75)	100.00 0.00	725.18 (43.42)	0.00 0.00	7,379.07 7,379.07
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057896	600246.SH CNE0000014S5	01/07/2025 01/05/2035	0 0	CNY 7.284225	0.841545 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	(129,900) (112,300)	CNY 7.284225	0.691906 0.703588	(79,137.47) (78,988.73)	(89,878.61) (91,396.06)	1,517.46	4.330000 (1,590.894900)	ACT/360 1	(25.47) (256.88)	100.00 0.00	(5,271.44) (184.59)	0.00 0.00	(4,010.86) (4,010.86)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123644	603392.SH CNE100004090	09/25/2024 09/25/2034	(36,600) (36,600)	CNY 7.284225	9.388782 9.622134	(345,291.50) (352,170.10)	(343,629.42) (352,170.10)	8,540.69	4.330000 (2,072.267700)	ACT/360 1	(156.40) (2,807.92)	100.00 0.00	250.23 (11.93)	0.00 0.00	5,983.00 5,983.00
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057929	000729.ZK CNE000000S84	01/07/2025 01/05/2035	0 (12,500)	CNY 7.284225	1.555416 0.000000	(20,109.80) (20,589.19)	0.00 0.00	0.00	4.330000 (575.000000)	ACT/360 1	(0.74) (13.46)	100.00 0.00	1,178.49 (15.55)	0.00 0.00	1,165.03 1,165.03
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800208	688608.SH CNE100005XM1	11/20/2024 11/20/2034	(1,300) (1,300)	CNY 7.284225	49.833716 44.433064	(62,302.28) (57,762.98)	(64,783.83) (57,762.98)	(7,020.85)	4.330000 (1,288.461500)	ACT/360 1	(15.35) (245.68)	100.00 0.00	0.00 0.00	0.00 0.00	(7,266.52) (7,266.52)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127409	603719.SH CNE100003R72	01/08/2025 01/08/2035	0 0	CNY 7.284225	2.239085 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	(36,470) (36,470)	CNY 7.284225	2.520515 2.620321	(93,437.49) (95,563.12)	(91,923.19) (95,563.12)	3,639.93	4.330000 (1,206.852200)	ACT/360 1	(19.83) (382.69)	100.00 0.00	1,278.87 (41.85)	0.00 0.00	4,536.11 4,536.11
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 7.284225	0.653467 0.692820	(162,815.45) (169,255.88)	(159,641.97) (169,255.88)	9,613.92	4.330000 (1,343.542700)	ACT/360 1	(40.41) (628.33)	100.00 0.00	0.00 0.00	0.00 0.00	8,985.58 8,985.58
BORA PHARMACEUTICALS CO., LTD. CMN	SDB3260661389	6472.TW TW0006472004	10/09/2024 10/12/2034	(29,000) (29,000)	TWD 32.730000	24.564620 24.527151	(699,743.75) (664,878.04)	(712,373.97) (711,287.38)	(1,086.59)	4.330000 (650.000000)	ACT/360 1	(46.37) (906.00)	100.00 0.00	(46,409.34) 0.00	0.00 0.00	(48,401.93) (48,401.93)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260121473	688166.SH CNE100003PR1	09/25/2024 09/25/2034	(27) (27)	CNY 7.284225	4.077304 4.124162	(107.12) (111.35)	(110.09) (111.35)	1.27	4.330000 (1,300.000000)	ACT/360 1	(0.03) (0.47)	100.00 0.00	0.00 0.00	0.00 0.00	0.80 0.80
BROADDEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921772	300548.ZK CNE100002D38	01/03/2025 01/05/2035	0 0	CNY 7.284225	7.657644 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)
BROADDEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127490	300548.ZK CNE100002D38	01/08/2025 01/08/2035	0 0	CNY 7.284225	7.657644 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)
BROADDEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406686	300548.ZK CNE100002D38	01/14/2025 01/12/2035	0 0	CNY 7.284225	7.657644 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (9.20)	100.00 0.00	372.28 (9.20)	0.00 0.00	363.08 363.08
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983870	300796.ZK CNE100003QP3	01/06/2025 01/05/2035	0 0	CNY 7.284225	1.382439 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (83.66)	100.00 0.00	6.53 (83.66)	0.00 0.00	(77.13) (77.13)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882588	300796.ZK CNE100003QP3	01/23/2025 01/25/2035	(15,000) (15,000)	CNY 7.284225	1.382439 1.406018	(21,090.27) (21,090.27)	(20,736.59) (21,090.27)	353.68	4.330000 (2,250.000000)	ACT/360 1	(10.64) (10.64)	100.00 0.00	0.00 0.00	0.00 0.00	343.04 343.04
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3264390770	BTS_n.BK TH0221010R10	12/19/2024 12/20/2034	(398,100) (398,100)	THB 33.925000	0.172439 0.177382	(67,971.20) (70,615.89)	(68,648.05) (70,615.89)	1,967.84	4.330000 (1,225.000000)	ACT/360 1	(14.64) (778.20)	100.00 0.00	10,187.69 (493.29)	0.00 0.00	11,377.33 11,377.33
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3264716756	BH_n.BK TH0168010R13	12/26/2024 12/27/2034	0 0	THB 33.925000	5.571113 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (400.000000)	ACT/360 0	0.00 10.65	100.00 0.00	8,400.66 10.65	0.00 0.00	8,411.31 8,411.31
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265959615	002594.ZK CNE100001526	01/24/2025 01/25/2035	(2,800) 0	CNY 7.284225	38.042482 39.191519	0.00 0.00	(106,518.95) (109,736.25)	3,217.30	4.330000 (275.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	3,217.30 3,217.30
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 7.284225	0.904695 0.928934	(73,321.54) (75,336.54)	(73,370.74) (75,336.54)	1,965.79	4.330000 (1,360.696600)	ACT/360 1	(18.65) (326.41)	100.00 0.00	0.00 0.00	0.00 0.00	1,639.38 1,639.38
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262867370	688262.SH CNE1000055F3	11/21/2024 11/24/2034	(26,937) (26,937)	CNY 7.284225	3.576221 3.686546	(99,289.78) (99,304.49)	(96,332.67) (99,304.49)	2,971.82	4.330000 (1,827.275600)	ACT/360 1	(38.45) (432.30)	100.00 0.00	0.00 0.00	0.00 0.00	2,539.52 2,539.52
CAL-COMP ELEC (THAILAND) PCL NVDR CMN	SDB3264922958	CCET_n.BK TH0639010R13	01/03/2025 01/05/2035	0 0	THB 33.925000	0.260870 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.174200)	ACT/360 1	0.00 (111.35)	100.00 0.00	1,856.12 (111.35)	0.00 0.00	1,744.77 1,744.77
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260497774	688256.SH CNE1000041R8	10/09/2024 10/11/2034	(306) (306)	CNY 7.284225	85.252721 96.236170	(25,835.51) (29,448.27)	(26,087.33) (29,448.27)	3,360.94	4.330000 (997.058800)	ACT/360 1	(3.61) (3,264.40)	100.00 0.00	35,326.95 (3,216.15)	0.00 0.00	35,423.49 35,423.49
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741473	300390.ZK CNE100001XM0	11/19/2024 11/17/2034	(6,410) (6,410)	CNY 7.284225	3.009243 3.147746	(19,775.47) (20,177.05)	(19,289.24) (20,177.05)	887.81	4.330000 (1,807.839300)	ACT/360 1	(7.50) (132.85)	100.00 0.00	0.00 0.00	0.00 0.00	754.96 754.96
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND	SDB3265057947	688185.SH CNE100004BM0	01/07/2025 01/05/2035	(50) (50)	CNY 7.284225	7.963785 8.193768	(393.59) (409.69)	(398.19) (409.69)	11.50	4.330000 (2,225.000000)	ACT/360 1	(0.19) (5.33)	100.00 0.00	20.18 (2.04)	0.00 0.00	26.34 26.34
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR	SDB3264858079	CBG_n.BK TH6066010R13	01/02/2025 12/29/2034	0 0	THB 33.925000	2.343405 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (3,000.000000)	ACT/360 0	0.00 (119.75)	100.00 0.00	(140.14) (119.75)	0.00 0.00	(259.89) (259.89)
CATCHER TECHNOLOGY CO., LTD. CMN	SDB3260661466	2474.TW TW0002474004	10/09/2024 10/12/2034	(19,000) (19,000)	TWD 32.730000	6.080049 6.070775	(115,047.89) (112,378.05)	(115,520.93) (115,344.73)	(176.20)	4.330000 (40.000000)	ACT/360 1	12.24 257.29	100.00 (4,334.60)	(2,966.68) 0.00	(4,334.60) 0.00	(7,220.19) (7,220.19)
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038189	600180.SH CNE000000WTO	01/27/2025 01/25/2035	(33,700) 0	CNY 7.284225	0.547759 0.544435	0.00 0.00	(18,459.48) (18,347.46)	(112.02)	4.328984 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(112.02) (112.02)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673	SDB3264792849	CPN_n.BK TH0481010R10	12/30/2024 12/28/2034	0 0	THB 33.925000	1.547531 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (224.146300)	ACT/360 0	0.00 56.65	100.00 0.00	6,464.30 56.65	0.00 0.00	6,520.95 6,520.95
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN	SDB3260121551	9958.TW TW0009958009	09/24/2024 09/22/2034	(86,000) (85,000)	TWD 32.730000	4.903758 4.896278	(404,290.94) (418,490.34)	(421,723.19) (421,079.91)	(643.28)	4.330000 (610.294100)	ACT/360 1	(18.20) (283.83)	100.00 0.00	2,189.65 0.00	0.00 0.00	1,262.53 1,262.53
CHAILEASE HOLDING CO LTD CMN	SDB3265127426	5871.TW KYG202881093	01/07/2025 01/05/2035	(55,000) (55,000)	TWD 32.730000	3.528873 3.523490	(188,746.85) (194,793.70)	(194,087.99) (193,791.95)	(296.04)	4.330000 (40.000000)	ACT/360 1	21.33 417.36	100.00 0.00	1,947.49 56.17	0.00 0.00	2,068.81 2,068.81
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857827	603698.SH CNE100001VQ5	01/02/2025 01/02/2035	0 0	CNY 7.284225	2.173189 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
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406682	603698.SH CNE100001VQ5	01/14/2025 01/12/2035	0 0	CNY 7.284225	2.173189 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,875.000000)	ACT/360 0	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	(49,545) (7,445)	CNY 7.284225	2.173189 2.200759	(16,654.48) (16,295.01)	(107,670.67) (109,036.59)	1,365.93	4.330000 (1,725.000000)	ACT/360 1	(6.02) (111.27)	100.00 0.00	(1,921.43) (93.57)	0.00 0.00	(666.78) (666.78)
CHENG UEI PRECISION INDUSTRY CMN	SDB3260661438	2392.TW TW0002392008	10/09/2024 10/12/2034	(50,000) (50,000)	TWD 32.730000	2.092881 2.089689	(104,020.50) (110,670.75)	(104,644.06) (104,484.45)	(159.61)	4.330000 (216.500000)	ACT/360 1	7.06 147.02	100.00 0.00	6,186.30 0.00	0.00 0.00	6,173.71 6,173.71

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
CHENGDU HI-TECH DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038206	000628.ZK CNE0000005X3	01/27/2025 01/25/2035	(11,100) 0	CNY 7.284225	7.955548 7.721083	0.00 0.00	(88,306.58) (85,704.02)	(2,602.56)	4.328984 (1,975.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(2,602.56) (2,602.56)
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649818	002240.ZK CNE100000BN6	12/30/2024 01/02/2035	(47,800) (47,800)	CNY 7.284225	1.759968 1.862382	(88,323.88) (89,021.87)	(84,126.45) (89,021.87)	4,895.42	4.330000 (1,910.983200)	ACT/360 1	(36.18) (489.86)	100.00 0.00	0.00 0.00	0.00 0.00	4,405.56 4,405.56
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 7.284225	0.477745 0.464276	(26,199.40) (25,303.02)	(26,037.09) (734.07)	4,895.42	4.330000 (1,577.477000)	ACT/360 1	(8.44) (121.90)	100.00 0.00	(55.19) 0.00	0.00 0.00	(911.16) (911.16)
CHIEFTEK PRECISION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057945	1597.TW TW0001597003	01/06/2025 01/04/2035	(8,000) (8,000)	TWD 32.730000	3.101130 3.096400	(25,135.74) (29,737.76)	(24,809.04) (24,771.20)	(37.84)	4.330000 (575.000000)	ACT/360 1	(0.44) (10.50)	100.00 0.00	4,966.56 0.00	0.00 0.00	4,918.22 4,918.22
CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465960	601918.SH CNE1000008D7	01/15/2025 01/16/2035	0 (54,500)	CNY 7.284225	0.943134 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (700.000000)	ACT/360 0	0.00 (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 0	CNY 7.284225	1.378321 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,670.328200)	ACT/360 0	0.00 (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	(138,600) (127,800)	CNY 7.284225	1.560907 1.584298	(198,970.29) (202,624.47)	(216,341.75) (219,583.66)	3,241.91	4.330000 (1,305.359900)	ACT/360 1	(47.78) (999.80)	100.00 0.00	4,117.33 (152.94)	0.00 0.00	6,359.44 6,359.44
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681187	000537.ZK CNE000000271	11/18/2024 11/16/2034	(352,300) (352,300)	CNY 7.284225	1.171024 1.245442	(412,812.10) (438,769.22)	(412,551.64) (438,769.22)	26,217.57	4.330000 (1,394.692000)	ACT/360 1	(107.16) (2,259.31)	100.00 0.00	2,461.52 (170.96)	0.00 0.00	26,419.78 26,419.78
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 7.284225	1.036486 1.060579	(61,068.38) (61,831.78)	(60,427.16) (61,831.78)	1,404.62	4.330000 (1,760.806100)	ACT/360 1	(22.43) (392.60)	100.00 0.00	0.00 0.00	0.00 0.00	1,012.02 1,012.02
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123583	600176.SH CNE000000YM1	09/25/2024 09/25/2034	(647,000) (666,100)	CNY 7.284225	1.482656 1.555437	(992,468.35) (1,036,076.59)	(959,278.44) (1,006,367.74)	47,089.30	4.330000 (719.993200)	ACT/360 1	(73.87) (1,418.34)	100.00 0.00	1,227.40 (54.44)	0.00 0.00	46,898.35 46,898.35
CHINA KINGS RESOURCES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054683	603505.SH CNE100002XN6	12/13/2024 12/14/2034	(77,100) (60,500)	CNY 7.284225	3.497970 3.315312	(203,338.44) (196,747.01)	(269,693.48) (255,610.54)	(14,082.95)	4.330000 (1,762.396600)	ACT/360 1	(75.88) (1,526.38)	100.00 0.00	(1,045.08) (523.80)	0.00 0.00	(16,654.40) (16,654.40)
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406629	601872.SH CNE000001PQ8	01/14/2025 01/12/2035	(15,700) (15,700)	CNY 7.284225	0.943134 0.891376	(14,580.12) (13,994.61)	(14,807.20) (13,994.61)	(812.59)	4.330000 (1,217.515900)	ACT/360 1	(3.25) (29.47)	100.00 0.00	0.00 0.00	0.00 0.00	(842.07) (842.07)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265604023	001979.ZK CNE100002FC6	01/17/2025 01/18/2035	(31,500) (31,500)	CNY 7.284225	1.363220 1.384697	(43,707.57) (43,617.96)	(42,941.42) (43,617.96)	676.53	4.330000 (1,975.000000)	ACT/360 1	(18.73) (149.29)	100.00 0.00	36.46 (18.88)	0.00 0.00	563.70 563.70
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054733	601985.SH CNE1000022N7	12/13/2024 12/14/2034	0 0	CNY 7.284225	1.312425 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) (71,600)	CNY 7.284225	5.985537 6.180275	(440,514.56) (442,507.67)	(428,564.47) (442,507.67)	13,943.20	4.330000 (1,798.393800)	ACT/360 1	(166.84) (2,125.80)	100.00 0.00	0.00 0.00	0.00 0.00	11,817.40 11,817.40
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	0 (30,500)	CNY 7.284225	2.922754 0.000000	(89,138.66) (88,384.06)	0.00 0.00	0.00	4.330000 (1,350.000000)	ACT/360 1	(22.80) (642.55)	100.00 0.00	4,237.09 (642.55)	0.00 0.00	3,594.54 3,594.54
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121539	601390.SH CNE100000866	09/25/2024 09/25/2034	(99) (99)	CNY 7.284225	0.804478 0.872629	(80.18) (86.39)	(79.64) (86.39)	6.75	4.330000 (275.000000)	ACT/360 1	0.00 0.08	100.00 0.00	0.00 0.00	0.00 0.00	6.82 6.82
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 7.284225	1.046096 1.128367	(41,330.46) (44,119.14)	(40,902.36) (44,119.14)	3,216.77	4.330000 (1,455.498700)	ACT/360 1	(11.40) (201.44)	100.00 0.00	0.00 0.00	0.00 0.00	3,015.33 3,015.33

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		2002.TW	10/09/2024	(770,000)	TWD	0.615643	(424,611.17)	(474,045.22)		4.330000	ACT/360	45.68	100.00	(11,190.68)	0.00	(10,950.77)
CHINA STEEL CORPORATION CMN	SDB3260661474	TW0002002003	10/12/2034	(712,000)	32.730000	0.614704	(426,548.52)	(473,322.08)	(723.14)	(47.668500)	1	963.04	0.00	0.00	0.00	(10,950.77)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406613	600088.SH	01/14/2025	0	CNY	2.296744	0.00	0.00		4.330000	ACT/360	0.00	100.00	155.16	0.00	148.38
		CNE000000QY2	01/12/2035	0	7.284225	0.000000	0.00	0.00	0.00	(2,250.000000)	0	(6.78)	0.00	(6.78)	0.00	148.38
CHINA VANKE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038172	000002.ZK	01/27/2025	(501,700)	CNY	1.010403	0.00	(506,918.99)		4.328984	ACT/360	0.00	100.00	0.00	0.00	(17,327.64)
		CNE000000T2	01/25/2035	0	7.284225	0.975865	0.00	(489,591.35)	(17,327.64)	(1,825.000000)	0	0.00	0.00	0.00	0.00	(17,327.64)
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123491	601916.SH	09/25/2024	0	CNY	0.396748	0.00	0.00		4.330000	ACT/360	0.00	100.00	1,072.52	0.00	1,048.28
		CNE100003PS9	09/25/2034	0	7.284225	0.000000	0.00	0.00	0.00	(867.725600)	0	(24.24)	0.00	(24.24)	0.00	1,048.28
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127498	300364.ZK	01/08/2025	0	CNY	3.307147	0.00	0.00		4.330000	ACT/360	0.00	100.00	94.66	0.00	91.32
		CNE100001XD9	01/08/2035	0	7.284225	0.000000	0.00	0.00	0.00	(1,750.000000)	0	(3.34)	0.00	(3.34)	0.00	91.32
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882604	688595.SH	01/23/2025	0	CNY	4.262636	(3,845.31)	0.00		4.330000	ACT/360	(1.41)	100.00	(104.91)	0.00	(106.32)
		CNE1000042K1	01/25/2035	(896)	7.284225	0.000000	(3,845.31)	0.00	0.00	(1,750.000000)	1	(1.41)	0.00	(1.41)	0.00	(106.32)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102894	688595.SH	02/05/2025	(603)	CNY	4.262636	0.00	(2,570.37)		4.328464	ACT/360	0.00	100.00	0.00	0.00	25.19
		CNE1000042K1	01/26/2035	0	7.284225	4.304407	0.00	(2,595.56)	25.19	(1,737.202097)	0	0.00	0.00	0.00	0.00	25.19
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670332	688595.SH	01/21/2025	0	CNY	4.262636	0.00	0.00		4.330000	ACT/360	0.00	100.00	(259.26)	0.00	(267.23)
		CNE1000042K1	01/18/2035	0	7.284225	0.000000	0.00	0.00	0.00	(2,172.700300)	0	(7.97)	0.00	(7.97)	0.00	(267.23)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959721	688595.SH	01/24/2025	0	CNY	4.262636	0.00	0.00		4.330000	ACT/360	0.00	100.00	11.96	0.00	11.96
		CNE1000042K1	01/25/2035	0	7.284225	0.000000	0.00	0.00	0.00	(1,750.000000)	0	0.00	0.00	(2.67)	0.00	11.96
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345691	603191.SH	01/13/2025	0	CNY	1.953537	0.00	0.00		4.330000	ACT/360	0.00	100.00	(162.37)	0.00	(161.94)
		CNE100005QZ7	01/11/2035	0	7.284225	0.000000	0.00	0.00	0.00	(300.000000)	0	0.43	0.00	0.43	0.00	(161.94)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272459	300122.ZK	01/10/2025	0	CNY	3.338722	0.00	0.00		4.330000	ACT/360	0.00	100.00	87.77	0.00	76.39
		CNE100000V20	01/11/2035	0	7.284225	0.000000	0.00	0.00	0.00	(1,400.000000)	0	(11.38)	0.00	(11.38)	0.00	76.39
CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465985	301559.ZK	01/15/2025	0	CNY	2.040025	(55,367.31)	0.00		4.330000	ACT/360	(20.82)	100.00	(1,602.51)	0.00	(1,781.66)
		CNE1000069M0	01/16/2035	(27,100)	7.284225	0.000000	(53,885.90)	0.00	0.00	(1,775.000000)	1	(179.15)	0.00	(179.15)	0.00	(1,781.66)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800200	601061.SH	11/20/2024	(16,400)	CNY	0.991183	(16,733.13)	(16,255.40)		4.330000	ACT/360	(6.12)	100.00	1.89	0.00	(101.71)
		CNE100006087	11/20/2034	(16,900)	7.284225	0.991438	(16,755.30)	(16,259.58)	4.18	(1,750.000000)	1	(107.79)	0.00	(3.73)	0.00	(101.71)
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265345633	603993.SH	01/13/2025	0	CNY	0.980200	0.00	0.00		4.330000	ACT/360	0.00	100.00	246.34	0.00	193.15
		CNE100001NR0	01/11/2035	0	7.284225	0.000000	0.00	0.00	0.00	(750.000000)	0	(53.19)	0.00	(53.19)	0.00	193.15
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND	SDB3265406624	600787.SH	01/14/2025	(115,200)	CNY	0.825071	(95,812.53)	(95,048.13)		4.330000	ACT/360	(33.70)	100.00	0.00	0.00	(3,205.15)
		CNE000000NS1	01/12/2035	(115,200)	7.284225	0.799808	(92,137.94)	(92,137.94)	(2,910.20)	(1,682.682200)	1	(294.95)	0.00	0.00	0.00	(3,205.15)
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123665	300919.ZK	09/25/2024	(9,944)	CNY	4.673112	(50,500.27)	(46,469.43)		4.330000	ACT/360	(13.32)	100.00	127.28	0.00	2,473.70
		CNE1000049X9	09/25/2034	(10,544)	7.284225	4.932607	(52,009.41)	(49,049.84)	2,580.42	(1,395.466600)	1	(234.00)	0.00	(18.92)	0.00	2,473.70
COM7 PCL NVDR	SDB3264390772	COM7_n.BK	12/19/2024	(159,700)	THB	0.666175	(159,700.00)	(106,388.21)		4.330000	ACT/360	(51.17)	100.00	251.60	0.00	15,190.64
		TH6678010R15	12/20/2034	(159,000)	33.925000	0.766252	(121,887.98)	(122,370.47)	15,982.26	(2,127.342700)	1	(1,043.22)	0.00	(10.38)	0.00	15,190.64
		8089.TWO	09/25/2024	(65,000)	TWD	2.169264	(142,364.69)	(141,002.14)		4.330000	ACT/360	(10.69)	100.00	15,173.28	0.00	14,701.13
COMTREND CORPORATION CMN	SDB3260188352	TW0008089004	09/28/2034	(65,000)	32.730000	2.165955	(155,960.35)	(140,787.08)	(215.06)	(744.615300)	1	(257.08)	0.00	0.00	0.00	14,701.13
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127435	300750.ZK	01/08/2025	0	CNY	35.350363	0.00	0.00		4.330000	ACT/360	0.00	100.00	31,791.34	0.00	32,157.60
		CNE100003662	01/08/2035	0	7.284225	0.000000	0.00	0.00	0.00	(10.000000)	0	366.26	0.00	366.26	0.00	32,157.60

