

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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	(111,361.76)	13,975.84	21,329.51	243,089.53	0.00	(232.93)	167,033.13	0.628420	104,966.96	LONG	120,967,541.92	120,967,541.92	USD
HKD	275,485.37	(49,687.03)	(181,911.13)	1,466,909.22	0.00	(40,595.50)	1,510,796.42	0.128390	193,971.62	SHORT	(123,291,853.06)	123,291,853.06	USD
JPY	(31,013,008.04)	(2,266,337.99)	(2,067,253.02)	111,740,144.54	0.00	(482,304.89)	76,393,545.50	0.006471	494,322.23				
NZD	145,396.26	0.00	4,756.40	3,966.30	0.00	101.89	154,118.96	0.568950	87,685.98				
SGD	(39,450.24)	0.00	(3,574.39)	36,975.29	0.00	(1,123.08)	(6,049.34)	0.743605	(4,498.32)				
USD	(141,586.11)	(25,485.78)	(467,836.34)	1,772,609.57	0.00	(121,154.70)	1,137,701.34	1.000000	1,137,701.34				
<b>GRAND TOTAL</b>									<b>2,014,149.80</b>		<b>(2,324,311.14)</b>	<b>244,259,394.98</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	30.180000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 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 14,168.97
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	6.750000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 25.000000	ACT/365 0	0.00 (21.66)	100.00 0.00	(386.48) (21.66)	0.00 0.00	(408.14) (256.48)
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	4.340000 25.000000	ACT/365 0	0.00 (5.64)	100.00 0.00	37.02 (5.64)	0.00 0.00	31.38 19.72
BHP GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3265201687	BHP.AX AU000000BHP4	01/08/2025 01/10/2035	43,312 13,979	AUD 1.000000	39.310000 39.100020	556,364.20 543,422.20	1,702,594.72 1,693,500.08	9,094.64	4.340000 25.000000	ACT/365 4	(68.43) (3,556.88)	100.00 0.00	47,021.89 (2,277.02)	0.00 0.00	52,559.65 33,029.53
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3264649694	CBA.AX AU000000CBA7	12/27/2024 12/29/2034	0 0	AUD 1.000000	158.650000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 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 24,107.44
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3265604062	CBA.AX AU000000CBA7	01/16/2025 01/17/2035	0 5,728	AUD 1.000000	158.650000 0.000000	903,592.00 883,539.19	0.00 0.00	0.00	4.340000 25.000000	ACT/365 4	(111.25) (1,557.02)	100.00 0.00	35,923.30 (1,557.02)	0.00 0.00	34,366.27 21,596.45
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID	SDB3265127414	CPU.AX AU000000CPU5	01/07/2025 01/05/2035	18,559 19,894	AUD 1.000000	34.510000 33.881528	684,950.42 673,705.53	640,471.09 628,807.27	11,663.82	4.340000 25.000000	ACT/365 4	(84.80) (1,228.92)	100.00 0.00	(1,000.69) (276.92)	0.00 0.00	9,434.21 5,928.65
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3265201689	FMG.AX AU000000FMG4	01/08/2025 01/10/2035	0 0	AUD 1.000000	18.810000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 25.000000	ACT/365 0	0.00 (954.95)	100.00 0.00	52,744.76 (954.95)	0.00 0.00	51,789.81 32,545.75
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3266169760	FMG.AX AU000000FMG4	01/29/2025 01/29/2035	4,119 0	AUD 1.000000	18.810000 18.774213	0.00 0.00	77,478.39 77,330.98	147.41	4.336586 25.000000	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	147.41 92.63
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID	SDB3264390164	FMG.AX AU000000FMG4	12/19/2024 12/20/2034	0 0	AUD 1.000000	18.810000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 25.000000	ACT/365 0	0.00 (27.05)	100.00 0.00	835.06 (27.05)	0.00 0.00	808.01 507.77