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465984	601866.SH CNE1000008F2	01/15/2025 01/16/2035	(25,000) (89,900)	CNY 7.284225	0.333598 0.330032	(29,834.48) (29,646.22)	(8,339.94) (8,250.80)	(89.14)	4.330000 (250.000000)	ACT/360 1	1.49 13.36	100.00 0.00	(125.18) 15.33	0.00 0.00	(200.96) (200.96)
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123667	600026.SH CNE000001BD6	09/25/2024 09/25/2034	(12) (12)	CNY 7.284225	1.764086 1.584115	(21.22) (19.01)	(21.17) (19.01)	(2.16)	4.330000 (1,225.000000)	ACT/360 1	(0.00) (0.08)	100.00 0.00	0.00 0.00	0.00 0.00	(2.24) (2.24)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261168661	600072.SH CNE000000QR6	10/18/2024 10/19/2034	(267,440) (269,240)	CNY 7.284225	1.637786 1.673132	(448,592.34) (465,946.09)	(438,009.42) (447,462.32)	9,452.89	4.330000 (1,936.729300)	ACT/360 1	(185.29) (3,767.00)	100.00 0.00	68,991.36 (3,426.90)	0.00 0.00	74,677.25 74,677.25
CTBC FINANCIAL HOLDING CO LTD ORD CMN	SDB3263040675	2891.TW TW0002891009	11/25/2024 11/24/2034	(416,000) (416,000)	TWD 32.730000	1.194623 1.192800	(491,098.82) (495,902.37)	(496,963.03) (496,204.80)	(758.23)	4.330000 (40.000000)	ACT/360 1	54.19 1,520.67	100.00 0.00	17.12 382.89	0.00 0.00	779.56 779.56
CYBERTAN TECHNOLOGY INC. CMN	SDB3260123576	3062.TW TW0003062006	09/24/2024 09/22/2034	(215,000) (215,000)	TWD 32.730000	0.925756 0.924344	(202,656.85) (220,232.43)	(199,037.58) (198,733.96)	(303.62)	4.330000 (720.813900)	ACT/360 1	(14.09) (288.91)	100.00 0.00	21,498.47 0.00	0.00 0.00	20,905.94 20,905.94
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242792	601006.SH CNE000001NG4	11/29/2024 11/30/2034	(128,377) (77)	CNY 7.284225	0.871747 0.865669	(66.67) (68.73)	(111,912.24) (111,131.96)	(780.28)	4.330000 (1,150.000000)	ACT/360 1	(0.01) (434.96)	100.00 0.00	8,460.82 (434.80)	0.00 0.00	7,245.58 7,245.58
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 7.284225	1.882149 2.056618	(177,758.91) (194,967.39)	(178,427.77) (194,967.39)	16,539.62	4.330000 (1,828.164500)	ACT/360 1	(66.82) (1,253.19)	100.00 0.00	0.00 0.00	0.00 0.00	15,286.43 15,286.43
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406679	600198.SH CNE000000X87	01/14/2025 01/12/2035	(15,200) (8,800)	CNY 7.284225	1.107874 1.130310	(10,107.20) (9,853.22)	(16,839.68) (17,180.71)	341.04	4.330000 (1,640.056800)	ACT/360 1	(3.42) (24.22)	100.00 0.00	0.00 0.00	0.00 0.00	316.81 316.81
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3264255883	DELTA_n.BK TH0528010R18	12/17/2024 12/15/2034	0 0	THB 33.925000	4.318349 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 (TH) PCL NVDR CMN	SDB3265407095	DELTA_n.BK TH0528010R18	01/13/2025 01/11/2035	0 0	THB 33.925000	4.318349 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 0	0.00 108.82	100.00 0.00	33,345.07 108.82	0.00 0.00	33,453.89 33,453.89
DELTA ELECTRONICS, INC. CMN	SDB3264255545	2308.TW TW0002308004	12/17/2024 12/15/2034	0 0	TWD 32.730000	13.366942 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	0 (3,100)	CNY 7.284225	4.846089 0.000000	(15,448.56) (14,753.18)	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 1	(4.66) (161.02)	100.00 0.00	(6,958.72) (175.02)	0.00 0.00	(7,119.74) (7,119.74)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263116863	688192.SH CNE1000055W8	11/27/2024 11/27/2034	(7,035) (7,035)	CNY 7.284225	5.702734 5.614472	(40,611.48) (39,497.81)	(40,118.74) (39,497.81)	(620.93)	4.330000 (1,830.188300)	ACT/360 1	(15.90) (238.29)	100.00 0.00	0.00 0.00	0.00 0.00	(859.21) (859.21)
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465922	002407.ZK CNE100000P85	01/15/2025 01/16/2035	(62,600) (62,600)	CNY 7.284225	1.523841 1.537249	(100,453.41) (96,231.77)	(95,392.44) (96,231.77)	839.32	4.330000 (1,825.000000)	ACT/360 1	(39.35) (338.29)	100.00 0.00	0.00 0.00	0.00 0.00	501.03 501.03
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465977	002855.ZK CNE100002JR6	01/15/2025 01/16/2035	0 0	CNY 7.284225	2.431281 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (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 7.284225	7.867687 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	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 7.284225	2.828029 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	0 (162,900)	CNY 7.284225	0.538149 0.000000	(90,100.80) (91,398.83)	0.00 0.00	0.00	4.330000 (1,566.942900)	ACT/360 1	(28.22) (387.82)	100.00 0.00	2,806.81 (717.62)	0.00 0.00	2,418.99 2,418.99
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328848	688110.SH CNE1000055X6	12/19/2024 12/21/2034	0 0	CNY 7.284225	3.528172 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406675	688110.SH CNE1000055X6	01/14/2025 01/12/2035	(35) (35)	CNY 7.284225	3.528172 3.443789	(120.26) (120.53)	(123.49) (120.53)	(2.95)	4.330000 (1,375.000000)	ACT/360 1	(0.03) (61.49)	100.00 0.00	301.91 (61.40)	0.00 0.00	237.46 237.46
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127474	688110.SH CNE1000055X6	01/08/2025 01/08/2035	0 0	CNY 7.284225	3.528172 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	(8,100) (6,600)	CNY 7.284225	4.933950 4.581862	(31,926.03) (29,725.83)	(39,964.99) (37,113.08)	(2,851.91)	4.330000 (1,423.484800)	ACT/360 1	(9.05) (51.99)	100.00 0.00	0.00 0.00	0.00 0.00	(2,903.90) (2,903.90)
E INK HOLDINGS INC CMN	SDB3260661457	8069.TWO TW0008069006	10/09/2024 10/12/2034	(7,000) (7,000)	TWD 32.730000	8.570119 8.557047	(58,721.25) (57,856.76)	(59,990.83) (59,899.33)	(91.51)	4.330000 (242.857100)	ACT/360 1	3.00 61.21	100.00 0.00	(2,042.57) 0.00	0.00 0.00	(2,072.86) (2,072.86)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057983	002922.ZK CNE1000033F0	01/07/2025 01/05/2035	(66,600) (18,800)	CNY 7.284225	2.475212 2.465141	(46,240.67) (45,589.72)	(164,849.11) (164,178.39)	(670.72)	4.330000 (1,518.085100)	ACT/360 1	(14.02) (60.77)	100.00 0.00	0.00 0.00	0.00 0.00	(731.49) (731.49)
EASTERN COMMUNICATIONS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959644	600776.SH CNE000000ND3	01/24/2025 01/25/2035	(7,100) 0	CNY 7.284225	1.471673 1.478121	0.00 0.00	(10,448.88) (10,494.66)	45.78	4.330000 (1,275.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	45.78 45.78
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097757	605499.SH CNE100005576	10/17/2024 10/19/2034	0 0	CNY 7.284225	33.330931 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (180.119300)	ACT/360 0	0.00 1,303.28	100.00 0.00	108,363.48 1,303.28	0.00 0.00	109,666.75 109,666.75
EDIMAX TECHNOLOGY CO., LTD. CMN	SDB3262115529	3047.TW TW0003047007	11/06/2024 11/08/2034	0 0	TWD 32.730000	0.867705 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (951.923000)	ACT/360 0	0.00 (11.90)	100.00 0.00	(72.72) (11.90)	0.00 0.00	(84.62) (84.62)
EGIS TECHNOLOGY INC. CMN	SDB3260122816	6462.TWO TW0006462005	09/24/2024 09/22/2034	(57,000) (56,000)	TWD 32.730000	4.720440 4.713240	(262,242.62) (293,646.42)	(269,065.08) (268,654.68)	(410.40)	4.330000 (816.964200)	ACT/360 1	(24.19) (408.38)	100.00 0.00	29,710.08 0.00	0.00 0.00	28,891.30 28,891.30
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR	SDB3265128021	EA_n.BK TH3545010R19	01/07/2025 01/05/2035	(75,000) (75,000)	THB 33.925000	0.085483 0.114901	(6,800.10) (8,617.56)	(6,411.20) (10,329.93)	(28.89)	4.330000 (5,500.000000)	ACT/360 1	(9.35) (286.24)	100.00 0.00	2,358.38 (120.69)	0.00 0.00	4,278.50 4,278.50
ENN ECOLOGICAL HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102834	600803.SH CNE000000DG7	02/05/2025 01/26/2035	(3,600) 0	CNY 7.284225	2.877451 2.869426	0.00 0.00	(10,358.82) (10,329.93)	(28.89)	4.328464 (775.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(28.89) (28.89)
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265810073	300502.ZK CNE100002615	01/22/2025 01/22/2035	(36,400) (7,800)	CNY 7.284225	18.766581 17.989847	(135,977.77) (126,164.12)	(683,103.56) (654,830.44)	(28,273.12)	4.330000 (775.000000)	ACT/360 1	(14.10) (26.08)	100.00 0.00	0.00 0.00	0.00 0.00	(28,299.20) (28,299.20)
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272425	300502.ZK CNE100002615	01/10/2025 01/11/2035	0 0	CNY 7.284225	18.766581 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (550.000000)	ACT/360 0	0.00 (37.46)	100.00 0.00	14,457.24 (37.46)	0.00 0.00	14,419.78 14,419.78
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588418	300014.ZK CNE100000GS4	10/10/2024 10/12/2034	(34) (42,234)	CNY 7.284225	5.863355 6.265223	(264,629.42) (269,131.81)	(199.35) (213.02)	0.00	4.330000 (1,411.591300)	ACT/360 1	(71.39) (4,837.59)	100.00 0.00	92,061.20 (5,042.66)	0.00 0.00	87,237.27 87,237.27
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760825	688538.SH CNE1000051N6	10/15/2024 10/12/2034	(124,942) (124,942)	CNY 7.284225	0.304768 0.305028	(38,733.52) (38,110.75)	(38,078.35) (38,110.75)	32.41	4.330000 (1,075.599800)	ACT/360 1	(6.99) (69.34)	100.00 0.00	0.00 0.00	0.00 0.00	(36.94) (36.94)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272426	688050.SH CNE1000041J5	01/10/2025 01/11/2035	(2,200) (2,200)	CNY 7.284225	13.429200 13.206049	(28,903.49) (29,053.31)	(29,543.84) (29,053.31)	(490.53)	4.330000 (768.181800)	ACT/360 1	(2.67) (31.54)	100.00 0.00	0.00 0.00	0.00 0.00	(522.08) (522.08)
EZCONN CORP CMN	SDB3260188354	6442.TW TW0006442007	09/25/2024 09/28/2034	(5,000) (5,000)	TWD 32.730000	19.217843 19.188530	(87,853.09) (99,085.37)	(96,089.21) (95,942.65)	(146.56)	4.330000 (1,170.000000)	ACT/360 1	(16.63) (365.45)	100.00 0.00	3,142.72 0.00	0.00 0.00	2,630.70 2,630.70
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122926	688567.SH CNE1000041T4	09/25/2024 09/25/2034	0 0	CNY 7.284225	1.511485 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (763.215800)	ACT/360 0	0.00 (99.67)	100.00 0.00	1,349.57 (99.67)	0.00 0.00	1,249.90 1,249.90
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102888	301382.ZK CNE100006285	02/05/2025 01/26/2035	(400) 0	CNY 7.284225	3.985324 4.017457	0.00 0.00	(1,594.13) (1,606.98)	12.85	4.328464 (1,550.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	12.85 12.85
FIBER OPTIC COMMUNICATIONS, INC. CMN	SDB3261018870	3363.TWO TW0003363008	10/15/2024 10/13/2034	(3,000) (3,000)	TWD 32.730000	10.922701 10.906040	(29,696.18) (22,666.51)	(32,768.10) (32,718.12)	(49.98)	4.330000 (875.000000)	ACT/360 1	(4.49) (73.18)	100.00 0.00	(10,051.61) 0.00	0.00 0.00	(10,174.77) (10,174.77)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		3712.TW	01/17/2025	(5,000)	TWD	1.827070	(8,861.57)	(9,135.35)		4.330000	ACT/360	(0.22)	100.00	(240.14)	0.00	(255.63)
FIT HOLDING CO., LTD. CMN	SDB3265670311	TW0003712006	01/17/2035	(5,000)	32.730000	1.824283	(8,881.28)	(9,121.42)	(13.93)	(525.000000)	1	(1.56)	0.00	0.00	0.00	(255.63)
		6706.TW	11/29/2024	(33,000)	TWD	3.177513	(106,201.59)	(104,857.93)		4.330000	ACT/360	(14.91)	100.00	22,910.95	0.00	22,445.36
FITTECH CO., LTD. CMN	SDB3263308418	TW0006706005	11/29/2034	(33,000)	32.730000	3.172666	(127,608.93)	(104,697.98)	(159.95)	(1,025.757500)	1	(305.64)	0.00	0.00	0.00	22,445.36
FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743538	601865.SH	01/21/2025	(45,500)	CNY	2.612495	(124,017.87)	(118,868.51)		4.330000	ACT/360	(21.96)	100.00	0.00	0.00	8,349.69
		CNE100003HV0	01/19/2035	(44,800)	7.284225	2.796959	(125,359.71)	(127,261.66)	8,393.14	(1,075.000000)	1	(43.45)	0.00	0.00	0.00	8,349.69
FORAN ENERGY GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453038	002911.ZK	12/23/2024	(57,500)	CNY	1.578754	(192,754.98)	(90,778.36)		4.330000	ACT/360	(46.25)	100.00	9,324.53	0.00	10,326.62
		CNE100003332	12/21/2034	(122,200)	7.284225	1.607416	(204,107.64)	(92,426.45)	1,648.09	(1,322.258500)	1	(646.00)	0.00	(692.13)	0.00	10,326.62
FORMOSA CHEMICALS & FIBRE CORP CMN	SDB3265743523	1326.TW	01/21/2025	(13,000)	TWD	0.858540	(11,222.63)	(11,161.01)		4.330000	ACT/360	1.22	100.00	45.77	0.00	32.40
		TW0001326007	01/18/2035	(13,000)	32.730000	0.857230	(11,189.76)	(11,143.99)	(17.02)	(40.000000)	1	3.66	0.00	0.00	0.00	32.40
FORMOSA PLASTICS CORPORATION CMN	SDB3260123682	1301.TW	09/24/2024	(749,000)	TWD	1.107547	(842,872.56)	(829,552.40)		4.330000	ACT/360	88.16	100.00	(17,478.47)	0.00	(18,231.95)
		TW0001301000	09/22/2034	(749,000)	32.730000	1.105857	(810,808.42)	(828,286.89)	(1,265.51)	(40.000000)	1	512.03	0.00	0.00	0.00	(18,231.95)
FOSITEK CORP CMN	SDB3260661411	6805.TW	10/09/2024	(2,000)	TWD	21.998167	(42,828.38)	(43,996.33)		4.330000	ACT/360	(10.42)	100.00	5,461.02	0.00	5,162.77
		TW0006805005	10/12/2034	(2,000)	32.730000	21.964613	(49,390.24)	(43,929.23)	(67.11)	(1,375.000000)	1	(231.14)	0.00	0.00	0.00	5,162.77
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882626	002229.ZK	01/23/2025	(37,800)	CNY	1.477165	(4,079.47)	(55,836.83)		4.330000	ACT/360	(2.06)	100.00	0.00	0.00	2,154.90
		CNE100000B65	01/25/2035	(2,500)	7.284225	1.534227	(4,079.47)	(57,993.79)	2,156.96	(2,250.000000)	1	(2.06)	0.00	0.00	0.00	2,154.90
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120636	002229.ZK	12/16/2024	0	CNY	1.477165	0.00	0.00		4.330000	ACT/360	0.00	100.00	(1,317.56)	0.00	(1,552.08)
		CNE100000B65	12/14/2034	0	7.284225	0.000000	0.00	0.00	0.00	(1,750.000000)	0	(234.53)	0.00	(234.53)	0.00	(1,552.08)
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265743511	002229.ZK	01/21/2025	0	CNY	1.477165	0.00	0.00		4.330000	ACT/360	0.00	100.00	129.15	0.00	118.55
		CNE100000B65	01/19/2035	0	7.284225	0.000000	0.00	0.00	0.00	(2,250.000000)	1	(10.60)	0.00	(10.60)	0.00	118.55
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465972	300712.ZK	01/15/2025	0	CNY	3.304401	0.00	0.00		4.330000	ACT/360	0.00	100.00	(252.38)	0.00	(260.86)
		CNE100003563	01/16/2035	0	7.284225	0.000000	0.00	0.00	0.00	(1,126.724100)	0	(8.48)	0.00	(8.48)	0.00	(260.86)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345686	300712.ZK	01/13/2025	0	CNY	3.304401	0.00	0.00		4.330000	ACT/360	0.00	100.00	192.53	0.00	189.53
		CNE100003563	01/11/2035	0	7.284225	0.000000	0.00	0.00	0.00	(1,325.000000)	0	(3.00)	0.00	(3.00)	0.00	189.53
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882617	300712.ZK	01/23/2025	0	CNY	3.304401	(2,359.32)	0.00		4.330000	ACT/360	(0.62)	100.00	11.09	0.00	10.47
		CNE100003563	01/25/2035	(700)	7.284225	0.000000	(2,359.32)	0.00	0.00	(1,375.000000)	1	(0.62)	0.00	(0.67)	0.00	10.47
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038243	300712.ZK	01/27/2025	0	CNY	3.304401	0.00	0.00		4.328984	ACT/360	0.00	100.00	(39.55)	0.00	(39.55)
		CNE100003563	01/25/2035	0	7.284225	0.000000	0.00	0.00	0.00	(1,635.000000)	0	0.00	0.00	(11.99)	0.00	(39.55)
GAN&LEE PHARMACEUTICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123470	603087.SH	09/25/2024	(26,500)	CNY	6.006130	(155,692.88)	(159,162.44)		4.330000	ACT/360	(11.38)	100.00	0.00	0.00	234.82
		CNE100003ZH1	09/25/2034	(26,500)	7.284225	6.022369	(159,592.78)	(159,592.78)	430.34	(706.981100)	1	(195.52)	0.00	0.00	0.00	234.82
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260350088	002460.ZK	09/30/2024	(288,800)	CNY	4.612708	(1,529,230.96)	(1,332,149.95)		4.330000	ACT/360	(405.07)	100.00	2,884.75	0.00	21,767.85
		CNE100000SF6	10/10/2034	(315,600)	7.284225	4.693327	(1,483,564.38)	(1,355,432.96)	23,283.00	(1,373.661200)	1	(4,399.90)	0.00	(979.00)	0.00	21,767.85
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589493	002219.ZK	12/06/2024	(167,680)	CNY	0.340462	(57,249.81)	(57,088.63)		4.330000	ACT/360	(23.09)	100.00	(770.65)	0.00	1,846.00
		CNE1000009R5	12/07/2034	(167,680)	7.284225	0.359083	(60,210.98)	(60,210.98)	3,122.36	(1,907.573900)	1	(505.71)	0.00	(119.63)	0.00	1,846.00
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123340	000552.ZK	09/25/2024	0	CNY	0.350072	(35,669.58)	0.00		4.330000	ACT/360	(16.59)	100.00	2,325.27	0.00	2,002.55
		CNE000000D40	09/25/2034	(100,843)	7.284225	0.000000	(37,871.08)	0.00	0.00	(2,134.228200)	1	(322.73)	0.00	(322.73)	0.00	2,002.55
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261439319	002340.ZK	10/24/2024	(505,200)	CNY	0.884102	(450,267.80)	(446,648.48)		4.330000	ACT/360	(21.90)	100.00	0.00	0.00	2,079.41
		CNE100000KT4	10/26/2034	(504,900)	7.284225	0.888904	(448,808.15)	(449,074.52)	2,426.04	(606.674500)	1	(346.64)	0.00	0.00	0.00	2,079.41

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123611	688568.SH CNE100005584	09/25/2024 09/25/2034	(29,124) (29,124)	CNY 7.284225	6.699409 6.968741	(197,400.29) (202,957.61)	(195,113.58) (202,957.61)	7,844.04	4.330000 (1,329.999300)	ACT/360 1	(48.52) (820.58)	100.00 0.00	0.00 0.00	0.00 0.00	7,023.45 7,023.45
GIANT MANUFACTURING COMPANY CMN	SDB3263040681	9921.TW TW0009921007	11/25/2024 11/24/2034	(10,000) (10,000)	TWD 32.730000	4.476016 4.469189	(44,994.20) (43,208.46)	(44,760.16) (44,691.89)	(68.27)	4.330000 (255.000000)	ACT/360 1	2.01 42.99	100.00 0.00	(1,483.43) 0.00	0.00 0.00	(1,508.71) (1,508.71)
GIGA-BYTE TECHNOLOGY CMN	SDB3260661469	2376.TW TW0002376001	10/09/2024 10/12/2034	(44,000) (44,000)	TWD 32.730000	7.745188 7.733374	(344,274.30) (365,548.79)	(340,788.27) (340,268.46)	(519.81)	4.330000 (829.545400)	ACT/360 1	(35.36) (803.84)	100.00 0.00	25,280.33 0.00	0.00 0.00	23,956.68 23,956.68
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	SDB3265406657	603986.SH CNE1000030S9	01/14/2025 01/12/2035	(27,900) (39,400)	CNY 7.284225	17.911308 16.263172	(715,649.46) (640,856.69)	(499,725.50) (453,742.49)	(45,983.01)	4.330000 (1,183.121800)	ACT/360 1	(158.11) (1,428.89)	100.00 0.00	(27,030.89) (572.48)	0.00 0.00	(74,442.79) (74,442.79)
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	SDB3264390185	603986.SH CNE1000030S9	12/20/2024 12/21/2034	0 0	CNY 7.284225	17.911308 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 7.284225	7.318555 8.313117	(180,495.20) (195,358.25)	(171,986.04) (195,358.25)	23,372.21	4.330000 (1,949.574400)	ACT/360 1	(74.25) (1,307.24)	100.00 0.00	0.00 0.00	0.00 0.00	22,064.97 22,064.97
GLOBALWAFERS CO., LTD. CMN	SDB3262741481	6488.TWO TW0006488000	11/18/2024 11/16/2034	(1,000) (1,000)	TWD 32.730000	10.449129 10.433191	(10,676.59) (11,631.10)	(10,449.13) (10,433.19)	(15.94)	4.330000 (450.000000)	ACT/360 1	0.06 0.28	100.00 (152.89)	1,197.91 0.00	0.00 0.00	1,029.35 1,029.35
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND	SDB3266102865	002241.ZK CNE100000BP1	02/05/2025 01/26/2035	(14,000) 0	CNY 7.284225	3.629762 3.675187	0.00 0.00	(50,816.66) (51,452.62)	635.96	4.328464 (1,150.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	635.96 635.96
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123593	002074.ZK CNE000001NY7	09/25/2024 09/25/2034	(47,800) (47,800)	CNY 7.284225	2.871960 2.893147	(139,568.73) (138,292.43)	(137,279.67) (138,292.43)	1,012.76	4.330000 (1,169.037600)	ACT/360 1	(28.69) (457.37)	100.00 0.00	0.00 0.00	0.00 0.00	555.40 555.40
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741449	600323.SH CNE000001675	11/19/2024 11/17/2034	(49,400) (47,700)	CNY 7.284225	3.068274 3.198070	(145,986.52) (152,743.13)	(151,572.75) (157,984.64)	6,411.89	4.330000 (887.683400)	ACT/360 1	(17.63) (289.35)	100.00 0.00	0.00 0.00	0.00 0.00	6,122.54 6,122.54
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262441831	000651.ZK CNE0000001D4	11/13/2024 11/13/2034	(85,700) (335,000)	CNY 7.284225	6.077517 6.327900	(2,062,439.56) (2,094,645.54)	(520,843.19) (542,301.02)	21,457.83	4.330000 (166.701400)	ACT/360 1	156.44 2,543.14	100.00 0.00	24,049.43 2,560.82	0.00 0.00	48,050.39 48,050.39
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038191	002400.ZK CNE100000P10	01/27/2025 01/25/2035	(19,700) 0	CNY 7.284225	1.118856 1.149260	0.00 0.00	(22,041.47) (22,640.43)	598.96	4.328984 (2,200.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	598.96 598.96
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328870	002400.ZK CNE100000P10	12/19/2024 12/21/2034	0 0	CNY 7.284225	1.118856 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 0	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	(86,700) (80,300)	CNY 7.284225	1.808017 1.971023	(142,564.46) (159,005.56)	(156,755.04) (170,887.69)	14,132.65	4.330000 (1,835.367300)	ACT/360 1	(53.56) (922.24)	100.00 0.00	0.00 0.00	0.00 0.00	13,210.41 13,210.41
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 7.284225	0.569724 0.611796	(5.65) (6.12)	(5.70) (6.12)	0.42	4.330000 (725.000000)	ACT/360 1	(0.00) (0.01)	100.00 0.00	0.00 0.00	0.00 0.00	0.41 0.41
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND	SDB3265531308	002031.ZK CNE000001KR7	01/16/2025 01/18/2035	0 0	CNY 7.284225	0.912932 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,875.000000)	ACT/360 0	0.00 (1.62)	100.00 0.00	(99.68) (1.62)	0.00 0.00	(101.31) (101.31)
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040688	600433.SH CNE000001F47	11/26/2024 11/24/2034	(258,800) (228,000)	CNY 7.284225	0.433814 0.422707	(98,706.67) (95,813.35)	(112,271.11) (109,396.70)	(2,874.41)	4.330000 (1,747.883700)	ACT/360 1	(36.40) (460.25)	100.00 0.00	0.00 0.00	0.00 0.00	(3,334.66) (3,334.66)
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 7.284225	2.056499 2.011553	(54,053.08) (55,404.20)	(56,642.15) (55,404.20)	(1,237.94)	4.330000 (1,610.270300)	ACT/360 1	(17.51) (297.58)	100.00 0.00	0.00 0.00	0.00 0.00	(1,535.53) (1,535.53)
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465955	603322.SH CNE100003J49	01/15/2025 01/16/2035	0 0	CNY 7.284225	4.961406 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,775.000000)	ACT/360 0	0.00 (1.71)	100.00 0.00	109.08 (1.71)	0.00 0.00	107.37 107.37

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345688	300607.ZK CNE100002PX1	01/13/2025 01/11/2035	0 0	CNY 7.284225	4.077304 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (42.82)	100.00 0.00	(1,144.21) (42.82)	0.00 0.00	(1,187.03) (1,187.03)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670340	300607.ZK CNE100002PX1	01/21/2025 01/18/2035	0 0	CNY 7.284225	4.077304 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(7.23) 0.00	0.00 0.00	(7.23) (7.23)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272466	300607.ZK CNE100002PX1	01/10/2025 01/11/2035	0 0	CNY 7.284225	4.077304 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 7.284225	4.077304 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 7.284225	0.560114 0.622721	(13,952.58) (15,256.66)	(13,722.81) (15,256.66)	1,533.86	4.330000 (1,870.000000)	ACT/360 1	(5.41) (101.05)	100.00 0.00	0.00 0.00	0.00 0.00	1,432.81 1,432.81
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3266038258	600936.SH CNE100003HY4	01/27/2025 01/25/2035	0 0	CNY 7.284225	0.461271 0.000000	0.00 0.00	0.00 0.00	0.00	4.328984 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	86.13 (11.23)	0.00 0.00	86.13 86.13
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 7.284225	1.158668 1.275486	(13,725.61) (14,923.19)	(13,556.42) (14,923.19)	1,366.77	4.330000 (2,025.000000)	ACT/360 1	(5.93) (106.50)	100.00 0.00	0.00 0.00	0.00 0.00	1,260.27 1,260.27
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 7.284225	3.677811 3.881082	(70,613.88) (74,516.77)	(70,613.96) (74,516.77)	3,902.81	4.330000 (1,035.156200)	ACT/360 1	(11.34) (206.97)	100.00 0.00	0.00 0.00	0.00 0.00	3,695.84 3,695.84
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3262800250	600098.SH CNE000000SB6	11/20/2024 11/20/2034	(994,000) (933,000)	CNY 7.284225	0.838799 0.830356	(778,529.72) (774,567.47)	(833,766.12) (825,373.88)	(8,392.24)	4.330000 (266.605000)	ACT/360 1	35.51 375.12	100.00 0.00	3,091.84 0.00	0.00 0.00	(4,925.28) (4,925.28)
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND	SDB3265810047	000531.ZK CNE000000DS2	01/22/2025 01/22/2035	0 0	CNY 7.284225	0.847036 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,525.000000)	ACT/360 1	0.00 (1.45)	100.00 0.00	(1.62) (1.45)	0.00 0.00	(3.07) (3.07)
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120716	603882.SH CNE100002VW1	12/16/2024 12/14/2034	(54,467) (54,467)	CNY 7.284225	3.378534 3.650731	(192,211.10) (198,844.35)	(184,018.60) (198,844.35)	14,825.75	4.330000 (1,626.821700)	ACT/360 1	(62.94) (948.05)	100.00 0.00	0.00 0.00	0.00 0.00	13,877.70 13,877.70
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649873	002461.ZK CNE100000SM2	12/30/2024 01/02/2035	(163,200) (116,300)	CNY 7.284225	1.230055 1.309438	(146,917.60) (154,893.48)	(200,745.03) (213,700.24)	12,955.21	4.330000 (1,359.974200)	ACT/360 1	(36.87) (561.48)	100.00 0.00	0.00 0.00	0.00 0.00	12,393.72 12,393.72
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453047	600395.SH CNE0000017V2	12/23/2024 12/21/2034	(350,700) (428,000)	CNY 7.284225	0.675432 0.684032	(288,750.63) (293,789.43)	(236,874.07) (239,889.92)	3,015.85	4.330000 (2,227.383100)	ACT/360 1	(143.32) (3,688.18)	100.00 0.00	12,360.08 (2,303.03)	0.00 0.00	11,687.74 11,687.74
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741451	603439.SH CNE1000040B4	11/19/2024 11/17/2034	0 (11,400)	CNY 7.284225	1.746239 0.000000	(19,974.87) (20,238.43)	0.00 0.00	0.00	4.330000 (1,228.289400)	ACT/360 1	(4.38) (207.23)	100.00 0.00	2,145.89 (207.23)	0.00 0.00	1,938.66 1,938.66
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR	SDB3265466290	GULF_n.BK TH8319010R14	01/14/2025 01/12/2035	(385,300) (386,100)	THB 33.925000	1.761238 1.702595	(676,271.52) (657,340.60)	(678,605.01) (656,009.92)	(22,595.09)	4.330000 (825.000000)	ACT/360 1	(75.92) (459.87)	100.00 0.00	(84.21) (2.04)	0.00 0.00	(23,139.17) (23,139.17)
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR	SDB3265058822	GULF_n.BK TH8319010R14	01/06/2025 01/05/2035	0 0	THB 33.925000	1.761238 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	(33,052) (57,300)	CNY 7.284225	3.145153 2.887419	(169,889.63) (166,089.60)	(103,953.59) (95,434.99)	0.00	4.330000 (1,393.979000)	ACT/360 1	(45.81) (412.50)	100.00 0.00	(4,959.51) (268.55)	0.00 0.00	(13,890.61) (13,890.61)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038199	002865.ZK CNE100002QL4	01/27/2025 01/25/2035	(1,400) 0	CNY 7.284225	7.259523 7.223007	0.00 0.00	(10,163.33) (10,112.21)	(51.12)	4.328984 (200.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(51.12) (51.12)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465974	000886.ZK CNE000000V48	01/15/2025 01/16/2035	0	CNY 7.284225	0.833308 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (150.000000)	ACT/360 0	0.00 0.11	100.00 0.00	53.28 0.11	0.00 0.00	53.38 53.38
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959678	000886.ZK CNE000000V48	01/24/2025 01/25/2035	(88,500) 0	CNY 7.284225	0.833308 0.837335	0.00 0.00	(73,747.72) (74,104.14)	356.42	4.330000 (850.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	356.42 356.42
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604059	000886.ZK CNE000000V48	01/17/2025 01/18/2035	0	CNY 7.284225	0.833308 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (350.000000)	ACT/360 0	0.00 0.60	100.00 0.00	(314.19) 0.60	0.00 0.00	(313.59) (313.59)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670338	000886.ZK CNE000000V48	01/21/2025 01/18/2035	0	CNY 7.284225	0.833308 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (550.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(5.49) 0.00	0.00 0.00	(5.49) (5.49)
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465956	603069.SH CNE1000029C5	01/15/2025 01/16/2035	0	CNY 7.284225	2.453247 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (28.10)	100.00 0.00	(139.63) (28.10)	0.00 0.00	(167.73) (167.73)
HAINAN HNA INFRASTRUCTURE INVESTMENT GROUP CO LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882609	600515.SH CNE000001C32	01/23/2025 01/25/2035	(45,100) (37,800)	CNY 7.284225	0.501083 0.517424	(19,556.77) (19,556.77)	(22,598.84) (23,335.84)	737.01	4.330000 (1,125.000000)	ACT/360 1	(3.76) (3.76)	100.00 0.00	0.00 0.00	0.00 0.00	733.25 733.25
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649885	688676.SH CNE1000053V5	12/30/2024 01/02/2035	(5,061) (5,061)	CNY 7.284225	5.875711 5.656384	(29,050.14) (28,626.96)	(29,736.97) (28,626.96)	(1,110.01)	4.330000 (1,725.000000)	ACT/360 1	(10.48) (221.21)	100.00 0.00	2,593.88 (41.29)	0.00 0.00	1,262.66 1,262.66
HANA MICROELECTRONICS PCL NVDR CMN	SDB3265058825	HANA_n.BK TH0324010R12	01/06/2025 01/05/2035	(78,700) (76,300)	THB 33.925000	0.707443 0.719732	(55,029.47) (54,917.49)	(55,675.76) (56,642.88)	967.12	4.330000 (2,125.000000)	ACT/360 1	(25.88) (417.10)	100.00 0.00	422.75 (30.76)	0.00 0.00	972.77 972.77
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649891	000818.ZK CNE000000T67	12/30/2024 01/02/2035	(56,695) (56,695)	CNY 7.284225	2.041398 2.608328	(123,032.86) (147,879.16)	(115,737.04) (147,879.16)	32,142.11	4.330000 (1,342.239100)	ACT/360 1	(28.09) (631.50)	100.00 0.00	10,668.80 (104.72)	0.00 0.00	42,179.42 42,179.42
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649856	688581.SH CNE100005ZF0	12/30/2024 01/02/2035	0	CNY 7.284225	0.8085967 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,400.000000)	ACT/360 0	0.00 (30.32)	100.00 0.00	502.57 (30.32)	0.00 0.00	472.25 472.25
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127484	300792.ZK CNE100003N92	01/08/2025 01/08/2035	0	CNY 7.284225	3.842550 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	(63,400) (63,400)	CNY 7.284225	3.535036 3.550834	(220,185.16) (225,122.87)	(224,121.30) (225,122.87)	1,001.57	4.330000 (1,501.813800)	ACT/360 1	(64.78) (1,095.37)	100.00 0.00	0.00 0.00	0.00 0.00	(93.81) (93.81)
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265406634	600571.SH CNE000001CZ7	01/14/2025 01/12/2035	(56,700) (63,500)	CNY 7.284225	1.669361 1.604542	(107,794.68) (102,019.19)	(94,652.76) (90,977.50)	(3,675.26)	4.330000 (1,761.496000)	ACT/360 1	(40.47) (375.03)	100.00 0.00	(474.23) (97.64)	0.00 0.00	(4,524.52) (4,524.52)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057932	300323.ZK CNE100001DV3	01/07/2025 01/05/2035	(20,900) (20,900)	CNY 7.284225	0.988437 1.160934	(22,406.22) (24,263.52)	(20,658.34) (24,263.52)	3,605.18	4.330000 (1,600.000000)	ACT/360 1	(7.04) (110.04)	100.00 0.00	0.00 0.00	0.00 0.00	3,495.14 3,495.14
HD RENEWABLE ENERGY CO., LTD. CMN	SDB3260661399	6873.TW TW0006873003	10/09/2024 10/12/2034	(3,000) (3,000)	TWD 32.730000	5.866178 5.857230	(17,433.35) (19,161.58)	(17,598.53) (17,571.69)	(26.84)	4.330000 (800.000000)	ACT/360 1	(1.57) (38.06)	100.00 0.00	1,589.89 0.00	0.00 0.00	1,524.99 1,524.99
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604056	002208.ZK CNE100000940	01/17/2025 01/18/2035	(55,900) (14,900)	CNY 7.284225	0.928033 0.935468	(14,020.32) (13,861.74)	(51,877.04) (52,292.65)	415.62	4.330000 (1,625.671100)	ACT/360 1	(4.66) (32.12)	100.00 0.00	0.00 0.00	0.00 0.00	383.50 383.50
HENGDIAN ENTERTAINMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959677	603103.SH CNE100002VD1	01/24/2025 01/25/2035	(27,600) 0	CNY 7.284225	2.079837 1.997638	0.00 0.00	(57,403.50) (55,134.81)	(2,268.69)	4.330000 (950.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(2,268.69) (2,268.69)
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255562	600346.SH CNE0000018V0	12/18/2024 12/18/2034	(108,800) (127,600)	CNY 7.284225	2.007077 2.096221	(258,082.36) (267,477.80)	(218,369.97) (228,068.84)	9,698.87	4.330000 (1,000.137100)	ACT/360 1	(39.53) (723.74)	100.00 0.00	1,776.51 (123.90)	0.00 0.00	10,751.64 10,751.64

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328873	603223.SH CNE100002276	12/19/2024 12/21/2034	0 0	CNY 7.284225	1.294578 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 0	0.00 (26.20)	100.00 0.00	1,025.44 (26.20)	0.00 0.00	999.24 999.24
HIYES INTERNATIONAL CO LTD ORD CMN	SDB3260121430	2348.TW TW0002348000	09/24/2024 09/22/2034	0 0	TWD 32.730000	5.392606 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 0	CNY 7.284225	1.166905 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,825.000000)	ACT/360 0	0.00 (240.47)	100.00 0.00	328.51 (240.47)	0.00 0.00	88.04 88.04
HOSHINE SILICON INDUSTRY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123629	603260.SH CNE100002V10	09/25/2024 09/25/2034	(140,700) (140,700)	CNY 7.284225	7.083801 7.578264	(1,017,640.89) (1,066,261.72)	(996,690.79) (1,066,261.72)	69,570.93	4.330000 (1,767.181900)	ACT/360 1	(371.30) (6,550.61)	100.00 0.00	0.00 0.00	0.00 0.00	63,020.32 63,020.32
HSIN-LI CHEMICAL INDUSTRIAL CO CMN	SDB3264453056	4303.TWO TW0004303003	12/20/2024 12/20/2034	(35,000) (35,000)	TWD 32.730000	1.475710 1.473459	(52,048.39) (55,065.37)	(51,649.86) (51,571.07)	(78.80)	4.330000 (989.285700)	ACT/360 1	(7.68) (194.88)	100.00 0.00	3,914.13 (20.16)	0.00 0.00	3,640.45 3,640.45
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN	SDB3265670290	2880.TW TW0002880002	01/17/2025 01/17/2035	(100,000) (100,000)	TWD 32.730000	0.855484 0.854179	(83,124.90) (82,643.43)	(85,548.43) (85,417.90)	(130.53)	4.330000 (40.000000)	ACT/360 1	9.02 63.13	100.00 0.00	(2,774.47) 0.00	0.00 0.00	(2,841.87) (2,841.87)
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057926	601226.SH CNE100001W10	01/07/2025 01/05/2035	0 0	CNY 7.284225	0.959608 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 7.284225	5.658804 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 7.284225	1.828609 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,710.000000)	ACT/360 0	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	SDB3266102882	300592.ZK CNE100002MT6	02/05/2025 01/26/2035	(8,700) 0	CNY 7.284225	1.828609 1.854186	0.00 0.00	(15,908.90) (16,131.41)	222.52	4.328464 (1,534.615385)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	222.52 222.52
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882612	300592.ZK CNE100002MT6	01/23/2025 01/25/2035	0 (200)	CNY 7.284225	1.828609 0.000000	(373.50) (373.50)	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 1	(0.13) (0.13)	100.00 0.00	1.20 (0.14)	0.00 0.00	1.07 1.07
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959733	300592.ZK CNE100002MT6	01/24/2025 01/25/2035	0 0	CNY 7.284225	1.828609 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,516.055046)	ACT/360 0	0.00 0.00	100.00 0.00	37.36 (1.51)	0.00 0.00	37.36 37.36
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265743556	300592.ZK CNE100002MT6	01/21/2025 01/19/2035	0 0	CNY 7.284225	1.828609 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 1	0.00 (27.51)	100.00 0.00	1,356.83 (27.51)	0.00 0.00	1,329.32 1,329.32
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921676	300592.ZK CNE100002MT6	01/03/2025 01/05/2035	0 0	CNY 7.284225	1.828609 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	0 0	CNY 7.284225	1.828609 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,827.777700)	ACT/360 0	0.00 (18.99)	100.00 0.00	(542.87) (18.99)	0.00 0.00	(561.86) (561.86)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127463	300592.ZK CNE100002MT6	01/08/2025 01/08/2035	0 0	CNY 7.284225	1.828609 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	SDB3265604099	600054.SH CNE000000PV0	01/17/2025 01/18/2035	(107,356) (80,656)	CNY 7.284225	1.497757 1.505020	(121,937.35) (121,181.54)	(160,793.22) (161,572.96)	779.75	4.330000 (1,750.000000)	ACT/360 1	(44.70) (174.44)	100.00 0.00	0.00 0.00	0.00 0.00	605.31 605.31
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531307	600054.SH CNE000000PV0	01/16/2025 01/18/2035	0 0	CNY 7.284225	1.497757 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,751.313600)	ACT/360 0	0.00 (18.12)	100.00 0.00	(1,159.43) (18.12)	0.00 0.00	(1,177.55) (1,177.55)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441829	600054.SH CNE000000PV0	11/13/2024 11/13/2034	0 0	CNY 7.284225	1.497757 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (474.41)	100.00 0.00	7,347.33 (474.41)	0.00 0.00	6,872.92 6,872.92
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670312	300997.ZK CNE100004L77	01/21/2025 01/18/2035	(10,800) (10,800)	CNY 7.284225	1.990603 2.031891	(22,006.20) (21,944.42)	(21,498.51) (21,944.42)	445.91	4.330000 (1,725.000000)	ACT/360 1	(7.91) (41.36)	100.00 0.00	(45.53) (17.54)	0.00 0.00	359.02 359.02