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	38.120000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 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 4,477.64

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<b>066831553 (Cont.)</b>																
<b>AUD (Cont.)</b>																
<b>Long (Cont.)</b>																
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.	SDB3262115591	MQG.AX AU000000MQG1	11/06/2024 11/08/2034	0 0	AUD 1.000000	239.370000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 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 8,863.04
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID	SDB3260121550	MPL.AX AU000000MPL3	09/24/2024 09/22/2034	24,174 28,127	AUD 1.000000	3.820000 3.812286	107,726.41 107,228.08	92,344.68 92,158.20	186.48	4.340000 25.000000	ACT/365 4	(13.49) (509.39)	100.00 0.00	(312.70) (268.88)	0.00 0.00	(635.61) (399.43)
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3260121552	MGR.AX AU000000MGR9	09/24/2024 09/22/2034	131,302 169,488	AUD 1.000000	1.945000 1.875573	331,349.04 317,865.25	255,382.39 246,266.50	9,115.89	4.340000 25.000000	ACT/365 4	(40.06) (1,321.43)	100.00 13,432.55	5,806.68 (562.71)	0.00 0.00	27,033.68 16,988.51
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3261588078	NWL.AX AU000000NWL7	10/25/2024 10/25/2034	51,010 51,369	AUD 1.000000	30.570000 28.583420	1,510,762.29 1,468,361.51	1,559,375.70 1,458,040.26	101,335.44	4.340000 25.000000	ACT/365 4	(184.94) (4,236.41)	100.00 0.00	600.18 (33.73)	0.00 0.00	97,699.21 61,396.14
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID	SDB3265201680	NHC.AX AU000000NHC7	01/08/2025 01/10/2035	0 0	AUD 1.000000	4.900000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 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) (2,255.73)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID	SDB3264120680	PME.AX AU000000PME8	12/13/2024 12/13/2034	1,615 1,899	AUD 1.000000	272.030000 254.716524	509,197.86 483,085.06	439,328.45 411,367.19	27,961.26	4.340000 25.000000	ACT/365 4	(60.93) (1,055.41)	100.00 0.00	12,200.51 (381.72)	0.00 0.00	39,106.37 24,575.22
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID	SDB3265057943	QAN.AX AU000000QAN2	01/06/2025 01/04/2035	0 0	AUD 1.000000	9.460000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 25.000000	ACT/365 0	0.00 (5.70)	100.00 0.00	(249.24) (5.70)	0.00 0.00	(254.93) (160.20)
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264120655	REA.AX AU000000REA9	12/13/2024 12/13/2034	0 0	AUD 1.000000	241.030000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 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 1,191.37
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265201685	RIO.AX AU000000RIO1	01/08/2025 01/10/2035	0 0	AUD 1.000000	118.330000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 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 5,377.58
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID	SDB3261285283	STO.AX AU000000STO6	10/21/2024 10/19/2034	0 0	AUD 1.000000	7.120000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 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 26,829.55
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID	SDB3265057951	SUN.AX AU000000SUN6	01/06/2025 01/04/2035	0 0	AUD 1.000000	20.210000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 25.000000	ACT/365 0	0.00 (3.03)	100.00 0.00	182.42 (3.03)	0.00 0.00	179.39 112.73