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681170	301267.ZK CNE100005WL5	11/18/2024 11/16/2034	0 0	CNY	2.431281 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 CNE10000GD6	01/08/2025 01/08/2035	(1) (1)	CNY	0.333598 0.342613	(0.35) (0.34)	(0.33) (0.34)	0.01	4.330000 (2,000.000000)	ACT/360 1	(0.00) (42.33)	100.00 0.00	287.12 (42.32)	0.00 0.00	244.80 244.80
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741469	000932.ZK CNE000001006	11/19/2024 11/17/2034	0 0	CNY	0.549132 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,550.000000)	ACT/360 1	0.00 (326.84)	100.00 0.00	3,069.40 (326.84)	0.00 0.00	2,742.56 2,742.56
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102890	001208.ZK CNE100004K29	02/05/2025 01/26/2035	(7,200) 0	CNY	1.356356 1.486819	0.00 0.00	(9,765.76) (10,705.10)	939.34	4.328464 (1,525.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	939.34 939.34
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649868	001208.ZK CNE100004K29	12/30/2024 01/02/2035	0 (13,000)	CNY	1.356356 0.000000	(16,120.62) (16,119.74)	0.00 0.00	0.00	4.330000 (1,600.000000)	ACT/360 1	(5.23) (90.09)	100.00 0.00	(2,301.40) (161.62)	0.00 0.00	(2,391.49) (2,391.49)
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057958	300035.ZK CNE100000JJ7	01/07/2025 01/05/2035	(9,200) (17,700)	CNY	2.015314 2.003318	(37,854.49) (35,441.47)	(18,540.89) (18,430.53)	(110.36)	4.330000 (850.000000)	ACT/360 1	(4.68) (64.32)	100.00 0.00	(1,150.49) (31.01)	0.00 0.00	(1,325.18) (1,325.18)
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123688	600570.SH CNE000001GD5	09/25/2024 09/25/2034	(80) (80)	CNY	3.610542 3.822361	(286.14) (305.79)	(288.84) (305.79)	16.95	4.330000 (1,525.000000)	ACT/360 1	(0.08) (1.50)	100.00 0.00	0.00 0.00	0.00 0.00	15.45 15.45
HWANG CHANG GEN CONTRACTOR CO CMN	SDB3260661423	2543.TW TW0002543006	10/09/2024 10/12/2034	(28,670) (28,670)	TWD	2.413688 2.410006	(68,828.30) (65,260.10)	(69,200.43) (69,094.87)	(105.56)	4.330000 (974.991200)	ACT/360 1	(10.79) (197.42)	100.00 0.00	(3,834.77) 0.00	0.00 0.00	(4,137.75) (4,137.75)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928006	688041.SH CNE100005PT2	11/04/2024 11/02/2034	0 (95)	CNY	17.920918 0.000000	(1,737.23) (1,919.50)	0.00 0.00	0.00	4.330000 (475.000000)	ACT/360 1	0.00 (236.02)	100.00 0.00	34,485.64 (236.02)	0.00 0.00	34,249.62 34,249.62
I-CHIUN PRECISION IND CO LTD ORD CMN	SDB3265057901	2486.TW TW0002486008	01/06/2025 01/04/2035	(6,000) (6,000)	TWD	3.177513 3.172666	(19,034.84) (20,124.33)	(19,065.08) (19,036.00)	(29.08)	4.330000 (925.000000)	ACT/360 1	(2.47) (44.70)	100.00 0.00	1,088.33 0.00	0.00 0.00	1,014.55 1,014.55
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123681	002230.ZK CNE100000B81	09/25/2024 09/25/2034	(299,200) (299,500)	CNY	6.501721 6.369894	(1,955,546.02) (1,907,874.56)	(1,945,314.98) (1,905,872.41)	(39,442.57)	4.330000 (1,524.716100)	ACT/360 1	(598.76) (4,306.19)	100.00 0.00	54,106.40 (1,206.31)	0.00 0.00	10,357.63 10,357.63
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	0.914305 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	(731,800) (810,100)	CNY	2.764879 2.626785	(2,199,416.64) (2,127,152.63)	(2,022,785.40) (1,921,755.73)	(101,029.67)	4.330000 (170.577700)	ACT/360 1	151.63 2,354.42	100.00 0.00	(11,685.49) 481.21	0.00 0.00	(110,360.74) (110,360.74)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3265127461	600602.SH CNE0000001T0	01/08/2025 01/08/2035	0 0	CNY	1.843710 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	(691,900) (954,500)	CNY	0.242991 0.254005	(234,639.01) (242,447.77)	(168,125.37) (175,746.06)	7,620.69	4.330000 (1,190.953300)	ACT/360 1	(48.46) (937.03)	100.00 0.00	3,732.97 (334.46)	0.00 0.00	10,416.63 10,416.63
INNOLUX CORPORATION CMN	SDB3260661467	3481.TW TW0003481008	10/09/2024 10/12/2034	(183,000) (183,000)	TWD	0.429270 0.428615	(77,315.30) (80,062.50)	(78,556.37) (78,436.54)	(119.83)	4.330000 (40.000000)	ACT/360 1	8.77 183.89	100.00 0.00	1,625.95 0.00	0.00 0.00	1,690.02 1,690.02
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264583148	000977.ZK CNE0000012M2	12/27/2024 12/27/2034	0 0	CNY	7.103021 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	(49,800) (46,600)	CNY	3.605051 3.463822	(166,294.48) (160,876.20)	(179,531.52) (172,498.34)	(7,033.19)	4.330000 (1,499.678100)	ACT/360 1	(49.92) (824.64)	100.00 0.00	0.00 0.00	0.00 0.00	(7,857.83) (7,857.83)
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264120675	688301.SH CNE1000042V8	12/16/2024 12/14/2034	(5,762) (5,762)	CNY	14.217024 13.185058	(81,885.98) (75,972.30)	(81,918.49) (75,972.30)	(5,946.19)	4.330000 (1,851.232200)	ACT/360 1	(32.97) (912.22)	100.00 0.00	(3,659.53) (693.06)	0.00 0.00	(10,517.93) (10,517.93)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		6213.TW	11/06/2024	(17,000)	TWD	2.248701	(37,804.28)	(38,227.93)		4.330000	ACT/360	(4.42)	100.00	2,375.15	0.00	2,238.33
ITEQ CORPORATION CMN	SDB3262115536	TW0006213002	11/08/2034	(17,000)	32.730000	2.245272	(40,544.77)	(38,169.62)	(58.30)	(885.294100)	1	(78.52)	0.00	0.00	0.00	2,238.33
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427201	000301.ZK	10/08/2024	(550,500)	CNY	1.151804	(650,318.31)	(634,068.14)		4.330000	ACT/360	(176.95)	100.00	0.00	0.00	(16,518.00)
		CNE0000012K6	10/10/2034	(550,500)	7.284225	1.127056	(620,444.19)	(620,444.19)	(13,623.95)	(1,392.647500)	1	(2,894.06)	0.00	0.00	0.00	(16,518.00)
		600276.SH	01/27/2025	(15,900)	CNY	6.034959	0.00	(95,955.85)		4.328984	ACT/360	0.00	100.00	0.00	0.00	1,314.28
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038183	CNE0000014W7	01/25/2035	0	7.284225	6.117618	0.00	(97,270.13)	1,314.28	(575.000000)	0	0.00	0.00	0.00	0.00	1,314.28
		300339.ZK	01/21/2025	(2,100)	CNY	6.634886	(14,150.47)	(13,933.26)		4.330000	ACT/360	(2.32)	100.00	0.00	0.00	252.94
JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670326	CNE100001JT4	01/18/2035	(2,100)	7.284225	6.758665	(14,193.20)	(14,193.20)	259.94	(1,025.000000)	1	(6.99)	0.00	0.00	0.00	252.94
		000936.ZK	01/06/2025	0	CNY	0.987065	0.00	0.00		4.330000	ACT/360	0.00	100.00	1,981.08	0.00	1,968.16
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983892	CNE000001063	01/05/2035	0	7.284225	0.000000	0.00	0.00	0.00	(1,059.411700)	0	(12.92)	0.00	(12.92)	0.00	1,968.16
		601028.SH	12/05/2024	(180,400)	CNY	1.677598	(296,630.28)	(302,638.65)		4.330000	ACT/360	(110.66)	100.00	(1,263.54)	0.00	(12,964.93)
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530600	CNE100001914	12/07/2034	(180,400)	7.284225	1.618261	(291,934.27)	(291,934.27)	(10,704.38)	(1,769.138000)	1	(997.01)	0.00	(414.83)	0.00	(12,964.93)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040698	300294.ZK	11/26/2024	(5,900)	CNY	3.983952	(25,654.51)	(23,505.31)		4.330000	ACT/360	(8.70)	100.00	653.99	0.00	1,328.45
		CNE100001FF1	11/24/2034	(6,500)	7.284225	4.135087	(26,878.07)	(24,397.01)	891.70	(1,675.000000)	1	(217.24)	0.00	(75.83)	0.00	1,328.45
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707292	600461.SH	12/10/2024	(118,000)	CNY	1.313798	(110,379.25)	(155,028.16)		4.330000	ACT/360	(41.83)	100.00	0.00	0.00	1,929.81
		CNE000001HW3	12/08/2034	(87,000)	7.284225	1.336100	(117,303.34)	(157,659.75)	2,631.59	(1,824.511400)	1	(701.78)	0.00	0.00	0.00	1,929.81
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116866	002176.ZK	11/27/2024	(134,200)	CNY	0.955489	(132,508.41)	(128,226.68)		4.330000	ACT/360	(57.41)	100.00	0.00	0.00	6,192.61
		CNE1000007F4	11/27/2034	(134,200)	7.284225	1.009091	(135,419.95)	(135,419.95)	7,193.27	(2,002.142300)	1	(1,000.66)	0.00	0.00	0.00	6,192.61
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649839	301251.ZK	12/30/2024	0	CNY	4.807649	0.00	0.00		4.330000	ACT/360	0.00	100.00	(261.92)	0.00	(297.48)
		CNE1000068P5	01/02/2035	0	7.284225	0.000000	0.00	0.00	0.00	(1,750.000000)	0	(35.56)	0.00	(35.56)	0.00	(297.48)
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123345	603871.SH	09/25/2024	(340,300)	CNY	2.412062	(824,921.91)	(820,824.59)		4.330000	ACT/360	(262.38)	100.00	0.00	0.00	67,021.25
		CNE100002SQ9	09/25/2034	(340,300)	7.284225	2.621955	(892,251.30)	(892,251.30)	71,426.71	(1,613.385200)	1	(4,405.45)	0.00	0.00	0.00	67,021.25
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120639	002501.ZK	12/16/2024	(27)	CNY	0.218280	(6.08)	(5.89)		4.330000	ACT/360	(0.00)	100.00	(319.49)	0.00	(325.45)
		CNE100000WP7	12/14/2034	(27)	7.284225	0.218499	(5.90)	(5.90)	0.01	(2,250.000000)	1	(5.96)	0.00	(5.91)	0.00	(325.45)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261230623	600189.SH	10/21/2024	0	CNY	0.949998	0.00	0.00		4.330000	ACT/360	0.00	100.00	7,076.20	0.00	6,347.47
		CNE000000XG5	10/19/2034	0	7.284225	0.000000	0.00	0.00	0.00	(1,750.000000)	0	(728.73)	0.00	(728.73)	0.00	6,347.47
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604103	600189.SH	01/17/2025	0	CNY	0.949998	(59,460.07)	0.00		4.330000	ACT/360	(23.17)	100.00	62.00	0.00	(47.84)
		CNE000000XG5	01/18/2035	(61,495)	7.284225	0.000000	(59,063.18)	0.00	0.00	(1,832.933500)	1	(109.84)	0.00	(141.31)	0.00	(47.84)
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265743546	000799.ZK	01/21/2025	(2,300)	CNY	6.494857	(10,136.16)	(14,938.17)		4.330000	ACT/360	(5.15)	100.00	0.00	0.00	170.43
		CNE000000S92	01/19/2035	(1,500)	7.284225	6.575568	(9,862.09)	(15,123.81)	185.64	(2,250.000000)	1	(15.20)	0.00	0.00	0.00	170.43
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND	SDB3265670270	300762.ZK	01/21/2025	(10,600)	CNY	2.889806	(30,646.38)	(30,631.95)		4.330000	ACT/360	(8.41)	100.00	0.00	0.00	271.80
		CNE100003JY0	01/18/2035	(10,600)	7.284225	2.917848	(30,929.19)	(30,929.19)	297.25	(1,425.000000)	1	(25.45)	0.00	0.00	0.00	271.80
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND	SDB3260760928	300762.ZK	10/15/2024	0	CNY	2.889806	0.00	0.00		4.330000	ACT/360	0.00	100.00	984.26	0.00	897.94
		CNE100003JY0	10/12/2034	0	7.284225	0.000000	0.00	0.00	0.00	(1,753.296700)	0	(86.32)	0.00	(86.32)	0.00	897.94
KASIKORNBANK PCL NVDR CMN	SDB3265276894	KBANK_n.BK	01/09/2025	(2,400)	THB	4.686809	(738,142.53)	(11,248.34)		4.330000	ACT/360	78.22	100.00	(12,422.07)	0.00	(11,578.11)
		TH0016010R14	01/10/2035	(158,200)	33.925000	4.647848	(735,555.58)	(11,154.83)	(93.51)	(50.000000)	1	937.47	0.00	1,006.08	0.00	(11,578.11)
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123437	688598.SH	09/25/2024	(21,678)	CNY	2.675645	(60,247.09)	(58,002.63)		4.330000	ACT/360	(28.49)	100.00	0.00	0.00	3,326.18
		CNE100004033	09/25/2034	(21,678)	7.284225	2.850987	(61,803.69)	(61,803.69)	3,801.06	(2,146.510200)	1	(474.88)	0.00	0.00	0.00	3,326.18

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Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272406	603662.SH CNE100003M02	01/10/2025 01/11/2035	(1,300) (1,300)	CNY 7.284225	10.590008 9.560265	(12,814.83) (12,428.34)	(13,767.01) (12,428.34)	(1,338.67)	4.330000 (1,700.000000)	ACT/360 1	(4.56) (66.37)	100.00 0.00	(47.40) (2.44)	0.00 0.00	(1,452.44) (1,452.44)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115527	603355.SH CNE1000022K3	11/07/2024 11/09/2034	(8,313) (8,313)	CNY 7.284225	3.113578 3.093121	(26,770.35) (25,713.11)	(25,883.17) (25,713.11)	(170.06)	4.330000 (1,750.000000)	ACT/360 1	(9.92) (202.03)	100.00 0.00	(205.31) (32.36)	0.00 0.00	(577.40) (577.40)
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670317	688037.SH CNE100005X23	01/21/2025 01/18/2035	(2,900) (2,900)	CNY 7.284225	10.422523 10.875862	(31,486.01) (31,540.00)	(30,225.32) (31,540.00)	1,314.68	4.330000 (1,681.034400)	ACT/360 1	(10.91) (32.82)	100.00 0.00	0.00 0.00	0.00 0.00	1,281.87 1,281.87
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261724274	002625.ZK CNE1000018P0	10/30/2024 10/30/2034	0 0	CNY 7.284225	5.573688 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 7.284225	3.548765 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 32.730000	16.162542 16.137889	(30,077.48) (23,597.56)	(32,325.08) (32,275.78)	(49.31)	4.330000 (912.500000)	ACT/360 1	(4.79) (71.04)	100.00 0.00	(8,678.22) 0.00	0.00 0.00	(8,798.57) (8,798.57)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123005	688017.SH CNE1000043F9	09/25/2024 09/25/2034	(68) (68)	CNY 7.284225	20.570479 14.756852	(1,289.74) (1,003.47)	(1,398.79) (1,003.47)	(395.33)	4.330000 (1,750.000000)	ACT/360 1	(0.51) (7.77)	100.00 0.00	0.00 0.00	0.00 0.00	(403.09) (403.09)
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 7.284225	1.456572 1.548609	(8,407.19) (8,827.07)	(8,302.46) (8,827.07)	524.61	4.330000 (1,825.000000)	ACT/360 1	(3.20) (57.60)	100.00 0.00	0.00 0.00	0.00 0.00	467.00 467.00
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123395	603477.SH CNE100002T63	09/25/2024 09/25/2034	(78,700) (89,700)	CNY 7.284225	2.284389 2.374492	(201,271.55) (214,612.33)	(179,781.38) (186,872.49)	7,091.11	4.330000 (1,061.120400)	ACT/360 1	(33.51) (528.41)	100.00 0.00	2,810.34 (124.38)	0.00 0.00	9,373.04 9,373.04
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265465945	600758.SH CNE000000MW5	01/15/2025 01/16/2035	(124,900) (112,000)	CNY 7.284225	0.450288 0.441440	(51,393.66) (49,262.33)	(56,240.99) (55,135.91)	(1,105.08)	4.330000 (1,350.000000)	ACT/360 1	(13.35) (116.64)	100.00 0.00	0.00 0.00	0.00 0.00	(1,221.71) (1,221.71)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115544	601003.SH CNE000001R68	11/07/2024 11/09/2034	0 (47,890)	CNY 7.284225	0.366546 0.000000	(17,855.02) (17,430.63)	0.00 0.00	0.00	4.330000 (1,740.185800)	ACT/360 1	(6.53) (515.53)	100.00 0.00	6,121.86 (535.02)	0.00 0.00	5,606.33 5,606.33
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	SDB3262540419	300729.ZK CNE1000035N9	11/14/2024 11/16/2034	(119,805) (116,505)	CNY 7.284225	2.016687 2.143822	(242,483.37) (250,058.58)	(241,609.16) (256,840.56)	15,231.41	4.330000 (1,775.878700)	ACT/360 1	(89.54) (1,581.48)	100.00 0.00	769.80 (75.74)	0.00 0.00	14,419.73 14,419.73
LONG YUAN CONSTRUCTION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261654688	600491.SH CNE000001HQ5	10/29/2024 10/27/2034	0 (35,478)	CNY 7.284225	0.501083 0.000000	(17,394.26) (16,884.43)	0.00 0.00	0.00	4.330000 (1,785.343000)	ACT/360 1	(6.60) (261.01)	100.00 0.00	(474.25) (311.44)	0.00 0.00	(735.26) (735.26)
LONG YUAN CONSTRUCTION GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038242	600491.SH CNE000001HQ5	01/27/2025 01/25/2035	(17,400) 0	CNY 7.284225	0.501083 0.500212	0.00 0.00	(8,718.84) (8,703.69)	(15.16)	4.328984 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(15.16) (15.16)
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND	SDB3262800193	000523.ZK CNE0000005T1	11/20/2024 11/20/2034	(209,000) (167,200)	CNY 7.284225	0.398121 0.409215	(67,589.76) (68,722.40)	(83,207.20) (85,525.92)	2,318.72	4.330000 (1,128.678200)	ACT/360 1	(12.93) (221.26)	100.00 0.00	0.00 0.00	0.00 0.00	2,097.46 2,097.46
LOTUS PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123562	1795.TW TW0001795003	09/24/2024 09/22/2034	(36,000) (36,000)	TWD 32.730000	7.882676 7.870653	(283,326.23) (295,792.67)	(283,776.35) (283,343.51)	(432.84)	4.330000 (621.527700)	ACT/360 1	(13.34) (306.31)	100.00 0.00	12,449.16 0.00	0.00 0.00	11,710.01 11,710.01
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242831	300850.ZK CNE100004116	11/29/2024 11/30/2034	(82,515) (54,115)	CNY 7.284225	2.741541 2.711398	(145,148.17) (137,202.23)	(226,218.24) (223,731.03)	(2,487.20)	4.330000 (1,998.041200)	ACT/360 1	(64.06) (1,897.73)	100.00 0.00	(14,470.58) (2,105.02)	0.00 0.00	(18,855.52) (18,855.52)
LUXNET CORPORATION CMN	SDB3260121442	4979.TWO TW0004979000	09/24/2024 09/22/2034	(4,000) (4,000)	TWD 32.730000	7.409105 7.397804	(24,464.64) (22,926.83)	(29,636.42) (29,591.22)	(45.20)	4.330000 (1,262.500000)	ACT/360 1	(5.82) (118.77)	100.00 0.00	(6,664.39) 0.00	0.00 0.00	(6,828.36) (6,828.36)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038174	002475.ZK CNE100000TP3	01/27/2025 01/25/2035	0 0	CNY 7.284225	5.439151 0.000000	0.00 0.00	0.00 0.00	0.00	4.328984 (250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	2,865.57 145.97	0.00 0.00	2,865.57 2,865.57
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123461	688062.SH CNE100005RD2	09/25/2024 09/25/2034	(1) (1)	CNY 7.284225	2.141614 2.758545	(2.36) (2.76)	(2.14) (2.76)	0.62	4.330000 (275.000000)	ACT/360 1	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	0.62 0.62
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265959688	300782.ZK CNE100003QK4	01/24/2025 01/25/2035	(6,400) 0	CNY 7.284225	11.088345 11.165054	0.00 0.00	(70,965.41) (71,456.34)	490.94	4.330000 (1,475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	490.94 490.94
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261928014	002881.ZK CNE100002Q41	11/04/2024 11/02/2034	0 0	CNY 7.284225	4.564659 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	SDB3262990894	9914.TW TW00009914002	11/22/2024 11/22/2034	(10,000) (10,000)	TWD 32.730000	4.812099 4.804759	(48,807.27) (46,036.59)	(48,120.99) (48,047.59)	(73.40)	4.330000 (225.000000)	ACT/360 1	2.49 55.10	100.00 0.00	(2,011.00) 0.00	0.00 0.00	(2,029.30) (2,029.30)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465986	300432.ZK CNE100001YV9	01/15/2025 01/16/2035	(20,400) (20,400)	CNY 7.284225	2.266542 2.046095	(46,080.60) (41,740.35)	(46,237.45) (41,740.35)	(4,497.11)	4.330000 (1,725.000000)	ACT/360 1	(17.06) (135.82)	100.00 0.00	0.00 0.00	0.00 0.00	(4,632.92) (4,632.92)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057940	300432.ZK CNE100001YV9	01/07/2025 01/05/2035	0 0	CNY 7.284225	2.266542 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 0	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 7.284225	7.056344 6.860948	(18,101.96) (17,838.46)	(18,346.50) (17,838.46)	(508.03)	4.330000 (1,725.000000)	ACT/360 1	(6.53) (105.75)	100.00 0.00	0.00 0.00	0.00 0.00	(613.78) (613.78)
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3262992335	MINT_n.BK TH0128010R17	11/22/2024 11/22/2034	(343,700) (312,600)	THB 33.925000	0.701548 0.754665	(223,614.35) (237,143.14)	(241,121.89) (259,378.36)	18,256.48	4.330000 (50.000000)	ACT/360 1	25.42 530.56	100.00 0.00	4,926.02 62.41	0.00 0.00	23,713.06 23,713.06
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406609	300848.ZK CNE1000040Z3	01/14/2025 01/12/2035	(25,000) (13,200)	CNY 7.284225	2.311845 2.208191	(30,537.95) (27,850.87)	(57,796.13) (55,204.79)	(2,591.34)	4.330000 (1,750.000000)	ACT/360 1	(11.49) (95.75)	100.00 0.00	0.00 0.00	0.00 0.00	(2,687.09) (2,687.09)
MIRLE AUTOMATION CORPORATION CMN	SDB3261018872	2464.TW TW0002464005	10/15/2024 10/13/2034	0 0	TWD 32.730000	2.221204 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (966.406200)	ACT/360 0	0.00 (190.33)	100.00 0.00	11,278.93 (190.33)	0.00 0.00	11,088.60 11,088.60
MUANGTHAI CAPITAL PCL NVDR	SDB3260121409	MTC_n.BK TH6068010R19	09/24/2024 09/22/2034	(299,900) (290,100)	THB 33.925000	1.289609 1.409388	(373,620.08) (409,858.41)	(386,753.87) (422,675.49)	35,921.62	4.330000 (2,568.640100)	ACT/360 1	(217.29) (4,621.91)	100.00 0.00	0.00 0.00	0.00 0.00	31,299.71 31,299.71
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959667	002714.ZK CNE100001RQ3	01/24/2025 01/25/2035	(5,900) 0	CNY 7.284225	5.053386 5.068194	0.00 0.00	(29,814.98) (29,902.34)	87.37	4.330000 (775.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	87.37 87.37
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186006	000737.ZK CNE000000PR8	11/29/2024 11/30/2034	(169,900) (169,900)	CNY 7.284225	1.238292 1.102457	(218,341.04) (187,307.41)	(210,385.87) (187,307.41)	(23,078.46)	4.330000 (1,993.658000)	ACT/360 1	(98.39) (1,504.09)	100.00 0.00	(1,650.60) (37.65)	0.00 0.00	(26,233.15) (26,233.15)
NAN YA PLASTICS CORP CMN	SDB3265670297	1303.TW TW0001303006	01/17/2025 01/17/2035	(337,000) (337,000)	TWD 32.730000	0.988390 0.986882	(332,541.08) (324,256.79)	(333,087.38) (332,579.23)	(508.15)	4.330000 (40.000000)	ACT/360 1	35.31 126.69	100.00 0.00	(8,322.44) 0.00	0.00 0.00	(8,703.91) (8,703.91)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800228	300618.ZK CNE100002PM4	11/20/2024 11/20/2034	0 0	CNY 7.284225	4.491899 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,740.217300)	ACT/360 0	0.00 (40.23)	100.00 0.00	238.75 (40.23)	0.00 0.00	198.52 198.52
NANJING XINWANG TECH COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3266102853	600403.SH CNE000001G12	02/05/2025 01/26/2035	(53,300) 0	CNY 7.284225	0.372037 0.375055	0.00 0.00	(19,829.56) (19,990.43)	160.86	4.328464 (1,475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	160.86 160.86
NANYA TECHNOLOGY CORPORATION ORD CMN	SDB3262115580	2408.TW TW0002408002	11/06/2024 11/08/2034	(412,000) (412,000)	TWD 32.730000	0.919646 0.918243	(387,090.48) (366,089.56)	(378,893.98) (378,316.12)	(577.87)	4.330000 (486.529100)	ACT/360 1	(8.28) (6.40)	100.00 0.00	(12,226.56) 0.00	0.00 0.00	(12,810.82) (12,810.82)
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260128341	688126.SH CNE1000040F5	09/25/2024 09/25/2034	(95,219) (100,119)	CNY 7.284225	2.475212 2.573642	(244,339.42) (257,653.08)	(235,687.20) (245,059.64)	9,372.45	4.330000 (1,874.272100)	ACT/360 1	(96.22) (1,645.93)	100.00 0.00	662.73 (113.30)	0.00 0.00	8,389.25 8,389.25

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3263707242	300077.ZK CNE100000NT8	12/10/2024 12/08/2034	0 0	CNY 7.284225	3.119069 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,300.000000)	ACT/360 0	0.00 (55.48)	100.00 0.00	1,049.24 (55.48)	0.00 0.00	993.76 993.76
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3265670281	300077.ZK CNE100000NT8	01/21/2025 01/18/2035	(19,300) (19,300)	CNY 7.284225	3.119069 3.289831	(64,049.54) (63,493.73)	(60,198.03) (63,493.73)	3,295.70	4.330000 (1,772.538800)	ACT/360 1	(23.90) (35.59)	100.00 0.00	0.00 0.00	0.00 0.00	3,260.11 3,260.11
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530574	002405.ZK CNE100000P69	12/05/2024 12/07/2034	(155,700) (155,700)	CNY 7.284225	1.166905 1.316174	(189,035.21) (204,928.28)	(181,687.14) (204,928.28)	23,241.14	4.330000 (2,145.118800)	ACT/360 1	(87.99) (1,570.02)	100.00 0.00	0.00 0.00	0.00 0.00	21,671.12 21,671.12
NGERN TID LOR PCL NVDR CMN SERIES NVDR	SDB3260121420	TIDLOR_n.BK THA271010R18	09/24/2024 09/22/2034	(874,500) (874,500)	THB 33.925000	0.486367 0.493086	(424,764.76) (431,203.29)	(425,327.93) (431,203.29)	5,875.36	4.330000 (1,298.016000)	ACT/360 1	(101.29) (1,801.02)	100.00 (7,977.44)	0.00 0.00	(7,977.44) 0.00	(3,903.10) (3,903.10)
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123510	603997.SH CNE100001V94	09/25/2024 09/25/2034	0 0	CNY 7.284225	1.570517 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	(110,571) (108,171)	CNY 7.284225	4.277737 4.307944	(480,264.31) (465,759.40)	(472,993.68) (476,333.67)	3,339.99	4.330000 (1,545.393400)	ACT/360 1	(150.15) (2,348.23)	100.00 0.00	0.00 0.00	0.00 0.00	991.76 991.76
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND	SDB3263116865	600884.SH CNE000000JU8	11/27/2024 11/27/2034	(101,500) (101,500)	CNY 7.284225	0.991183 0.995518	(100,605.07) (101,045.10)	(100,605.07) (101,045.10)	440.02	4.330000 (1,538.522100)	ACT/360 1	(31.98) (433.14)	100.00 0.00	0.00 0.00	0.00 0.00	6.88 6.88
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959621	300953.ZK CNE100004G17	01/24/2025 01/25/2035	(1,800) 0	CNY 7.284225	15.415504 15.718809	0.00 0.00	(27,747.91) (28,293.86)	545.95	4.330000 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	545.95 545.95
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604105	300953.ZK CNE100004G17	01/17/2025 01/18/2035	0 0	CNY 7.284225	15.415504 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (16.64)	100.00 0.00	(491.43) (16.64)	0.00 0.00	(508.08) (508.08)
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265810085	300953.ZK CNE100004G17	01/22/2025 01/22/2035	0 0	CNY 7.284225	15.415504 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,000.000000)	ACT/360 1	0.00 (3.17)	100.00 0.00	(27.63) (3.17)	0.00 0.00	(30.80) (30.80)
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531277	300953.ZK CNE100004G17	01/16/2025 01/18/2035	0 0	CNY 7.284225	15.415504 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (1.32)	100.00 0.00	(234.98) 0.00	0.00 0.00	(236.30) (236.30)
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857840	600989.SH CNE100003LF5	01/02/2025 01/02/2035	0 (213,300)	CNY 7.284225	2.263796 0.000000	(482,687.23) (483,923.13)	0.00 0.00	0.00	4.330000 (425.281200)	ACT/360 1	1.18 (26.05)	100.00 0.00	(2,944.78) (26.56)	0.00 0.00	(2,970.83) (2,970.83)
NORINCO INTERNATIONAL COOPERATION LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959626	000065.ZK CNE000000VZ9	01/24/2025 01/25/2035	(11,300) 0	CNY 7.284225	1.301443 1.326646	0.00 0.00	(14,706.30) (14,991.10)	284.80	4.330000 (1,450.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	284.80 284.80
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 7.284225	1.882149 1.937290	(13,261.41) (13,173.57)	(12,798.62) (13,173.57)	374.96	4.330000 (2,250.000000)	ACT/360 1	(6.70) (60.17)	100.00 0.00	0.00 0.00	0.00 0.00	314.79 314.79
ONENESS BIOTECH CO., LTD. CMN	SDB3260661452	4743.TWO TW0004743000	10/09/2024 10/12/2034	(20,000) (20,000)	TWD 32.730000	2.413688 2.410006	(48,197.18) (53,231.70)	(48,273.75) (48,200.12)	(73.63)	4.330000 (675.000000)	ACT/360 1	(2.63) (63.39)	100.00 0.00	5,031.58 0.00	0.00 0.00	4,894.55 4,894.55
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 7.284225	0.374782 0.393298	(20,385.00) (21,041.44)	(20,050.86) (21,041.44)	990.58	4.330000 (1,858.317700)	ACT/360 1	(7.99) (141.44)	100.00 0.00	0.00 0.00	0.00 0.00	849.14 849.14
PEGATRON CORPORATION CMN	SDB3265345606	4938.TW TW0004938006	01/10/2025 01/10/2035	(6,000) (6,000)	TWD 32.730000	2.954476 2.949969	(17,405.89) (17,143.69)	(17,726.86) (17,699.81)	(27.04)	4.330000 (40.000000)	ACT/360 1	1.87 19.73	100.00 0.00	(556.12) 0.00	0.00 0.00	(563.44) (563.44)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263707255	601857.SH CNE1000007Q1	12/10/2024 12/08/2034	0 0	CNY 7.284225	1.133957 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 32.730000	20.989918 20.957901	(422,793.00) (381,439.23)	(419,798.35) (419,158.02)	(640.33)	4.330000 (271.250000)	ACT/360 1	14.02 278.99	100.00 0.00	(37,718.79) 0.00	0.00 0.00	(38,080.13) (38,080.13)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND	SDB3264054688	300725.ZK CNE1000035K5	12/13/2024 12/14/2034	0 (1,985)	CNY 7.284225	4.221451 0.000000	(8,422.76) (9,108.11)	0.00 0.00	0.00	4.330000 (2,137.027700)	ACT/360 1	(3.90) (206.20)	100.00 0.00	4,481.39 (252.08)	0.00 0.00	4,275.19 4,275.19
PHISON ELECTRONICS CORPORATION CMN	SDB3262741488	8299.TWO TW0008299009	11/18/2024 11/16/2034	(17,000) (17,000)	TWD 32.730000	14.451573 14.429530	(243,731.31) (276,768.30)	(245,676.75) (245,302.01)	(374.74)	4.330000 (242.647000)	ACT/360 1	16.86 344.73	100.00 (6,818.78)	31,466.29 0.00	0.00 0.00	24,617.50 24,617.50
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649795	000001.ZK CNE0000000040	12/30/2024 01/02/2035	0 0	CNY 7.284225	1.554043 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (75.000000)	ACT/360 0	0.00 30.43	100.00 0.00	453.46 30.43	0.00 0.00	483.89 483.89
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123573	601666.SH CNE000001PH7	09/25/2024 09/25/2034	(358,800) (301,700)	CNY 7.284225	1.227310 1.344647	(370,413.99) (412,819.02)	(440,358.72) (482,459.30)	42,100.58	4.330000 (957.515700)	ACT/360 1	(48.87) (924.84)	100.00 0.00	168.01 (1.63)	0.00 0.00	41,343.74 41,343.74
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3262800219	688072.SH CNE100005998	11/20/2024 11/20/2034	(14,683) (14,383)	CNY 7.284225	20.180596 20.785767	(301,908.84) (305,197.42)	(296,311.69) (305,197.42)	8,885.74	4.330000 (1,496.575800)	ACT/360 1	(89.55) (937.66)	100.00 0.00	0.00 0.00	0.00 0.00	7,948.08 7,948.08
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328846	600155.SH CNE000000X53	12/19/2024 12/21/2034	(136,800) (142,100)	CNY 7.284225	0.959608 0.957329	(136,233.40) (136,318.58)	(131,274.36) (130,962.64)	(311.73)	4.330000 (1,193.631200)	ACT/360 1	(28.77) (371.62)	100.00 0.00	1,224.58 (42.27)	0.00 0.00	541.23 541.23
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328874	601669.SH CNE1000017G1	12/19/2024 12/21/2034	(2,339,800) (1,789,600)	CNY 7.284225	0.686415 0.715434	(1,231,796.00) (1,789,600)	(1,606,073.40) (1,673,973.22)	67,899.83	4.330000 (924.997200)	ACT/360 1	(160.73) (3,280.90)	100.00 0.00	0.00 0.00	0.00 0.00	64,618.93 64,618.93
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN	SDB3262115563	6770.TW TW0006770001	11/06/2024 11/08/2034	(376,000) (376,000)	TWD 32.730000	0.609533 0.608603	(189,545.06) (182,725.84)	(229,184.23) (228,834.73)	(349.51)	4.330000 (298.337700)	ACT/360 1	6.27 157.58	100.00 0.00	(46,078.37) 0.80	0.00 0.00	(46,270.30) (46,270.30)
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR	SDB3265128017	PTTGC_n.BK TH1074010R12	01/07/2025 01/05/2035	0 0	THB 33.925000	0.610169 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
PUYA SEMICONDUCTOR (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743534	688766.SH CNE100004QC9	01/21/2025 01/19/2035	0 0	CNY 7.284225	15.939925 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,975.000000)	ACT/360 1	0.00 (9.02)	100.00 0.00	(111.84) (9.02)	0.00 0.00	(120.85) (120.85)
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588303	688063.SH CNE100005D68	10/10/2024 10/12/2034	(79) (79)	CNY 7.284225	5.248328 5.469294	(420.12) (432.07)	(414.62) (432.07)	17.46	4.330000 (1,775.000000)	ACT/360 1	(0.16) (2.74)	100.00 0.00	0.00 0.00	0.00 0.00	14.72 14.72
QIMING INFORMATION TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3266102863	002232.ZK CNE100000B73	02/05/2025 01/26/2035	(9,800) 0	CNY 7.284225	2.454619 2.504056	0.00 0.00	(24,055.27) (24,539.74)	484.47	4.328464 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	484.47 484.47
QIMING INFORMATION TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531301	002232.ZK CNE100000B73	01/16/2025 01/18/2035	0 0	CNY 7.284225	2.454619 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 0	0.00 (8.80)	100.00 0.00	(181.39) (8.80)	0.00 0.00	(190.20) (190.20)
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649855	300183.ZK CNE1000010C5	12/30/2024 01/02/2035	0 0	CNY 7.284225	2.213001 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,825.000000)	ACT/360 0	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 0	CNY 7.284225	1.466182 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,975.000000)	ACT/360 0	0.00 (6.28)	100.00 0.00	(17.75) (6.28)	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 7.284225	1.466182 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 7.284225	1.466182 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	(42,938) (42,638)	CNY 7.284225	1.466182 1.455132	(63,412.85) (62,046.01)	(62,954.93) (62,480.47)	(474.45)	4.330000 (1,724.805900)	ACT/360 1	(22.92) (93.69)	100.00 0.00	(370.93) (35.31)	0.00 0.00	(939.07) (939.07)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127412	300779.ZK CNE100003QG2	01/08/2025 01/08/2035	(800) (800)	CNY	11.792607 13.230338	(9,729.18) (10,584.27)	(9,434.09) (10,584.27)	1,150.19	4.330000 (1,725.000000)	ACT/360 1	(3.39) (81.49)	100.00 0.00	1,002.12 (28.85)	0.00 0.00	2,070.81 2,070.81
QINGDAO NOVELBEAM TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127423	688677.SH CNE100005410	01/08/2025 01/08/2035	(88) (88)	CNY	5.967690 5.132818	(496.11) (451.69)	(525.16) (451.69)	(73.47)	4.330000 (2,250.000000)	ACT/360 1	(0.26) (5.60)	100.00 0.00	70.60 (1.81)	0.00 0.00	(8.47) (8.47)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272457	000792.ZK CNE000000SW2	01/10/2025 01/11/2035	0	CNY	2.217120	0.00	0.00	0.00	4.330000 (600.000000)	ACT/360 0	0.00 (9.38)	100.00 0.00	1,272.17 (9.38)	0.00	1,262.79
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530567	688027.SH CNE100004231	12/05/2024 12/07/2034	(600) (600)	CNY	36.395087 40.744534	(21,722.68) (24,446.72)	(21,837.05) (24,446.72)	2,609.67	4.330000 (2,075.000000)	ACT/360 1	(9.58) (172.84)	100.00 0.00	0.00 0.00	0.00	2,436.83 2,436.83
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921685	603236.SH CNE100003N01	01/03/2025 01/05/2035	(4,300) (2,900)	CNY	11.106192 10.220008	(32,468.21) (47,946.04)	(47,756.62) (43,946.04)	(3,810.59)	4.330000 (1,725.000000)	ACT/360 1	(12.28) (171.84)	100.00 0.00	0.00 0.00	0.00	(3,982.43) (3,982.43)
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	7.567037 7.095743	(282,253.25) (270,823.22)	(288,811.10) (270,823.22)	(17,987.88)	4.330000 (1,384.149200)	ACT/360 1	(75.95) (1,335.08)	100.00 0.00	7,656.67 (77.06)	0.00	(11,666.28) (11,666.28)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589496	688331.SH CNE100005B03	12/06/2024 12/07/2034	(23,329) (23,329)	CNY	3.876871 3.966441	(87,169.53) (92,533.11)	(90,443.52) (92,533.11)	2,089.59	4.330000 (1,313.638600)	ACT/360 1	(20.68) (310.47)	100.00 0.00	0.00	0.00	1,779.12 1,779.12
RICHWAVE TECHNOLOGY CORP CMN	SDB3260661463	4968.TW TW0004968003	10/09/2024 10/12/2034	0	TWD	6.110602	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	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	CNY	3.963359	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	37.14 37.14
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390221	300757.ZK CNE100003JT0	12/20/2024 12/21/2034	(5,700) (5,700)	CNY	26.907461 30.710444	(147,351.65) (175,049.53)	(153,372.53) (175,049.53)	21,677.00	4.330000 (1,747.368400)	ACT/360 1	(50.47) (821.84)	100.00 0.00	2,480.23 (13.62)	0.00	23,335.39 23,335.39
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465933	603893.SH CNE100003RK2	01/15/2025 01/16/2035	(3,400) (500)	CNY	20.751693 20.205646	(9,832.98) (8,693.21)	(70,555.76) (68,699.20)	(1,856.56)	4.330000 (1,400.000000)	ACT/360 1	(2.78) (21.54)	100.00 (17.18)	0.00	(17.18)	(1,895.28) (1,895.28)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123522	002493.ZK CNE100000W60	09/25/2024 09/25/2034	(282,700) (336,000)	CNY	1.180633 1.235135	(406,102.03) (415,045.24)	(333,765.09) (349,172.68)	15,407.59	4.330000 (1,303.519300)	ACT/360 1	(97.12) (1,675.39)	100.00 0.00	3,616.18 (318.87)	0.00	17,348.39 17,348.39
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716718	002617.ZK CNE1000016Y6	12/31/2024 01/02/2035	0	CNY	1.051588	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	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	2.114268 2.111043	(10,569.82) (10,838.38)	(10,571.34) (10,555.22)	(16.13)	4.330000 (450.000000)	ACT/360 1	(0.02) (0.10)	100.00 0.00	283.17 0.00	0.00	266.94 266.94
RUN LONG CONSTRUCTION CO LTD ORD CMN	SDB3260121500	1808.TW TW0001808004	09/24/2024 09/22/2034	(800) (800)	TWD	1.098381 1.096705	(888.29) (912.20)	(878.70) (877.36)	(1.34)	4.330000 (475.000000)	ACT/360 1	(0.01) (0.16)	100.00 0.00	34.83 (0.00)	0.00	33.33 33.33
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649887	002929.ZK CNE1000033M6	12/30/2024 01/02/2035	(26,900) (25,000)	CNY	4.541320 4.394184	(107,275.03) (109,786.21)	(122,161.52) (118,203.55)	(3,957.97)	4.330000 (1,782.600000)	ACT/360 1	(39.91) (417.08)	100.00 0.00	2,219.32 (65.78)	0.00	(2,155.74) (2,155.74)
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345614	002352.ZK CNE100000L63	01/13/2025 01/11/2035	0	CNY	5.305987	0.00	0.00	0.00	4.330000 (625.000000)	ACT/360 0	0.00 (56.50)	100.00 0.00	(429.97) (56.50)	0.00	(486.47) (486.47)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264921647	600104.SH CNE000000TY6	01/03/2025 01/05/2035	0	CNY	2.233594	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	32,377.26 32,377.26
SAILUN GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959655	601058.SH CNE1000015F7	01/24/2025 01/25/2035	(20,800) 0	CNY	2.019432 2.099352	0.00	(42,004.19) (43,666.51)	1,662.32	4.330000 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00	1,662.32 1,662.32