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID	SDB3260121474	TNE.AX AU000000TNE8	09/24/2024 09/22/2034	53,419 53,398	AUD 1.000000	29.640000 30.978022	1,591,260.40 1,654,315.57	1,583,339.16 1,654,814.95	(71,475.79)	4.340000 25.000000	ACT/365 4	(207.60) (4,757.67)	100.00 0.00	(602.37) (27.24)	0.00 0.00	(76,835.83) (48,285.17)
TELSTRA GROUP LTD CMN-AU ORDINARY FULLY PAID	SDB3265810054	TLS.AX AU000000TLS2	01/21/2025 01/19/2035	138,010 87,504	AUD 1.000000	3.950000 3.990079	347,390.88 349,837.79	545,139.50 550,670.76	(5,531.26)	4.340000 25.000000	ACT/365 4	(43.98) (242.09)	100.00 0.00	0.00 0.00	0.00 0.00	(5,773.34) (3,628.08)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3265201659	TCL.AX AU000000TCL6	01/08/2025 01/10/2035	0 0	AUD 1.000000	13.570000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 25.000000	ACT/365 0	0.00 (2.86)	100.00 0.00	(107.87) (2.86)	0.00 0.00	(110.73) (69.58)
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID	SDB3265127427	SOL.AX AU000000SOL3	01/07/2025 01/05/2035	0 0	AUD 1.000000	33.980000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 25.000000	ACT/365 0	0.00 (5.23)	100.00 0.00	(269.88) (5.23)	0.00 0.00	(275.11) (172.88)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3265604093	WBC.AX AU000000WBC1	01/16/2025 01/17/2035	0 0	AUD 1.000000	33.020000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 25.000000	ACT/365 1	0.00 (593.23)	100.00 0.00	13,424.88 (593.23)	0.00 0.00	12,831.65 8,063.66
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID	SDB3265201657	WBC.AX AU000000WBC1	01/08/2025 01/10/2035	0 0	AUD 1.000000	33.020000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 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 1,099.71
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3265670288	WTC.AX AU000000WTC3	01/17/2025 01/17/2035	0 135	AUD 1.000000	120.230000 0.000000	16,532.10 15,888.02	0.00 0.00	0.00	4.340000 25.000000	ACT/365 4	(2.00) (40.95)	100.00 0.00	1,285.37 (40.95)	0.00 0.00	1,244.42 782.02
<b>TOTAL Long</b>								<b>6,559,125.60</b>	<b>6,895,454.08</b>						<b>0.00</b>	<b>376,382.84</b>
								<b>6,497,248.21</b>	<b>6,812,956.19</b>	<b>82,497.89</b>		<b>(24,315.87)</b>	<b>13,975.84</b>	<b>(11,235.92)</b>	<b>0.00</b>	<b>236,526.51</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	11.700000 11.306364	(962,962.62) (928,178.84)	(956,322.90) (924,148.31)	(32,174.59)	4.340000 (25.000000)	ACT/365 4	103.77 2,346.42	100.00 0.00	(1,017.40) 66.18	0.00 0.00	(30,845.57) (19,383.98)
AMPOL LTD CMN ORDINARY FULLY PAID	SDB3260458813	AU0000088338	09/29/2034	(32,292)	1.000000	28.440490	(916,913.35)	(961,004.16)	(35,125.04)	(25.000000)	ACT/365	102.40	100.00	(802.77)	0.00	(33,525.75)
ANSELL LIMITED CMN ORDINARY FULLY PAID	SDB3260427214	ANN.AX AU000000ANN9	09/30/2024 09/28/2034	(39,201) (39,201)	AUD 1.000000	34.060000 33.852360	(1,348,514.40) (1,327,046.36)	(1,335,186.06) (1,327,046.36)	(8,139.70)	4.340000 (25.000000)	ACT/365 4	148.55 3,241.13	100.00 0.00	0.00 0.00	0.00 0.00	(4,898.57) (3,078.36)
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID	SDB3265810061	ANZ.AX AU000000ANZ3	01/21/2025 01/19/2035	(8,298) (8,545)	AUD 1.000000	30.180000 29.843067	(258,229.90) (254,844.54)	(250,433.64) (247,637.77)	(2,795.87)	4.340000 (25.000000)	ACT/365 4	28.53 183.72	100.00 0.00	(1,417.85) 27.39	0.00 0.00	(4,030.00) (2,532.54)
APPEN LIMITED CMN ORDINARY FULLY PAID	SDB3264983893	APX.AX AU000000APX3	01/03/2025 01/04/2035	(11,627) (12,090)	AUD 1.000000	2.450000 2.835312	(30,345.90) (34,244.71)	(28,486.15) (32,966.17)	4,480.02	4.340000 (529.648400)	ACT/365 4	(0.33) (30.82)	100.00 0.00	225.39 (16.00)	0.00 0.00	4,674.59 2,937.60