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123550	688289.SH CNE1000043J1	09/25/2024 09/25/2034	0 0	CNY 7.284225	2.730558 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	(10,500) (9,000)	CNY 7.284225	1.839592 1.818668	(17,183.12) (16,358.29)	(19,315.71) (19,096.02)	(219.70)	4.330000 (1,711.666600)	ACT/360 1	(6.20) (36.94)	100.00 0.00	0.00 0.00	0.00 0.00	(256.64) (256.64)
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038205	600031.SH CNE000001F70	01/27/2025 01/25/2035	(351,600) 0	CNY 7.284225	2.206137 2.211636	0.00 0.00	(775,677.85) (777,611.20)	1,933.34	4.328984 (175.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	1,933.34 1,933.34
SATURDAY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426682	002291.ZK CNE100000FS6	12/04/2024 12/04/2034	(16,603) (16,803)	CNY 7.284225	0.844290 1.041856	(16,430.56) (17,505.77)	(14,017.75) (17,297.94)	3,280.18	4.330000 (1,549.986600)	ACT/360 1	(4.97) (16.15)	100.00 0.00	39.03 (0.81)	0.00 0.00	3,303.06 3,303.06
SCB X PCL NVDR CMN SERIES NVDR	SDB3264520724	SCB_n.BK THA790010R17	12/23/2024 12/21/2034	(264,800) (264,800)	THB 33.925000	3.610906 3.474483	(954,901.37) (920,043.04)	(956,168.02) (920,043.04)	(36,124.98)	4.330000 (50.000000)	ACT/360 1	97.40 873.70	100.00 0.00	293.81 11.06	0.00 0.00	(34,957.47) (34,957.47)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3265128016	SCGP_n.BK TH0098010R12	01/07/2025 01/05/2035	(719,500) (674,400)	THB 33.925000	0.483419 0.515711	(347,423.90) (348,090.87)	(347,820.19) (371,053.86)	23,233.66	4.330000 (3,864.294100)	ACT/360 1	(331.06) (2,926.16)	100.00 0.00	0.00 0.00	0.00 0.00	20,307.50 20,307.50
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262115519	600248.SH CNE000001329	11/07/2024 11/09/2034	(64) (64)	CNY 7.284225	0.582080 0.611796	(37.23) (39.15)	(37.25) (39.15)	1.90	4.330000 (1,400.000000)	ACT/360 1	(0.01) (0.17)	100.00 0.00	0.00 0.00	0.00 0.00	1.73 1.73
SHAANXI HEIMAO COKING CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985580	601015.SH CNE100001VV5	12/12/2024 12/14/2034	0 (35,200)	CNY 7.284225	0.422832 0.000000	(14,998.58) (16,020.60)	0.00 0.00	0.00	4.330000 (1,730.894800)	ACT/360 1	(5.28) (94.30)	100.00 0.00	777.87 (94.30)	0.00 0.00	683.57 683.57
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649799	300821.ZK CNE100003SH6	12/30/2024 01/02/2035	(15,200) (14,700)	CNY 7.284225	1.030995 1.059139	(15,317.72) (15,577.85)	(15,671.12) (16,098.91)	427.79	4.330000 (750.000000)	ACT/360 1	(1.32) (22.52)	100.00 0.00	0.00 0.00	0.00 0.00	405.27 405.27
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201724	600547.SH CNE000001FR7	01/09/2025 01/11/2035	(106,641) (50,641)	CNY 7.284225	3.405990 3.371650	(165,707.28) (167,844.28)	(363,218.22) (359,556.18)	(3,662.04)	4.330000 (1,275.000000)	ACT/360 1	(38.50) (979.16)	100.00 0.00	(502.66) (634.19)	0.00 0.00	(5,143.86) (5,143.86)
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583140	600350.SH CNE0000019Y2	12/27/2024 12/27/2034	(176,300) (171,300)	CNY 7.284225	1.364593 1.338923	(229,263.98) (229,298.81)	(240,577.69) (236,052.15)	(4,525.54)	4.330000 (716.316400)	ACT/360 1	(18.04) (130.58)	100.00 0.00	0.00 0.00	0.00 0.00	(4,656.12) (4,656.12)
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649724	688087.SH CNE100004PB3	12/30/2024 01/02/2035	(10,542) (8,442)	CNY 7.284225	4.296957 4.041175	(36,962.50) (42,602.06)	(45,298.52) (33,500.72)	(2,696.45)	4.330000 (1,667.199700)	ACT/360 1	(13.09) (346.95)	100.00 0.00	208.91 (136.55)	0.00 0.00	(2,834.49) (2,834.49)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265604097	603026.SH CNE100001ZW4	01/17/2025 01/18/2035	(6,100) (4,900)	CNY 7.284225	4.464442 4.569877	(22,672.11) (22,372.22)	(27,233.10) (27,876.25)	643.15	4.330000 (1,916.836700)	ACT/360 1	(9.38) (30.70)	100.00 0.00	0.00 0.00	0.00 0.00	612.45 612.45
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649907	603026.SH CNE100001ZW4	12/30/2024 01/02/2035	0 0	CNY 7.284225	4.464442 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,746.989500)	ACT/360 0	0.00 (288.40)	100.00 0.00	536.30 (288.40)	0.00 0.00	247.90 247.90
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 7.284225	6.343846 6.556582	(15,077.23) (15,735.80)	(15,225.23) (15,735.80)	510.57	4.330000 (1,983.333300)	ACT/360 1	(6.41) (111.78)	100.00 0.00	0.00 0.00	0.00 0.00	398.79 398.79
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921675	600732.SH CNE000000LN6	01/03/2025 01/05/2035	(37,600) (21,500)	CNY 7.284225	1.361847 1.459823	(30,859.83) (32,355.54)	(51,205.45) (54,889.35)	3,683.90	4.330000 (2,250.000000)	ACT/360 1	(15.40) (269.92)	100.00 0.00	0.00 0.00	0.00 0.00	3,413.98 3,413.98
SHANGHAI AOHUA PHOTOELECTRICITY ENDSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345695	688212.SH CNE100004ZJ5	01/13/2025 01/11/2035	0 0	CNY 7.284225	5.785104 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 ENDSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406688	688212.SH CNE100004ZJ5	01/14/2025 01/12/2035	(5,233) (5,233)	CNY 7.284225	5.785104 5.624650	(29,608.62) (29,433.79)	(30,273.45) (29,433.79)	(839.66)	4.330000 (1,748.796100)	ACT/360 1	(10.84) (65.19)	100.00 0.00	(256.82) (40.48)	0.00 0.00	(1,161.66) (1,161.66)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261510767	688212.SH CNE100004ZJ5	10/25/2024 10/26/2034	0 0	CNY 7.284225	5.785104 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	(163,900) (93,500)	CNY 7.284225	3.363433 3.275388	(314,633.39) (304,242.70)	(551,266.61) (536,836.12)	(14,430.49)	4.330000 (2,263.689800)	ACT/360 1	(161.25) (477.22)	100.00 0.00	0.00 0.00	0.00 0.00	(14,907.71) (14,907.71)
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 7.284225	3.363433 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (250.000000)	ACT/360 0	0.00 187.80	100.00 0.00	46,811.22 187.80	0.00 0.00	46,999.03 46,999.03
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 7.284225	1.261630 1.139865	(110.36) (103.73)	(114.81) (103.73)	(11.08)	4.330000 (2,250.000000)	ACT/360 1	(0.06) (2.19)	100.00 0.00	(135.61) (1.21)	0.00 0.00	(148.88) (148.88)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127439	601595.SH CNE100002G92	01/08/2025 01/08/2035	(32,500) (30,600)	CNY 7.284225	3.429328 3.409496	(105,812.66) (104,241.13)	(111,453.17) (110,808.61)	(644.56)	4.330000 (1,754.983600)	ACT/360 1	(39.05) (315.65)	100.00 0.00	(3,879.93) (254.42)	0.00 0.00	(4,840.15) (4,840.15)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983881	600605.SH CNE000000370	01/06/2025 01/05/2035	0 0	CNY 7.284225	4.769210 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,943.965500)	ACT/360 0	0.00 (102.19)	100.00 0.00	(630.08) (102.19)	0.00 0.00	(732.27) (732.27)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959673	600605.SH CNE000000370	01/24/2025 01/25/2035	(5,900) 0	CNY 7.284225	4.769210 4.707290	0.00 0.00	(28,138.34) (27,773.01)	(365.33)	4.330000 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(365.33) (365.33)
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 7.284225	1.484029 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	(115,500) (111,400)	CNY 7.284225	3.628389 3.685643	(399,210.03) (410,956.28)	(419,078.90) (425,691.79)	6,612.89	4.330000 (1,604.353600)	ACT/360 1	(128.48) (2,019.89)	100.00 0.00	0.00 0.00	0.00 0.00	4,593.00 4,593.00
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265465930	600826.SH CNE000000C17	01/15/2025 01/16/2035	(168,800) (38,000)	CNY 7.284225	1.102382 1.111478	(42,762.50) (41,525.08)	(186,082.12) (187,617.57)	1,535.45	4.330000 (1,877.631500)	ACT/360 1	(17.31) (71.95)	100.00 0.00	0.00 0.00	0.00 0.00	1,463.51 1,463.51
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 7.284225	1.334390 1.379273	(29,879.95) (30,481.93)	(29,490.03) (30,481.93)	991.91	4.330000 (1,381.334800)	ACT/360 1	(7.80) (135.55)	100.00 0.00	0.00 0.00	0.00 0.00	856.35 856.35
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716702	600000.SH CNE0000011B7	12/31/2024 01/02/2035	0 0	CNY 7.284225	1.415387 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (10,000000)	ACT/360 0	0.00 2,158.66	100.00 0.00	11,396.72 2,158.66	0.00 0.00	13,555.37 13,555.37
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261985894	600284.SH CNE000001GY1	11/05/2024 11/03/2034	(179,690) (161,190)	CNY 7.284225	0.809969 0.850752	(129,219.74) (138,017.65)	(145,543.42) (152,871.65)	7,328.23	4.330000 (1,816.086600)	ACT/360 1	(48.59) (877.03)	100.00 0.00	0.00 0.00	0.00 0.00	6,451.20 6,451.20
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123652	603659.SH CNE100002TX3	09/25/2024 09/25/2034	(14,200) (84,000)	CNY 7.284225	1.972756 2.072541	(176,321.63) (179,497.56)	(28,013.14) (29,430.08)	1,416.94	4.330000 (666.607100)	ACT/360 1	(11.06) (105.66)	100.00 0.00	11,416.64 (152.68)	0.00 0.00	12,727.92 12,727.92
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261510770	600662.SH CNE0000002W2	10/25/2024 10/26/2034	(83,300) (83,300)	CNY 7.284225	0.641111 0.692368	(53,404.58) (57,674.25)	(53,404.58) (57,674.25)	4,269.67	4.330000 (1,335.324100)	ACT/360 1	(13.06) (232.27)	100.00 0.00	9.55 (0.46)	0.00 0.00	4,046.95 4,046.95
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959674	002028.ZK CNE000001KM8	01/24/2025 01/25/2035	(17,800) 0	CNY 7.284225	10.775340 10.628861	0.00 0.00	(191,801.05) (189,193.73)	(2,607.32)	4.330000 (35.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	(2,607.32) (2,607.32)
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 7.284225	0.947252 0.962760	(10,910.65) (10,879.19)	(10,703.95) (10,879.19)	175.24	4.330000 (2,275.000000)	ACT/360 1	(5.59) (96.58)	100.00 0.00	0.00 0.00	0.00 0.00	78.65 78.65
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 7.284225	1.094145 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
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 7.284225	1.094145 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	(1,077,800) (1,070,300)	CNY 7.284225	0.859391 0.981020	(922,332.10) (1,050,904.02)	(926,252.00) (1,057,342.94)	131,090.94	4.330000 (488.923600)	ACT/360 1	1.14 (42.14)	100.00 0.00	37.26 (0.02)	0.00 0.00	131,086.05 131,086.05
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427132	688271.SH CNE100005PN5	10/08/2024 10/10/2034	(26,098) (27,098)	CNY 7.284225	17.025833 17.094070	(452,231.61) (463,382.44)	(444,340.20) (446,121.05)	1,780.85	4.330000 (1,397.887200)	ACT/360 1	(119.87) (1,920.29)	100.00 0.00	1,998.86 (267.56)	0.00 0.00	1,859.42 1,859.42
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670282	600641.SH CNE0000008P3	01/21/2025 01/18/2035	(13,200) (13,200)	CNY 7.284225	2.034534 2.168014	(27,545.44) (28,617.78)	(26,855.84) (28,617.78)	1,761.94	4.330000 (2,068.560600)	ACT/360 1	(12.39) (37.86)	100.00 0.00	0.00 0.00	0.00 0.00	1,724.08 1,724.08
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 7.284225	0.820952 0.878091	(60,233.11) (64,012.83)	(59,847.41) (64,012.83)	4,165.42	4.330000 (1,759.876500)	ACT/360 1	(21.75) (389.22)	100.00 0.00	0.00 0.00	0.00 0.00	3,776.20 3,776.20
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649841	601515.SH CNE100001C06	12/30/2024 01/02/2035	0 0	CNY 7.284225	0.468135 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (700.000000)	ACT/360 0	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	(255,967) (299,467)	CNY 7.284225	0.514811 0.522300	(155,412.29) (156,828.46)	(131,774.66) (133,691.49)	1,916.83	4.330000 (1,664.925200)	ACT/360 1	(53.01) (1,294.96)	100.00 0.00	6,910.83 (754.35)	0.00 0.00	7,532.70 7,532.70
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649898	002957.ZK CNE100003LR0	12/30/2024 01/02/2035	(4,700) (4,900)	CNY 7.284225	2.155343 2.142652	(10,519.64) (10,498.99)	(10,130.11) (10,070.46)	(59.65)	4.330000 (1,700.000000)	ACT/360 1	(3.70) (68.49)	100.00 0.00	355.38 (8.33)	0.00 0.00	227.25 227.25
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406674	300769.ZK CNE100003K95	01/14/2025 01/12/2035	0 (16,100)	CNY 7.284225	4.496017 0.000000	(75,175.70) (72,155.66)	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	(38.31) (315.35)	100.00 0.00	(1,472.23) (315.35)	0.00 0.00	(1,787.58) (1,787.58)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959713	300769.ZK CNE100003K95	01/24/2025 01/25/2035	(10,500) 0	CNY 7.284225	4.496017 4.606800	0.00 0.00	(47,208.18) (48,371.40)	1,163.22	4.330000 (1,960.185185)	ACT/360 0	0.00 0.00	100.00 0.00	598.79 (154.05)	0.00 0.00	1,762.01 1,762.01
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057975	300769.ZK CNE100003K95	01/07/2025 01/05/2035	0 0	CNY 7.284225	4.496017 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	(503,637) (378,437)	CNY 7.284225	0.903322 0.932910	(342,656.92) (357,326.22)	(454,946.33) (469,847.91)	14,901.58	4.330000 (837.093600)	ACT/360 1	(36.70) (208.33)	100.00 0.00	0.00 0.00	0.00 0.00	14,693.25 14,693.25
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 7.284225	10.970282 10.998675	(160,995.45) (166,079.99)	(165,651.25) (166,079.99)	428.74	4.330000 (832.284700)	ACT/360 1	(17.24) (295.78)	100.00 0.00	0.00 0.00	0.00 0.00	132.95 132.95
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127431	002356.ZK CNE100000LD6	01/08/2025 01/08/2035	0 0	CNY 7.284225	0.424204 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (43.78)	100.00 0.00	(252.58) (43.78)	0.00 0.00	(296.36) (296.36)
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589453	688559.SH CNE100004330	12/06/2024 12/07/2034	(23,762) (20,779)	CNY 7.284225	4.266755 4.433243	(90,524.86) (92,438.20)	(101,386.62) (105,342.73)	3,956.11	4.330000 (2,134.022300)	ACT/360 1	(42.54) (416.85)	100.00 0.00	3,723.85 (113.02)	0.00 0.00	7,263.10 7,263.10
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531291	300124.ZK CNE100000V46	01/16/2025 01/18/2035	0 (62,800)	CNY 7.284225	8.477223 0.000000	(513,734.77) (508,466.92)	0.00 0.00	0.00	4.330000 (1,361.146400)	ACT/360 1	(133.08) (2,547.07)	100.00 0.00	(37,903.62) (2,556.23)	0.00 0.00	(40,450.68) (40,450.68)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3266102847	300814.ZK CNE100004PY5	02/05/2025 01/23/2035	(200) 0	CNY 7.284225	5.087707 5.267257	0.00 0.00	(1,017.54) (1,053.45)	35.91	4.328464 (1,783.333333)	ACT/360 0	0.00 0.00	100.00 0.00	354.73 0.00	0.00 0.00	390.64 390.64
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265882621	300814.ZK CNE100004PY5	01/23/2025 01/25/2035	0 (1,300)	CNY 7.284225	5.087707 0.000000	(7,139.96) (7,139.96)	0.00 0.00	0.00	4.330000 (1,225.000000)	ACT/360 1	(1.57) (1.57)	100.00 0.00	159.61 (1.57)	0.00 0.00	158.04 158.04
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465998	002243.ZK CNE100000BR7	01/15/2025 01/16/2035	(149,700) (145,200)	CNY 7.284225	1.101009 1.053827	(160,819.89) (152,771.91)	(164,821.10) (157,757.84)	(7,063.27)	4.330000 (1,670.626700)	ACT/360 1	(56.26) (393.82)	100.00 0.00	0.00 0.00	0.00 0.00	(7,457.09) (7,457.09)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123473	002243.ZK CNE100000BR7	09/25/2024 09/25/2034	0 0	CNY 7.284225	1.101009 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,609.907500)	ACT/360 0	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	(41,600) (33,700)	CNY 7.284225	11.265440 11.409640	(375,001.84) (384,840.71)	(468,642.31) (474,641.04)	5,998.73	4.330000 (2,213.501400)	ACT/360 1	(184.29) (1,968.11)	100.00 0.00	0.00 0.00	0.00 0.00	4,030.62 4,030.62
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120638	301325.ZK CNE100006202	12/16/2024 12/14/2034	0 0	CNY 7.284225	7.553309 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 0	CNY 7.284225	9.163638 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,425.000000)	ACT/360 0	0.00 (93.93)	100.00 0.00	5,192.17 (93.93)	0.00 0.00	5,098.24 5,098.24
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390145	002851.ZK CNE100002JV8	12/20/2024 12/21/2034	0 0	CNY 7.284225	9.163638 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	(176,600) (144,500)	CNY 7.284225	2.141614 2.190496	(318,115.88) (316,638.89)	(378,209.08) (386,841.60)	8,632.52	4.330000 (2,062.768100)	ACT/360 1	(144.19) (1,579.38)	100.00 0.00	1,374.85 (71.62)	0.00 0.00	8,428.00 8,428.00
SHENZHEN ZHENYE (GROUP) CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959638	000006.ZK CNE000000164	01/24/2025 01/25/2035	0 0	CNY 7.284225	0.944507 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	1,949.42 (78.65)	0.00 0.00	1,949.42 1,949.42
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 7.284225	0.646603 0.639397	(190,153.88) (186,639.90)	(188,743.35) (186,639.90)	(2,103.45)	4.330000 (1,105.275700)	ACT/360 1	(35.93) (578.54)	100.00 0.00	0.00 0.00	0.00 0.00	(2,681.99) (2,681.99)
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670335	000158.ZK CNE0000013X7	01/21/2025 01/18/2035	(12,700) (12,700)	CNY 7.284225	2.526007 2.727411	(33,942.74) (34,638.12)	(32,080.28) (34,638.12)	2,557.84	4.330000 (1,725.000000)	ACT/360 1	(12.10) (36.69)	100.00 0.00	0.00 0.00	0.00 0.00	2,521.15 2,521.15
SHIN ZU SHING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260661443	3376.TW TW00003376000	10/09/2024 10/12/2034	(4,000) (4,000)	TWD 32.730000	6.538344 6.528371	(23,732.54) (25,609.76)	(26,153.38) (26,113.48)	(39.89)	4.330000 (525.000000)	ACT/360 1	(0.38) (8.20)	100.00 0.00	(503.73) 0.00	0.00 0.00	(551.82) (551.82)
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465994	600481.SH CNE000001DW2	01/15/2025 01/16/2035	0 0	CNY 7.284225	0.739955 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (5.21)	100.00 0.00	171.08 (5.21)	0.00 0.00	165.87 165.87
SIAM CEMENT PCL NVDR CMN CLASS A SERIES NORTHBOUND	SDB3264753826	SCC_n.BK TH0003010R12	12/27/2024 12/27/2034	0 0	THB 33.925000	4.421518 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 0	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	(6,000) (6,800)	CNY 7.284225	2.663290 2.677681	(17,709.74) (18,202.48)	(15,979.74) (16,066.09)	86.35	4.330000 (1,850.000000)	ACT/360 1	(6.91) (20.99)	100.00 0.00	(11.13) (12.40)	0.00 0.00	54.23 54.23
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882583	002366.ZK CNE100000M21	01/23/2025 01/25/2035	(10,400) (10,400)	CNY 7.284225	0.682296 0.681633	(7,088.99) (7,088.99)	(7,095.88) (7,088.99)	(6.89)	4.330000 (1,750.000000)	ACT/360 1	(2.59) (2.59)	100.00 0.00	0.00 0.00	0.00 0.00	(9.49) (9.49)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670334	002366.ZK CNE100000M21	01/21/2025 01/18/2035	0 0	CNY 7.284225	0.682296 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 0	0.00 (4.77)	100.00 0.00	(154.40) (4.77)	0.00 0.00	(159.18) (159.18)
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097789	601107.SH CNE100000F38	10/17/2024 10/19/2034	(174,000) (174,000)	CNY 7.284225	0.664450 0.697741	(116,438.89) (121,406.96)	(115,614.22) (121,406.96)	5,792.74	4.330000 (1,259.468300)	ACT/360 1	(26.13) (384.16)	100.00 0.00	0.00 0.00	0.00 0.00	5,408.58 5,408.58
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649817	603327.SH CNE100003LC2	12/30/2024 01/02/2035	0 0	CNY 7.284225	1.650141 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,775.000000)	ACT/360 0	0.00 (81.04)	100.00 0.00	529.97 (81.04)	0.00 0.00	448.93 448.93
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862972	603077.SH CNE100001JM9	11/01/2024 11/02/2034	(2,222,267) (2,222,267)	CNY 7.284225	0.258092 0.276296	(579,671.68) (614,003.21)	(573,549.27) (614,003.21)	40,453.93	4.330000 (1,812.786400)	ACT/360 1	(218.04) (3,650.14)	100.00 0.00	0.00 0.00	0.00 0.00	36,803.79 36,803.79