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3264983885	ALL.AX AU000000ALL7	01/03/2025 01/04/2035	0 0	AUD 1.000000	68.950000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 1	0.00 482.11	100.00 0.00	(294.31) 482.11	0.00 0.00	187.81 118.02
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID	SDB3265604057	AZJ.AX AU000000AZJ1	01/16/2025 01/17/2035	0 0	AUD 1.000000	3.240000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 1.66	100.00 0.00	(139.45) 1.66	0.00 0.00	(137.79) (86.59)
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID	SDB3260964901	BGL.AX AU0000019374	10/14/2024 10/12/2034	(30,795) (21,078)	AUD 1.000000	1.120000 1.130524	(24,872.04) (23,751.93)	(34,490.40) (34,814.50)	324.10	4.340000 (25.000000)	ACT/365 4	2.65 62.44	100.00 0.00	217.52 1.40	0.00 0.00	604.06 379.60
BRAMBLES LIMITED CMN ORDINARY FULLY PAID	SDB3265465954	BXB.AX AU000000BXB1	01/14/2025 01/12/2035	0 0	AUD 1.000000	19.440000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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 2,518.08
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260644174	BRG.AX AU000000BRG2	10/08/2024 10/06/2034	0 0	AUD 1.000000	37.550000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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) (4,815.78)
CAR GROUP LTD CMN ORDINARY FULLY PAID	SDB3265345638	CAR.AX AU000000CAR3	01/10/2025 01/10/2035	0 0	AUD 1.000000	39.690000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 100.34	100.00 0.00	(333.27) 100.34	0.00 0.00	(232.93) (146.38)
CHARTER HALL GROUP CMN STAPLED SECURITIES US PROHIBITED	SDB3265743525	CHC.AX AU000000CHC0	01/20/2025 01/18/2035	(8,073) (3,850)	AUD 1.000000	15.310000 15.227051	(58,789.50) (58,274.82)	(123,597.63) (122,927.98)	(669.65)	4.340000 (25.000000)	ACT/365 4	6.53 35.82	100.00 0.00	0.00 0.00	0.00 0.00	(633.83) (398.31)
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID	SDB3262258007	CU6.AX AU0000165375	11/08/2024 11/08/2034	0 0	AUD 1.000000	4.100000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (437.241200)	ACT/365 0	0.00 (0.05)	100.00 0.00	412.31 (0.05)	0.00 0.00	412.26 259.07
COCHLEAR LIMITED CMN ORDINARY FULLY PAID	SDB3264649698	COH.AX AU000000COH5	12/27/2024 12/29/2034	(1,433) (1,472)	AUD 1.000000	315.440000 306.956916	(463,415.04) (451,631.68)	(452,025.52) (439,869.26)	(12,156.26)	4.340000 (25.000000)	ACT/365 4	50.53 599.85	100.00 0.00	(6,738.98) 217.44	0.00 0.00	(18,295.39) (11,497.19)
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID	SDB3265201728	CBA.AX AU000000CBA7	01/08/2025 01/10/2035	0 0	AUD 1.000000	158.650000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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) (13,601.48)
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3265465913	CSL.AX AU000000CSL8	01/14/2025 01/12/2035	0 0	AUD 1.000000	272.000000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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 2,642.06
CSL LIMITED CMN ORDINARY FULLY PAID	SDB3263185972	CSL.AX AU000000CSL8	11/27/2024 11/29/2034	0 0	AUD 1.000000	272.000000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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) (6,004.85)
DE GREY MINING LTD CMN ORDINARY FULLY PAID	SDB3262936512	DEG.AX AU000000DEG6	11/21/2024 11/22/2034	(9,532) (14,315)	AUD 1.000000	1.995000 1.770128	(28,916.30) (25,286.29)	(19,016.34) (16,872.86)	(2,143.48)	4.340000 (25.000000)	ACT/365 4	2.81 121.24	100.00 0.00	(4,168.27) 75.42	0.00 0.00	(6,190.51) (3,890.24)
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID	SDB3265057956	DMP.AX AU000000DMP0	01/06/2025 01/04/2035	0 (422)	AUD 1.000000	30.220000 0.000000	(12,550.28) (12,385.38)	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 4	1.39 28.90	100.00 0.00	(209.21) 28.90	0.00 0.00	(180.31) (113.31)
DRONESHIELD LTD CMN ORDINARY FULLY PAID	SDB3262115436	DRO.AX AU000000DRO2	11/06/2024 11/08/2034	0 0	AUD 1.000000	0.655000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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 11,979.98

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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	(43,236) (43,125)	AUD 1.000000	4.160000 4.180252	(180,262.50) (180,277.09)	(179,861.76) (180,737.39)	875.63	4.340000 (25.000000)	ACT/365 4	20.20 497.59	100.00 0.00	1,593.58 108.82	0.00 0.00	2,966.80 1,864.39
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3260427109	GMD.AX AU000000GMD9	09/30/2024 09/28/2034	0 0	AUD 1.000000	3.060000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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) (30,228.13)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID	SDB3265201674	TLC.AX AU0000219529	01/08/2025 01/10/2035	0 0	AUD 1.000000	4.920000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 153.36	100.00 0.00	4,878.42 153.36	0.00 0.00	5,031.78 3,162.07
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID	SDB3263707259	LYC.AX AU000000LYC6	12/09/2024 12/07/2034	0 (1,552)	AUD 1.000000	6.520000 0.000000	(10,522.56) (10,252.54)	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 4	1.15 157.80	100.00 0.00	(4,730.93) 157.80	0.00 0.00	(4,573.12) (2,873.84)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID	SDB3262055937	MIN.AX AU000000MIN4	11/05/2024 11/03/2034	(1,930) (5,065)	AUD 1.000000	35.420000 34.482575	(185,176.40) (174,265.58)	(68,360.60) (66,551.37)	(1,809.23)	4.340000 (25.000000)	ACT/365 4	19.45 671.94	100.00 0.00	(9,576.21) 519.17	0.00 0.00	(10,713.50) (6,732.58)
NATIONAL AUSTRALIA BK -ORD CMN ORDINARY FULLY PAID	SDB3266038156	NAB.AX AU000000NAB4	01/24/2025 01/24/2035	(14,907) (4,086)	AUD 1.000000	39.400000 39.165279	(160,175.04) (160,175.04)	(587,335.80) (583,836.82)	(3,498.98)	4.340000 (25.000000)	ACT/365 4	17.95 71.79	100.00 0.00	0.00 0.00	0.00 0.00	(3,427.19) (2,153.72)
NEXTDC LIMITED CMN ORDINARY FULLY PAID	SDB3263530573	NXT.AX AU000000NXT8	12/04/2024 12/06/2034	(34,778) (29,346)	AUD 1.000000	15.900000 15.404881	(472,177.14) (448,687.25)	(552,970.20) (535,750.94)	(17,219.26)	4.340000 (25.000000)	ACT/365 4	50.12 927.37	100.00 0.00	(27.93) 1.83	0.00 0.00	(16,319.82) (10,255.70)
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	17.170000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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) (1,607.68)
ORICA LIMITED CMN ORDINARY FULLY PAID	SDB3265604074	ORI.AX AU000000ORI1	01/16/2025 01/17/2035	0 0	AUD 1.000000	17.200000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 21.77	100.00 0.00	573.19 21.77	0.00 0.00	594.96 373.89
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00	SDB3266169802	ORG.AX AU000000ORG5	01/29/2025 01/29/2035	(9,816) 0	AUD 1.000000	11.360000 11.386916	0.00 0.00	(111,509.76) (111,773.97)	264.21	4.336586 (25.000000)	ACT/365 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	264.21 166.03
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00	SDB3262115576	ORG.AX AU000000ORG5	11/06/2024 11/08/2034	0 (5,980)	AUD 1.000000	11.360000 0.000000	(66,796.60) (67,114.10)	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 4	7.52 2,017.97	100.00 0.00	(14,421.13) 2,017.97	0.00 0.00	(12,403.16) (7,794.40)