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
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 7.284225	0.941761 0.994169	(116,126.43) (120,592.70)	(114,235.63) (120,592.70)	6,357.07	4.330000 (1,490.169000)	ACT/360 1	(33.56) (620.89)	100.00 0.00	0.00 0.00	0.00 0.00	5,736.19 5,736.19
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345621	600702.SH CNE000000K90	01/13/2025 01/11/2035	(9,100) (2,300)	CNY 7.284225	7.811401 7.937615	(18,654.93) (17,878.71)	(71,083.75) (72,232.29)	1,148.55	4.330000 (2,250.000000)	ACT/360 1	(9.51) (88.18)	100.00 0.00	0.00 0.00	0.00 0.00	1,060.37 1,060.37
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589436	300827.ZK CNE100003SY1	12/06/2024 12/07/2034	(28,500) (23,600)	CNY 7.284225	5.330698 6.092930	(153,416.28) (141,687.00)	(151,924.88) (173,648.50)	21,723.62	4.330000 (1,771.610100)	ACT/360 1	(58.46) (839.17)	100.00 0.00	0.00 0.00	0.00 0.00	20,884.44 20,884.44
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882600	300327.ZK CNE100001FH7	01/23/2025 01/25/2035	(7,100) (4,900)	CNY 7.284225	3.264589 3.256894	(15,919.82) (15,919.82)	(23,178.58) (23,123.94)	(54.64)	4.330000 (1,700.000000)	ACT/360 1	(5.60) (5.60)	100.00 0.00	0.00 0.00	0.00 0.00	(60.24) (60.24)
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121450	688520.SH CNE100003ZL3	09/25/2024 09/25/2034	(81,572) (75,672)	CNY 7.284225	5.127519 4.916004	(376,277.58) (371,391.72)	(418,261.96) (401,008.29)	(17,253.67)	4.330000 (1,757.420100)	ACT/360 1	(139.02) (2,362.17)	100.00 0.00	2,272.34 (213.36)	0.00 0.00	(17,343.50) (17,343.50)
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 7.284225	5.241464 4.847939	(214,670.53) (200,694.98)	(216,986.11) (200,694.98)	(16,291.13)	4.330000 (1,713.527200)	ACT/360 1	(78.04) (1,331.22)	100.00 0.00	0.00 0.00	0.00 0.00	(17,622.35) (17,622.35)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649715	688361.SH CNE100005ZD5	12/30/2024 01/02/2035	(4,800) (5,500)	CNY 7.284225	12.112476 11.853476	(68,195.10) (65,265.87)	(51,139.88) (56,896.68)	(1,243.20)	4.330000 (1,012.272700)	ACT/360 1	(11.33) (98.83)	100.00 0.00	(139.85) (43.77)	0.00 0.00	(1,481.87) (1,481.87)
SOLAR APPLIED MATLS TECH CORP CMN	SDB3265057915	1785.TWO TW0001785004	01/06/2025 01/04/2035	(12,000) (12,000)	TWD 32.730000	1.854568 1.851739	(22,182.90) (22,368.07)	(22,254.81) (22,220.87)	(33.94)	4.330000 (450.000000)	ACT/360 1	(0.08) (0.67)	100.00 0.00	147.20 0.00	0.00 0.00	112.59 112.59
SOLOMON TECHNOLOGY CORPORATION CMN	SDB3264255564	2359.TW TW0002359007	12/17/2024 12/15/2034	(10,000) (10,000)	TWD 32.730000	4.307974 4.301403	(43,621.50) (51,219.51)	(43,079.74) (43,014.03)	(65.71)	4.330000 (1,297.500000)	ACT/360 1	(9.56) (224.13)	100.00 0.00	8,205.48 0.00	0.00 0.00	7,915.64 7,915.64
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN	SDB3260121403	STA_n.BK TH0254010R11	09/24/2024 09/22/2034	0 0	THB 33.925000	0.489315 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 33.925000	1.142225 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,940.400500)	ACT/360 0	0.00 (279.73)	100.00 0.00	3,606.97 (279.73)	0.00 0.00	3,327.24 3,327.24
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649798	300143.ZK CNE10000XF6	12/30/2024 01/02/2035	0 0	CNY 7.284225	1.187498 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	(8,360) (3,560)	CNY 7.284225	11.667679 11.796030	(41,952.99) (42,073.59)	(97,541.80) (98,614.81)	1,073.02	4.330000 (1,488.061700)	ACT/360 1	(12.28) (18.10)	100.00 0.00	0.00 0.00	0.00 0.00	1,054.92 1,054.92
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127466	603612.SH CNE100002R73	01/08/2025 01/08/2035	(18,460) (22,760)	CNY 7.284225	1.927453 1.955659	(44,169.13) (44,227.98)	(35,580.78) (36,101.47)	520.69	4.330000 (1,239.015800)	ACT/360 1	(9.88) (181.69)	100.00 0.00	(4,347.76) (100.36)	0.00 0.00	(4,008.76) (4,008.76)
SUOFIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928022	002572.ZK CNE100001203	11/04/2024 11/02/2034	0 0	CNY 7.284225	2.123767 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 CNE100000VF0	01/15/2025 01/16/2035	0 0	CNY 7.284225	0.698770 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (1.37)	100.00 0.00	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 CNE100000VF0	01/08/2025 01/08/2035	0 0	CNY 7.284225	0.698770 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	(9,600) (9,700)	CNY 7.284225	12.893616 13.784253	(131,147.32) (133,667.94)	(123,778.71) (132,328.83)	8,550.12	4.330000 (988.144300)	ACT/360 1	(19.92) (77.39)	100.00 0.00	16.20 (1.88)	0.00 0.00	8,488.92 8,488.92
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054669	688052.SH CNE100005972	12/13/2024 12/14/2034	(766) (766)	CNY 7.284225	18.876408 19.089682	(14,459.94) (14,622.70)	(14,459.33) (14,622.70)	163.37	4.330000 (1,223.694500)	ACT/360 1	(3.17) (8.52)	100.00 0.00	0.00 0.00	0.00 0.00	154.85 154.85

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
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 7.284225	2.880197 3.284795	(88,867.26) (92,811.89)	(81,379.95) (92,811.89)	11,431.93	4.330000 (2,103.725000)	ACT/360 1	(40.77) (711.43)	100.00 0.00	0.00 0.00	0.00 0.00	10,720.50 10,720.50
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 7.284225	6.916316 6.008713	(8,573.40) (7,811.33)	(8,991.21) (7,811.33)	(1,179.88)	4.330000 (1,750.000000)	ACT/360 1	(3.23) (56.12)	100.00 0.00	16.90 (1.66)	0.00 0.00	(1,219.10) (1,219.10)
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123488	688266.SH CNE100003RP1	09/25/2024 09/25/2034	(81,281) (95,733)	CNY 7.284225	8.930257 8.542577	(861,457.13) (815,096.26)	(725,860.20) (694,349.22)	(31,510.98)	4.330000 (1,706.158500)	ACT/360 1	(310.23) (4,747.90)	100.00 0.00	(9,599.57) (2,292.28)	0.00 0.00	(45,858.45) (45,858.45)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264857801	300740.ZK CNE1000035Z3	01/02/2025 01/02/2035	0 0	CNY 7.284225	1.581500 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 32.730000	0.973113 0.971629	(376,969.16) (374,987.64)	(377,567.98) (376,992.05)	(575.93)	4.330000 (146.005100)	ACT/360 1	29.81 633.10	100.00 0.00	(2,004.41) 0.00	0.00 0.00	(1,947.23) (1,947.23)
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882618	300872.ZK CNE1000047J2	01/23/2025 01/25/2035	(13) (2,213)	CNY 7.284225	2.040025 2.006393	(4,440.15) (4,440.15)	(26.52) (26.08)	(0.44)	4.330000 (1,750.000000)	ACT/360 1	(1.62) (1.62)	100.00 0.00	(33.48) (1.61)	0.00 0.00	(35.54) (35.54)
TATUNG CO LTD CMN	SDB3260661465	2371.TW TW0002371002	10/09/2024 10/12/2034	(62,000) (62,000)	TWD 32.730000	1.336694 1.334655	(79,906.65) (90,542.69)	(82,875.04) (82,748.61)	(126.43)	4.330000 (300.000000)	ACT/360 1	4.23 80.52	100.00 0.00	7,794.08 0.00	0.00 0.00	7,748.18 7,748.18
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649847	600089.SH CNE000000RB8	12/30/2024 01/02/2035	(60) (219,900)	CNY 7.284225	1.637786 1.674142	(363,081.51) (380,957.71)	(98.27) (100.45)	2.18	4.330000 (1,683.640200)	ACT/360 1	(123.98) (2,051.56)	100.00 0.00	19,998.00 (2,327.75)	0.00 0.00	17,948.63 17,948.63
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3261789957	000100.ZK CNE000001GL8	10/31/2024 11/02/2034	(20) (20)	CNY 7.284225	0.685042 0.686905	(13.77) (13.74)	(13.70) (13.74)	0.04	4.330000 (487.500000)	ACT/360 1	(0.00) (157.54)	100.00 0.00	15,102.40 (157.54)	0.00 0.00	14,944.89 14,944.89
TELLING TELECOMMUNICATION HOLDING CO., CMN CLASS A SERIES NORTHBOUND	SDB3263116853	000829.ZK CNE000000TM1	11/27/2024 11/27/2034	0 0	CNY 7.284225	1.390676 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 33.925000	0.751658 0.832451	(317,578.71) (338,890.91)	(306,000.00) (338,890.91)	32,890.91	4.330000 (1,024.459500)	ACT/360 1	(49.61) (1,015.28)	100.00 0.00	0.00 0.00	0.00 0.00	31,875.63 31,875.63
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264857847	300783.ZK CNE100003LT6	01/02/2025 01/02/2035	0 0	CNY 7.284225	4.461696 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
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3265406608	300783.ZK CNE100003LT6	01/14/2025 01/12/2035	(16,200) (14,500)	CNY 7.284225	4.461696 4.760352	(69,249.42) (69,170.43)	(72,279.48) (77,117.70)	4,838.22	4.330000 (1,725.000000)	ACT/360 1	(24.86) (242.95)	100.00 0.00	0.00 0.00	0.00 0.00	4,595.27 4,595.27
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123545	000927.ZK CNE000000ZV9	09/25/2024 09/25/2034	0 (27,800)	CNY 7.284225	0.344580 0.000000	(9,605.46) (9,984.56)	0.00 0.00	0.00	4.330000 (311.780500)	ACT/360 1	0.37 (3.44)	100.00 0.00	3,815.13 (2.33)	0.00 0.00	3,811.69 3,811.69
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	SDB3264054751	000762.ZK CNE000000S27	12/13/2024 12/14/2034	(16,800) (16,800)	CNY 7.284225	2.792335 2.926537	(48,296.30) (49,165.82)	(46,911.24) (49,165.82)	2,254.58	4.330000 (1,781.398800)	ACT/360 1	(17.99) (309.75)	100.00 0.00	0.00 0.00	0.00 0.00	1,944.83 1,944.83
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 7.284225	1.058452 1.100687	(36,821.63) (38,193.84)	(36,728.27) (38,193.84)	1,465.57	4.330000 (1,786.239100)	ACT/360 1	(13.68) (241.28)	100.00 0.00	0.00 0.00	0.00 0.00	1,224.29 1,224.29
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123670	601233.SH CNE1000012X7	09/25/2024 09/25/2034	(390,800) (574,600)	CNY 7.284225	1.595228 1.636049	(956,580.86) (935,548.13)	(623,415.12) (639,367.85)	15,952.73	4.330000 (1,719.461300)	ACT/360 1	(344.36) (5,407.24)	100.00 0.00	2,325.99 (3,211.84)	0.00 0.00	12,871.48 12,871.48
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127418	605108.SH CNE1000041X6	01/08/2025 01/08/2035	0 0	CNY 7.284225	3.035326 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 7.284225	0.367918 0.369543	(237,347.80) (232,695.39)	(231,672.66) (232,695.39)	1,022.73	4.330000 (1,036.517000)	ACT/360 1	(40.35) (559.85)	100.00 0.00	0.00 0.00	0.00 0.00	462.88 462.88

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
		3037.TW	01/07/2025	(3,000)	TWD	4.246868	(111,829.67)	(12,740.60)		4.330000	ACT/360	9.45	100.00	6,957.29	0.00	7,096.55
UNIMICRON TECHNOLOGY CORP CMN	SDB3265127452	TW0003037008	01/05/2035	(26,000)	32.730000	4.240390	(117,276.93)	(12,721.17)	(19.43)	(150.000000)	1	158.69	0.00	140.38	0.00	7,096.55
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263186001	CNE1000059G3	11/29/2024	(52)	CNY	4.287347	(221.78)	(222.94)		4.330000	ACT/360	(0.12)	100.00	0.00	0.00	12.56
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057935	CNE100003JR4	11/30/2034	(52)	7.284225	4.569353	(237.61)	(237.61)	14.66	(2,350.000000)	1	(2.11)	0.00	0.00	0.00	12.56
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND	SDB3260123592	CNE100000QJ2	01/07/2025	0	CNY	2.472466	0.00	0.00	0.00	4.330000	ACT/360	0.00	100.00	123.45	0.00	122.85
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681183	CNE100004413	01/05/2035	0	7.284225	0.000000	0.00	0.00	0.00	(1,675.000000)	0	(0.59)	0.00	(0.59)	0.00	122.85
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328853	CNE000000BW8	09/25/2024	(196,700)	CNY	1.904115	(954,683.63)	(374,539.36)		4.330000	ACT/360	(221.72)	100.00	86,385.29	0.00	108,036.11
WALSIN LIHWA CORPORATION CMN	SDB3260661475	TW0001605004	09/25/2034	(478,800)	7.284225	2.032192	(1,018,513.41)	(399,732.23)	25,192.86	(1,298.015800)	1	(3,542.05)	0.00	(3,023.45)	0.00	108,036.11
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588346	CNE100001WW1	11/18/2024	(44,366)	CNY	7.179899	(297,922.26)	(318,543.40)		4.330000	ACT/360	(109.41)	100.00	0.00	0.00	(4,841.46)
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178802	CNE0000016J9	11/16/2034	(44,366)	7.284225	1.705934	(315,261.86)	(315,261.86)	(3,281.54)	(1,780.224100)	1	(1,559.92)	0.00	0.00	0.00	(4,841.46)
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406636	CNE1000000D4	12/19/2024	0	CNY	0.00681.ZK	2.744286	0.00	0.00	4.330000	ACT/360	0.00	100.00	(1,093.32)	0.00	(1,113.34)
WESTONE INFORMATION INDUSTRY INC. CMN CLASS A SERIES NORTHBOUND	SDB3266102839	CNE100000CM6	12/21/2034	0	7.284225	0.000000	0.00	0.00	0.00	(1,493.750000)	0	(20.02)	0.00	(20.02)	0.00	(1,113.34)
WPG HOLDINGS LIMITED CMN	SDB3265959632	CNE100003FJ9	10/09/2024	(189,000)	TWD	0.748549	(137,215.51)	(141,475.71)		4.330000	ACT/360	2.13	100.00	(4,695.89)	0.00	(4,855.99)
WISTRON NEWEB CORPORATION CMN	SDB3260121536	TW0006285000	10/12/2034	(189,000)	32.730000	0.747407	(136,564.03)	(141,259.92)	(215.79)	(375.000000)	1	55.69	0.00	0.00	0.00	(4,855.99)
WIWYNN CORPORATION CMN	SDB3263707252	TW0006669005	10/10/2024	(98,803)	CNY	1.540315	(112,863.90)	(152,187.73)		4.330000	ACT/360	(53.95)	100.00	0.00	0.00	5,847.83
WUHAN BESTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE100003F35	10/12/2034	(72,303)	7.284225	1.608165	(117,957.51)	(158,891.50)	6,703.77	(2,173.527000)	1	(855.94)	0.00	0.00	0.00	5,847.83
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE100003F35	12/17/2024	0	CNY	9.343479	0.00	0.00	0.00	4.330000	ACT/360	0.00	100.00	26,462.09	0.00	26,376.83
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE100003F35	12/15/2034	0	7.284225	0.000000	0.00	0.00	0.00	(525.000000)	0	(85.26)	0.00	(85.26)	0.00	26,376.83
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE100003F35	01/14/2025	(137,300)	CNY	1.948045	(514,300.18)	(267,466.61)		4.330000	ACT/360	(49.78)	100.00	1,230.14	0.00	(536.20)
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000000D4	01/12/2035	(259,000)	7.284225	1.938501	(506,663.86)	(266,156.17)	(1,310.45)	(775.000000)	1	(455.90)	0.00	(497.22)	0.00	(536.20)
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000000D4	02/05/2025	(16,600)	CNY	2.170444	0.00	(36,029.36)		4.328464	ACT/360	0.00	100.00	0.00	0.00	560.64
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000000D4	01/26/2035	0	7.284225	2.204217	0.00	(36,590.01)	560.64	(825.000000)	0	0.00	0.00	0.00	0.00	560.64
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000000D4	01/24/2025	(5,900)	CNY	3.441684	0.00	(20,305.94)		4.330000	ACT/360	0.00	100.00	0.00	0.00	735.57
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000000D4	01/25/2035	0	7.284225	3.566356	0.00	(21,041.50)	735.57	(1,850.000000)	0	0.00	0.00	0.00	0.00	735.57
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000000D4	01/03/2025	0	THB	0.147384	0.00	0.00	0.00	4.330000	ACT/360	0.00	100.00	1,205.75	0.00	1,110.80
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000000D4	01/05/2035	0	33.925000	0.000000	0.00	0.00	0.00	(2,028.296300)	0	(94.95)	0.00	(94.95)	0.00	1,110.80
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000000D4	11/26/2024	0	CNY	5.548977	0.00	0.00	0.00	4.330000	ACT/360	0.00	100.00	411.50	0.00	404.25
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	11/24/2034	0	7.284225	0.000000	0.00	0.00	0.00	(1,500.000000)	0	(7.25)	0.00	(7.25)	0.00	404.25
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	09/24/2024	(40,000)	TWD	4.338527	(175,096.08)	(173,541.09)		4.330000	ACT/360	1.75	100.00	(5,593.48)	0.00	(5,791.61)
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	09/22/2034	(40,000)	32.730000	4.331910	(167,682.92)	(173,276.40)	(264.69)	(378.750000)	1	66.56	0.00	0.00	0.00	(5,791.61)
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	12/09/2024	(2,000)	TWD	68.438741	(149,472.27)	(136,877.48)		4.330000	ACT/360	9.87	100.00	23,087.40	0.00	23,079.03
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	12/07/2034	(2,000)	32.730000	68.334350	(159,756.10)	(136,668.70)	(208.78)	(225.000000)	1	200.41	0.00	0.00	0.00	23,079.03
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	01/07/2025	(11,000)	TWD	2.169264	(23,790.49)	(23,861.90)		4.330000	ACT/360	2.24	100.00	313.79	0.00	315.66
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	01/05/2035	(11,000)	32.730000	2.165955	(24,139.30)	(23,825.51)	(36.40)	(100.000000)	1	38.27	0.00	0.00	0.00	315.66
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	11/12/2024	(7,000)	TWD	3.467767	(23,702.04)	(24,274.37)		4.330000	ACT/360	(0.72)	100.00	(721.76)	0.00	(773.74)
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	11/10/2034	(7,000)	32.730000	3.462477	(23,515.58)	(24,237.34)	(37.03)	(539.285700)	1	(14.95)	0.00	0.00	0.00	(773.74)
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	12/18/2024	(28,672)	CNY	2.914517	(33,102.37)	(83,565.04)		4.330000	ACT/360	(13.32)	100.00	(215.16)	0.00	(1,462.57)
WUHAN BOSTER GROUP TELECOM CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	CNE1000047Z8	12/18/2034	(11,772)	7.284225	2.877361	(35,919.76)	(82,499.69)	(1,065.35)	(1,918.085200)	1	(182.06)	0.00	(427.81)	0.00	(1,462.57)