ORORA LIMITED CMN ORDINARY FULLY PAID	SDB3260458766	ORA.AX AU000000ORA8	10/01/2024 09/29/2034	0 0	AUD 1.000000	2.390000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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 9,901.59
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID	SDB3264390195	PDN.AX AU000000PDN8	12/19/2024 12/20/2034	0 0	AUD 1.000000	9.000000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (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) (2,429.74)
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID	SDB3264983884	PLS.AX AU000000PLS0	01/03/2025 01/04/2035	(19,405) (19,520)	AUD 1.000000	2.310000 2.294609	(47,043.20) (44,780.11)	(44,825.55) (44,526.88)	(298.67)	4.340000 (50.000000)	ACT/365 4	4.68 149.98	100.00 0.00	(1,329.87) 82.89	0.00 0.00	(1,478.56) (929.16)
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID	SDB3265057955	RHC.AX AU000000RHC8	01/06/2025 01/04/2035	(6,491) (10,437)	AUD 1.000000	33.410000 34.048316	(346,717.14) (356,241.19)	(216,864.31) (221,007.62)	4,143.31	4.340000 (25.000000)	ACT/365 4	39.98 916.11	100.00 0.00	14,409.43 630.13	0.00 0.00	19,468.85 12,234.62
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID	SDB3265057927	RIO.AX AU000000RIO1	01/06/2025 01/04/2035	0 0	AUD 1.000000	118.330000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 7.66	100.00 0.00	510.91 7.66	0.00 0.00	518.57 325.88
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	9.940000 9.280055	(392,686.36) (360,093.96)	(385,701.82) (360,093.96)	(25,607.86)	4.340000 (25.000000)	ACT/365 4	40.13 1,030.57	100.00 0.00	(425.21) 24.21	0.00 0.00	(25,002.50) (15,712.07)
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3265604030	SCG.AX AU000000SCG8	01/16/2025 01/17/2035	(65,084) (62,439)	AUD 1.000000	3.620000 3.617902	(226,029.18) (225,896.74)	(235,604.08) (235,467.56)	(136.52)	4.340000 (25.000000)	ACT/365 4	25.31 207.69	100.00 0.00	0.00 0.00	0.00 0.00	71.18 44.73
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3261985914	SIG.AX AU000000SIG5	11/04/2024 11/02/2034	(46,441) (49,940)	AUD 1.000000	2.700000 2.707767	(131,841.60) (134,918.80)	(125,390.70) (125,751.42)	360.72	4.340000 (25.000000)	ACT/365 4	15.14 340.81	100.00 0.00	(64.07) 28.75	0.00 0.00	637.45 400.59
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID	SDB3260588436	SHL.AX AU000000SHL7	10/02/2024 10/04/2034	(31,421) (32,150)	AUD 1.000000	27.990000 27.596608	(901,164.50) (886,803.31)	(879,473.79) (867,113.02)	(12,360.77)	4.340000 (25.000000)	ACT/365 4	99.27 2,076.75	100.00 0.00	(4,895.82) 167.04	0.00 0.00	(15,179.85) (9,539.32)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)	
<b>066831553 (Cont.)</b>																	
<b>AUD (Cont.)</b>																	
<b>Short (Cont.)</b>																	
SOUTH32 LIMITED CMN ORDINARY FULLY PAID	SDB3265057925	S32.AX AU000000S320	01/06/2025 01/04/2035	0 0	AUD 1.000000	3.540000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 4.24	100.00 0.00	215.82 4.24	0.00 0.00	220.07 138.29	
STOCKLAND CORPORATION LTD CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES	SDB3265743505	SGP.AX AU000000SGP0	01/20/2025 01/18/2035	(65,478) (59,359)	AUD 1.000000	5.030000 5.070832	(301,543.72) (301,173.74)	(329,354.34) (332,027.92)	2,673.58	4.340000 (25.000000)	ACT/365 4	33.75 198.60	100.00 0.00	0.00 0.00	0.00 0.00	2,872.18 1,804.93	
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID	SDB3260121453	TLX.AX AU000000TLX2	09/24/2024 09/22/2034	(32,228) (33,954)	AUD 1.000000	27.530000 24.617972	(911,325.36) (835,864.85)	(887,236.84) (793,387.99)	(93,848.85)	4.340000 (25.000000)	ACT/365 4	93.15 2,344.49	100.00 0.00	(5,888.09) 197.28	0.00 0.00	(97,392.45) (61,203.36)	
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	10.520000 11.291254	(2,238,900.72) (2,376,167.99)	(2,151,624.04) (2,309,366.31)	157,742.27	4.340000 (25.000000)	ACT/365 4	267.20 6,459.39	100.00 0.00	8,797.92 291.52	0.00 0.00	172,999.58 108,716.39	
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID	SDB3265531272	VNT.AX AU0000184459	01/15/2025 01/17/2035	0 0	AUD 1.000000	3.840000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 48.86	100.00 0.00	(996.83) 48.86	0.00 0.00	(947.97) (595.72)	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260188369	VEA.AX AU0000016875	09/25/2024 09/27/2034	(514,434) (510,917)	AUD 1.000000	2.730000 2.632713	(1,415,240.09) (1,344,754.08)	(1,404,404.82) (1,354,356.90)	(50,047.92)	4.340000 (25.000000)	ACT/365 4	150.20 3,727.01	100.00 0.00	(361.56) 8.60	0.00 0.00	(46,682.47) (29,336.20)	
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3260961921	WEB.AX AU000000WEB7	10/14/2024 10/12/2034	0 0	AUD 1.000000	4.990000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 55.89	100.00 0.00	611.72 55.89	0.00 0.00	667.60 419.53	
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID	SDB3265465920	WHC.AX AU000000WHC8	01/14/2025 01/12/2035	0 0	AUD 1.000000	6.300000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 13.83	100.00 0.00	(714.01) 13.83	0.00 0.00	(700.18) (440.01)	
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID	SDB3266038160	WHC.AX AU000000WHC8	01/24/2025 01/24/2035	(5,712) (5,712)	AUD 1.000000	6.300000 6.366430	(36,365.05) (36,365.05)	(35,985.60) (36,365.05)	379.45	4.340000 (25.000000)	ACT/365 4	4.07 16.30	100.00 0.00	0.00 0.00	0.00 0.00	395.75 248.70	
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID	SDB3265127438	WTC.AX AU000000WTC3	01/07/2025 01/05/2035	0 0	AUD 1.000000	120.230000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 143.74	100.00 0.00	2,326.51 143.74	0.00 0.00	2,470.25 1,552.36	
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID	SDB3265127403	WDS.AX AU0000224040	01/07/2025 01/05/2035	0 0	AUD 1.000000	24.480000 0.000000	0.00 0.00	0.00 0.00	0.00	4.340000 (25.000000)	ACT/365 0	0.00 9.85	100.00 0.00	(1,109.44) 9.85	0.00 0.00	(1,109.59) (697.29)	
WOODWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID	SDB3262936508	WOW.AX AU000000WOW2	11/21/2024 11/22/2034	(62,104) (62,936)	AUD 1.000000	29.960000 30.529678	(1,905,072.72) (1,921,382.77)	(1,860,635.84) (1,896,015.09)	35,379.25	4.340000 (25.000000)	ACT/365 4	215.41 7,154.73	100.00 0.00	17,317.17 2,105.38	0.00 0.00	59,851.15 37,611.66	
WORLEY LTD ORD CMN ORDINARY FULLY PAID	SDB3264583145	WOR.AX AU000000WOR2	12/24/2024 12/22/2034	(74,328) (65,715)	AUD 1.000000	14.810000 14.055699	(967,981.95) (917,410.28)	(1,100,797.68) (1,044,731.99)	(56,065.69)	4.340000 (25.000000)	ACT/365 4	102.45 1,431.00	100.00 0.00	(12.27) 0.65	0.00 0.00	(54,646.95) (34,341.24)	
YANCOAL AUSTRALIA LTD CMN ORDINARY FULLY PAID	SDB3266038152	YAL.AX AU000000YAL0	01/24/2025 01/24/2035	(10,953) (8,713)	AUD 1.000000	6.290000 6.318093	(55,129.90) (55,129.90)	(68,894.37) (69,202.07)	307.70	4.340000 (100.000000)	ACT/365 4	5.04 20.18	100.00 0.00	9.04 0.39	0.00 0.00	336.92 211.73	