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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>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390197	000501.ZK CNE000000024	12/20/2024 12/21/2034	0 0	CNY 7.284225	1.153177 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,950.000000)	ACT/360 0	0.00 (68.20)	100.00 0.00	3,042.88 (68.20)	0.00 0.00	2,974.67 2,974.67
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201667	600133.SH CNE000000V71	01/09/2025 01/11/2035	0 0	CNY 7.284225	1.239665 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,050.000000)	ACT/360 0	0.00 (1.32)	100.00 0.00	(11.50) (1.32)	0.00 0.00	(12.82) (12.82)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406643	600133.SH CNE000000V71	01/14/2025 01/12/2035	(123,300) (97,200)	CNY 7.284225	1.239665 1.216611	(121,461.80) (117,592.62)	(152,850.72) (150,008.10)	(2,842.62)	4.330000 (1,720.087400)	ACT/360 1	(43.89) (215.30)	100.00 0.00	0.00 0.00	0.00 0.00	(3,057.91) (3,057.91)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057985	600133.SH CNE000000V71	01/07/2025 01/05/2035	0 0	CNY 7.284225	1.239665 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 0	0.00 (0.11)	100.00 0.00	20.20 (0.11)	0.00 0.00	20.10 20.10
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097754	002414.ZK CNE100000RK8	10/17/2024 10/19/2034	(36,600) (36,600)	CNY 7.284225	0.901949 1.014653	(35,238.92) (37,136.30)	(33,011.34) (37,136.30)	4,124.96	4.330000 (871.243100)	ACT/360 1	(4.06) (73.67)	100.00 0.00	362.24 (1.55)	0.00 0.00	4,413.53 4,413.53
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186013	300567.ZK CNE100002DN8	11/29/2024 11/30/2034	(8,900) (8,900)	CNY 7.284225	8.243842 8.780914	(74,860.50) (78,150.13)	(73,370.19) (78,150.13)	4,779.94	4.330000 (1,725.000000)	ACT/360 1	(26.47) (517.85)	100.00 0.00	7,074.27 (66.15)	0.00 0.00	11,336.36 11,336.36
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055929	600475.SH CNE000001FD7	11/06/2024 11/06/2034	(83,800) (83,800)	CNY 7.284225	1.225937 1.222697	(103,000.42) (102,462.00)	(102,733.51) (102,462.00)	(271.51)	4.330000 (1,586.306600)	ACT/360 1	(33.06) (652.44)	100.00 0.00	863.98 (106.68)	0.00 0.00	(59.98) (59.98)
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262322921	300450.ZK CNE100001ZF9	11/12/2024 11/10/2034	(41,200) (61,800)	CNY 7.284225	2.628969 2.733964	(167,111.40) (168,958.98)	(108,313.51) (112,639.32)	4,325.80	4.330000 (1,475.000000)	ACT/360 1	(48.15) (871.95)	100.00 0.00	6,136.50 (456.63)	0.00 0.00	9,590.35 9,590.35
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465992	603185.SH CNE100003JF9	01/15/2025 01/16/2035	(9,900) (9,900)	CNY 7.284225	2.079837 2.042532	(21,794.79) (20,221.06)	(20,590.39) (20,221.06)	(369.32)	4.330000 (1,825.000000)	ACT/360 1	(8.62) (71.78)	100.00 0.00	0.00 0.00	0.00 0.00	(441.10) (441.10)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057949	000425.ZK CNE000000FH0	01/07/2025 01/05/2035	(1,113,700) (1,113,700)	CNY 7.284225	1.052960 1.044635	(1,172,668.19) (1,163,410.29)	(1,172,681.93) (1,163,410.29)	(9,271.64)	4.330000 (525.000000)	ACT/360 1	(31.08) (455.50)	100.00 0.00	27,773.26 (53.05)	0.00 0.00	18,046.12 18,046.12
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868395	688333.SH CNE100003N19	12/11/2024 12/11/2034	(12,556) (12,556)	CNY 7.284225	5.834526 5.526644	(72,825.93) (69,392.55)	(73,258.31) (69,392.55)	(3,865.76)	4.330000 (1,469.289500)	ACT/360 1	(21.38) (323.55)	100.00 0.00	0.00 0.00	0.00 0.00	(4,189.31) (4,189.31)
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760854	300775.ZK CNE100003QF4	10/15/2024 10/12/2034	(47,600) (47,600)	CNY 7.284225	3.007870 3.404482	(146,135.52) (162,053.34)	(143,174.60) (162,053.34)	18,878.74	4.330000 (1,821.848700)	ACT/360 1	(54.46) (988.06)	100.00 0.00	0.00 0.00	0.00 0.00	17,890.69 17,890.69
XIAMEN HONGXIN ELECTRON-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038187	300657.ZK CNE100002NW8	01/27/2025 01/25/2035	(8,900) 0	CNY 7.284225	3.003751 3.074610	0.00 (27,364.02)	(26,733.39) (27,364.02)	630.64	4.328984 (1,475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	630.64 630.64
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260858391	002335.ZK CNE100000K31	10/15/2024 10/12/2034	(13,070) (13,070)	CNY 7.284225	4.114370 3.934243	(55,155.22) (51,420.56)	(53,774.82) (51,420.56)	(2,354.26)	4.330000 (1,229.896700)	ACT/360 1	(12.66) (252.14)	100.00 0.00	225.55 (31.13)	0.00 0.00	(2,380.85) (2,380.85)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604033	000905.ZK CNE000000YL3	01/17/2025 01/18/2035	(6,700) (6,700)	CNY 7.284225	0.952744 0.995599	(6,743.64) (6,670.51)	(6,383.38) (6,670.51)	287.13	4.330000 (1,750.000000)	ACT/360 1	(2.48) (17.29)	100.00 0.00	0.00 0.00	0.00 0.00	269.84 269.84
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272461	000905.ZK CNE000000YL3	01/10/2025 01/11/2035	0 0	CNY 7.284225	0.952744 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (0.72)	100.00 0.00	(55.99) (0.72)	0.00 0.00	(56.71) (56.71)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649845	000905.ZK CNE000000YL3	12/30/2024 01/02/2035	0 0	CNY 7.284225	0.952744 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 0	CNY 7.284225	0.952744 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (17.81)	100.00 0.00	(56.32) (17.81)	0.00 0.00	(74.14) (74.14)
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND	SDB3262800262	000516.ZK CNE000000016	11/20/2024 11/20/2034	(112,564) (151,964)	CNY 7.284225	0.667195 0.683107	(103,768.01) (105,432.98)	(75,102.16) (76,893.31)	1,791.15	4.330000 (1,467.212600)	ACT/360 1	(29.61) (182.79)	100.00 0.00	1,811.48 (68.74)	0.00 0.00	3,419.84 3,419.84

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122906	603733.SH CNE1000031H0	09/25/2024 09/25/2034	(115,600) (115,600)	CNY 7.284225	2.974922 2.822764	(339,902.49) (326,311.46)	(343,900.96) (326,311.46)	(17,589.50)	4.330000 (1,117.560500)	ACT/360 1	(66.27) (1,058.33)	100.00 0.00	0.00 0.00	0.00 0.00	(18,647.83) (18,647.83)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741459	000697.ZK CNE000000800	11/19/2024 11/17/2034	0 0	CNY 7.284225	1.069434 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	0 0	CNY 7.284225	1.069434 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (125.000000)	ACT/360 1	0.00 6.09	100.00 0.00	887.15 6.09	0.00 0.00	893.24 893.24
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123600	603225.SH CNE100002RH0	09/25/2024 09/25/2034	(145,852) (277,452)	CNY 7.284225	1.585618 1.553223	(457,348.82) (426,563.65)	(231,265.59) (226,540.73)	(4,724.86)	4.330000 (1,007.342100)	ACT/360 1	(76.67) (1,313.97)	100.00 0.00	(10,210.62) (1,091.13)	0.00 0.00	(16,249.44) (16,249.44)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649848	600581.SH CNE000001C65	12/30/2024 01/02/2035	0 (21,200)	CNY 7.284225	0.403612 0.000000	(8,975.32) (8,423.14)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(3.35) (186.69)	100.00 0.00	(479.20) (196.62)	0.00 0.00	(665.89) (665.89)
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531275	600509.SH CNE0000019W6	01/16/2025 01/18/2035	(90,900) (19,700)	CNY 7.284225	0.838799 0.833266	(16,465.32) (15,799.14)	(76,246.82) (75,743.87)	(502.96)	4.330000 (1,556.979600)	ACT/360 1	(5.22) (39.14)	100.00 0.00	0.00 0.00	0.00 0.00	(542.10) (542.10)
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265810062	000949.ZK CNE0000010N4	01/22/2025 01/22/2035	(17,800) (17,800)	CNY 7.284225	0.569724 0.560891	(10,112.68) (9,983.86)	(10,141.09) (9,983.86)	(157.24)	4.330000 (2,250.000000)	ACT/360 1	(5.12) (10.16)	100.00 0.00	0.00 0.00	0.00 0.00	(167.39) (167.39)
XINXING DUCTILE IRON PIPES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800230	000778.ZK CNE000000QG9	11/20/2024 11/20/2034	(9) (23,009)	CNY 7.284225	0.481863 0.524397	(11,438.05) (12,065.85)	(4.34) (4.72)	0.38	4.330000 (1,825.000000)	ACT/360 1	(4.35) (150.82)	100.00 0.00	1,694.61 (163.22)	0.00 0.00	1,544.17 (542.10)
YAGEO CORP CMN	SDB3265272423	2327.TW TW0002327004	01/09/2025 01/10/2035	(8,000) (8,000)	TWD 32.730000	16.406966 16.381940	(128,607.16) (138,285.20)	(131,255.73) (131,055.52)	(200.21)	4.330000 (250.000000)	ACT/360 1	7.70 113.78	100.00 0.00	7,229.68 0.00	0.00 0.00	7,143.26 7,143.26
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741450	603638.SH CNE100002Z65	11/19/2024 11/17/2034	(45,000) (44,700)	CNY 7.284225	2.372250 2.301581	(105,915.49) (102,855.12)	(106,751.23) (103,571.15)	(3,180.08)	4.330000 (1,298.322100)	ACT/360 1	(25.83) (425.76)	100.00 0.00	127.11 (2.80)	0.00 0.00	(3,478.73) (3,478.73)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123664	002353.ZK CNE100000L55	09/25/2024 09/25/2034	(58,435) (51,035)	CNY 7.284225	5.319715 5.087157	(271,334.47) (257,494.52)	(310,857.54) (297,268.00)	(13,589.54)	4.330000 (1,405.839100)	ACT/360 1	(74.99) (1,260.27)	100.00 0.00	0.00 0.00	0.00 0.00	(14,849.80) (14,849.80)
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406640	605198.SH CNE1000044H3	01/14/2025 01/12/2035	0 0	CNY 7.284225	4.052593 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (27.21)	100.00 0.00	(1,059.18) (27.21)	0.00 0.00	(1,086.39) (1,086.39)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427198	002254.ZK CNE100000C56	10/08/2024 10/10/2034	(434,185) (336,885)	CNY 7.284225	1.246529 1.250279	(426,954.91) (419,333.40)	(541,224.33) (542,852.44)	1,628.11	4.330000 (1,886.894200)	ACT/360 1	(173.35) (2,405.81)	100.00 0.00	10,916.01 (164.56)	0.00 0.00	10,138.31 10,138.31
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857823	601933.SH CNE100000XX9	01/02/2025 01/02/2035	0 0	CNY 7.284225	0.816834 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	(376,300) (164,500)	CNY 7.284225	1.360474 1.411234	(224,656.17) (239,734.15)	(511,946.43) (531,047.38)	19,100.95	4.330000 (1,525.000000)	ACT/360 1	(66.33) (1,192.31)	100.00 0.00	0.00 0.00	0.00 0.00	17,908.63 17,908.63
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862948	002489.ZK CNE100000VP9	11/01/2024 11/02/2034	0 0	CNY 7.284225	0.462644 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,401.741500)	ACT/360 0	0.00 (233.56)	100.00 0.00	(2,250.07) (233.56)	0.00 0.00	(2,483.63) (2,483.63)
YOUNGOR GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328827	600177.SH CNE000000XR2	12/19/2024 12/21/2034	(150,200) (150,200)	CNY 7.284225	1.109246 1.214585	(166,357.77) (182,430.63)	(166,608.80) (182,430.63)	15,821.83	4.330000 (1,741.045200)	ACT/360 1	(58.51) (1,195.74)	100.00 0.00	1,788.11 (106.06)	0.00 0.00	16,414.20 16,414.20
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 7.284225	7.825129 8.186871	(303,273.55) (319,287.97)	(305,180.03) (319,287.97)	14,107.94	4.330000 (809.487100)	ACT/360 1	(29.79) (545.68)	100.00 0.00	0.00 0.00	0.00 0.00	13,562.26 13,562.26
YUNNAN COPPER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800236	000878.ZK CNE000000W13	11/20/2024 11/20/2034	(3,700) (3,700)	CNY 7.284225	1.710546 1.664687	(6,387.07) (6,159.34)	(6,329.02) (6,159.34)	(169.68)	4.330000 (1,075.000000)	ACT/360 1	(1.17) (20.30)	100.00 0.00	0.00 0.00	0.00 0.00	(189.98) (189.98)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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>																
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261230684	000948.ZK CNE0000010M6	10/21/2024 10/19/2034	(17,000) (16,200)	CNY 7.284225	2.167698 2.251202	(35,686.33) (36,506.08)	(36,850.87) (38,270.43)	1,419.57	4.330000 (1,506.327100)	ACT/360 1	(10.54) (165.39)	100.00 0.00	0.00 0.00	0.00 0.00	1,254.18 1,254.18
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188344	002059.ZK CNE000001NB5	09/26/2024 10/10/2034	(471,751) (437,951)	CNY 7.284225	0.682296 0.717786	(307,426.27) (315,515.74)	(321,873.98) (338,616.38)	16,742.40	4.330000 (1,962.483800)	ACT/360 1	(129.64) (2,010.81)	100.00 0.00	7,518.71 (783.25)	0.00 0.00	22,250.30 22,250.30
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 7.284225	2.981786 3.196908	(151,038.63) (161,443.85)	(150,580.19) (161,443.85)	10,863.66	4.330000 (105.544500)	ACT/360 1	14.99 270.92	100.00 0.00	0.00 0.00	0.00 0.00	11,134.58 11,134.58
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681155	300401.ZK CNE100001XX7	11/18/2024 11/16/2034	0 0	CNY 7.284225	1.880777 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,040.040300)	ACT/360 0	0.00 (213.71)	100.00 0.00	575.85 (213.71)	0.00 0.00	362.15 362.15
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800204	002203.ZK CNE1000008X5	11/20/2024 11/20/2034	(12,600) (18,100)	CNY 7.284225	1.429116 3.995794	(26,375.18) (26,571.49)	(18,006.86) (18,497.28)	490.42	4.330000 (1,100.000000)	ACT/360 1	(4.86) (106.46)	100.00 0.00	222.26 (51.88)	0.00 0.00	606.22 606.22
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868380	600477.SH CNE000001G79	12/11/2024 12/11/2034	(149,100) (136,400)	CNY 7.284225	0.334970 0.349577	(46,011.27) (47,851.91)	(49,944.09) (52,121.92)	2,177.83	4.330000 (1,900.311500)	ACT/360 1	(18.53) (329.08)	100.00 0.00	0.00 0.00	0.00 0.00	1,848.75 1,848.75
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260864119	603799.SH CNE100001VW3	10/15/2024 10/12/2034	(25,261) (51,861)	CNY 7.284225	3.964732 3.995794	(210,707.66) (207,225.87)	(100,153.10) (100,937.75)	784.66	4.330000 (1,500.848900)	ACT/360 1	(62.92) (1,197.40)	100.00 0.00	1,873.81 (771.99)	0.00 0.00	1,461.07 1,461.07
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262990902	002006.ZK CNE000001JL2	11/25/2024 11/24/2034	(16,800) (16,800)	CNY 7.284225	2.309099 2.273844	(39,761.28) (38,200.57)	(38,792.87) (38,200.57)	(592.30)	4.330000 (1,828.571400)	ACT/360 1	(15.60) (230.53)	100.00 0.00	603.71 (8.36)	0.00 0.00	(219.11) (219.11)
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716698	600160.SH CNE000000WQ6	12/31/2024 01/02/2035	0 0	CNY 7.284225	3.482869 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,309.433900)	ACT/360 0	0.00 (242.24)	100.00 0.00	(2,741.29) (242.24)	0.00 0.00	(2,983.54) (2,983.54)
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 7.284225	2.649561 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,000.000000)	ACT/360 0	0.00 (0.62)	100.00 0.00	94.99 (0.62)	0.00 0.00	94.37 94.37
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 7.284225	2.649561 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 NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127443	300068.ZK CNE100000NC4	01/08/2025 01/08/2035	0 (7,800)	CNY 7.284225	2.241831 0.000000	(17,896.02) (17,492.89)	0.00 0.00	0.00	4.330000 (1,978.846100)	ACT/360 1	(7.73) (104.97)	100.00 0.00	(371.73) (127.77)	0.00 0.00	(476.70) (476.70)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427095	688298.SH CNE100003RM8	10/08/2024 10/10/2034	(28,021) (30,621)	CNY 7.284225	3.878244 3.911396	(121,943.69) (119,891.52)	(108,672.27) (109,601.22)	928.95	4.330000 (1,076.320900)	ACT/360 1	(22.04) (225.97)	100.00 0.00	2,192.19 (128.79)	0.00 0.00	2,895.17 2,895.17
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465962	002050.ZK CNE000001M22	01/15/2025 01/16/2035	(70,400) (73,500)	CNY 7.284225	4.088287 3.612518	(286,981.56) (265,545.51)	(287,815.38) (254,321.30)	(33,494.08)	4.330000 (874.795900)	ACT/360 1	(37.80) (477.01)	100.00 0.00	(14,203.70) (192.28)	0.00 0.00	(48,174.79) (48,174.79)
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921624	002648.ZK CNE100001B07	01/03/2025 01/05/2035	(334,200) (489,400)	CNY 7.284225	2.677018 2.561806	(1,328,718.06) (1,254,397.56)	(894,659.35) (856,155.44)	(38,503.91)	4.330000 (149.749600)	ACT/360 1	95.61 1,638.05	100.00 0.00	(15,835.11) 845.05	0.00 0.00	(52,700.97) (52,700.97)
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054695	600226.SH CNE0000010Q7	12/13/2024 12/14/2034	0 0	CNY 7.284225	0.387138 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,050.000000)	ACT/360 0	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 7.284225	1.065316 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	0 (25,000)	CNY 7.284225	2.344793 0.000000	(57,461.45) (56,877.93)	0.00 0.00	0.00	4.330000 (1,341.800000)	ACT/360 1	(14.58) (246.61)	100.00 0.00	(598.56) (246.61)	0.00 0.00	(845.17) (845.17)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3264649727	300913.ZK CNE1000049C3	12/30/2024 01/02/2035	0 0	CNY 7.284225	8.662555 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,915.625000)	ACT/360 0	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 7.284225	0.727600 0.772939	(789,669.36) (856,184.53)	(805,962.20) (856,184.53)	50,222.33	4.330000 (393.107300)	ACT/360 1	16.75 274.15	100.00 0.00	18.72 0.02	0.00 0.00	50,515.21 50,515.21
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266102856	600121.SH CNE000000TS8	02/05/2025 01/26/2035	(9,400) 0	CNY 7.284225	0.521675 0.526580	0.00 0.00	(4,903.75) (4,949.85)	46.10	4.328464 (1,350.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	46.10 46.10
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670284	600121.SH CNE000000TS8	01/21/2025 01/18/2035	0 (364,703)	CNY 7.284225	0.521675 0.000000	(193,251.74) (193,367.00)	0.00 0.00	0.00	4.330000 (1,877.710700)	ACT/360 1	(77.54) (194.98)	100.00 0.00	1,804.07 (293.15)	0.00 0.00	1,609.09 1,609.09
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 7.284225	2.968058 2.885548	(66,056.70) (64,347.72)	(66,187.69) (64,347.72)	(1,839.97)	4.330000 (1,577.242100)	ACT/360 1	(21.20) (368.65)	100.00 0.00	0.00 0.00	0.00 0.00	(2,208.61) (2,208.61)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741478	300308.ZK CNE100001CY9	11/19/2024 11/17/2034	0 0	CNY 7.284225	17.537899 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,053.131700)	ACT/360 0	0.00 (558.47)	100.00 0.00	44,069.02 (558.47)	0.00 0.00	43,510.55 43,510.55
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102838	300308.ZK CNE100001CY9	02/05/2025 01/26/2035	(28,860) 0	CNY 7.284225	17.537899 17.934389	0.00 0.00	(506,143.76) (517,586.46)	11,442.70	4.328464 (775.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	11,442.70 11,442.70
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) (95,300)	CNY 7.284225	2.634460 2.650681	(262,773.55) (252,609.87)	(251,064.05) (252,609.87)	1,545.82	4.330000 (1,802.938000)	ACT/360 1	(101.22) (1,762.32)	100.00 0.00	0.00 0.00	0.00 0.00	(216.50) (216.50)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123647	000685.ZK CNE0000006B7	09/25/2024 09/25/2034	(73,400) (73,400)	CNY 7.284225	1.176515 1.260464	(86,608.84) (92,518.06)	(86,356.20) (92,518.06)	6,161.86	4.330000 (1,231.505400)	ACT/360 1	(18.50) (363.00)	100.00 (3,615.61)	585.54 (16.05)	(3,615.61) 0.00	2,768.78 2,768.78
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260865423	000544.ZK CNE000000F30	10/15/2024 10/12/2034	(56,100) (55,300)	CNY 7.284225	1.168278 1.191890	(64,345.37) (65,927.72)	(65,540.40) (66,865.04)	1,324.65	4.330000 (797.016200)	ACT/360 1	(6.32) (132.91)	100.00 0.00	116.20 (5.55)	0.00 0.00	1,307.94 1,307.94
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328858	601636.SH CNE100001666	12/19/2024 12/21/2034	(214,900) (214,900)	CNY 7.284225	0.768785 0.776700	(167,287.62) (166,912.87)	(165,211.81) (166,912.87)	1,701.06	4.330000 (1,881.933400)	ACT/360 1	(67.38) (376.08)	100.00 0.00	0.00 0.00	0.00 0.00	1,324.97 1,324.97
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465926	002758.ZK CNE100002029	01/15/2025 01/16/2035	(16,300) (16,300)	CNY 7.284225	1.177888 1.151734	(19,389.13) (18,773.26)	(19,199.57) (18,773.26)	(426.31)	4.330000 (1,750.000000)	ACT/360 1	(7.17) (63.54)	100.00 0.00	0.00 0.00	0.00 0.00	(489.85) (489.85)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 23, 2025  
Run Date: Jan 24, 2025 01:32 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	(213,000) (217,700)	CNY 7.284225	0.974709 0.987888	(216,442.35) (215,013.00)	(207,613.03) (210,420.21)	2,807.19	4.330000 (1,463.332500)	ACT/360 1	(62.12) (532.63)	100.00 0.00	(1.80) (37.39)	0.00 0.00	2,272.75 2,272.75
<b>TOTAL Short</b>							<b>(69,748,205.35)</b>	<b>(67,873,412.64)</b>				<b>(12,608.82)</b>		<b>1,236,319.71</b>	<b>(33,650.47)</b>	<b>2,091,971.17</b>
<b>TOTAL USD</b>							<b>(70,585,739.70)</b>	<b>(68,980,100.18)</b>	<b>1,106,687.55</b>			<b>(199,353.90)</b>	<b>(51,682.19)</b>	<b>(53,779.48)</b>	<b>0.00</b>	<b>2,091,971.17</b>
							<b>3,985,315.64</b>	<b>5,842,641.27</b>				<b>(22,648.34)</b>		<b>1,395,844.70</b>	<b>(14,212.39)</b>	<b>1,311,569.46</b>
							<b>4,093,210.48</b>	<b>5,525,745.86</b>	<b>316,895.41</b>			<b>(376,605.74)</b>	<b>(24,564.92)</b>	<b>(82,660.13)</b>	<b>0.00</b>	<b>1,311,569.46</b>
<b>TOTAL 066831553</b>																<b>1,996,147.64</b>
<b>GRAND TOTAL</b>																<b>1,996,147.64</b>

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