ZIP CO LIMITED CMN ORDINARY FULLY PAID	SDB3260121497	ZIP.AX AU0000218307	09/24/2024 09/22/2034	(277,008) (262,330)	AUD 1.000000	3.190000 3.021443	(826,339.50) (789,610.84)	(883,655.52) (836,964.00)	(46,691.52)	4.340000 (25.000000)	ACT/365 4	88.23 2,001.70	100.00 0.00	0.00 0.00	0.00 0.00	(44,689.82) (28,083.97)	
<b>TOTAL Short</b>																	
							(15,933,909.69)	(16,306,175.26)				1,747.24		(61,135.46)	0.00	(209,349.71)	
							(15,659,923.11)	(16,112,315.62)	(193,859.64)			45,645.39	0.00	11,002.99	0.00	(131,559.55)	
<b>TOTAL AUD</b>																	
							(9,374,784.09)	(9,410,721.18)				929.77		243,089.53	0.00	167,033.13	
							(9,162,674.89)	(9,299,359.42)	(111,361.76)			21,329.51	13,975.84	(232.93)	0.00	104,966.96	

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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<b>066831553 (Cont.)</b>																
<b>HKD</b>																
<b>Long</b>																
		1299.HK	01/28/2025	151,400	HKD	53.750000	0.00	8,137,750.00		3.223569	ACT/365	0.00	100.00	0.00	0.00	(87,916.83)
AIA GROUP LIMITED CMN	SDB3266169807	HK0000069689	01/26/2035	0	1.000000	54.330692	0.00	8,225,666.83	(87,916.83)	30.000000	0	0.00	0.00	0.00	0.00	(11,287.67)
		1299.HK	12/10/2024	0	HKD	53.750000	0.00	0.00		3.969010	ACT/365	0.00	100.00	(147,260.03)	0.00	(151,356.21)
AIA GROUP LIMITED CMN	SDB3263868388	HK0000069689	12/08/2034	0	1.000000	0.000000	0.00	0.00	0.00	30.000000	0	(4,096.18)	0.00	(4,096.18)	0.00	(19,432.67)
		9988.HK	10/09/2024	0	HKD	87.250000	0.00	0.00		3.969010	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	(1,105.76)
		2388.HK	11/28/2024	325,500	HKD	25.550000	8,088,675.00	8,316,525.00		3.969010	ACT/365	(945.38)	100.00	0.00	0.00	221,462.46
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	233,983.57	30.000000	1	(12,521.11)	0.00	0.00	0.00	28,433.63
		3998.HK	12/06/2024	146,000	HKD	3.710000	535,820.00	541,660.00		3.969010	ACT/365	(66.00)	100.00	(82,698.62)	31,920.00	(79,935.81)
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A	SDB3263644993	KYG126521064	12/06/2034	146,000	1.000000	3.880000	566,480.00	566,480.00	(24,820.00)	30.000000	1	(4,337.19)	31,920.00	(2,923.29)	0.00	(10,262.98)
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H	SDB3262612818	CNE100001QS1	11/15/2034	110,000	1.000000	1.190000	130,900.00	130,900.00	(8,800.00)	3.969010	ACT/365	(16.27)	90.00	0.00	0.00	(9,147.42)
		0939.HK	01/07/2025	0	HKD	6.420000	8,698,560.00	0.00		3.969010	ACT/365	(984.94)	90.00	447,763.87	0.00	431,120.02
CHINA CONSTRUCTION BANK CORP CMN CL H	SDB3265127402	CNE1000002H1	01/05/2035	1,394,000	1.000000	0.000000	8,400,300.67	0.00	0.00	30.000000	1	(16,643.85)	0.00	(18,859.15)	0.00	55,351.63
		6186.HK	10/09/2024	254,000	HKD	5.300000	1,328,420.00	1,346,200.00		3.969010	ACT/365	(161.45)	100.00	0.00	0.00	(41,556.21)
CHINA FEIHE LIMITED CMN	SDB3260661420	KYG2121Q1055	10/11/2034	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(38,100.00)	30.000000	1	(3,456.21)	0.00	0.00	0.00	(5,335.41)
		6881.HK	10/09/2024	18,500	HKD	7.110000	129,685.00	131,535.00		3.969010	ACT/365	(15.33)	90.00	0.00	1,513.04	1,555.62
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H	SDB3260661404	CNE100001NT6	10/11/2034	18,500	1.000000	7.090000	131,165.00	131,165.00	370.00	30.000000	1	(327.41)	1,513.04	0.00	0.00	199.73
		3908.HK	10/04/2024	400	HKD	13.100000	5,192.00	5,240.00		3.969010	ACT/365	(0.60)	90.00	0.00	0.00	99.19
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H	SDB3260615760	CNE100002359	10/05/2034	400	1.000000	12.820000	5,128.00	5,128.00	112.00	30.000000	1	(12.81)	0.00	0.00	0.00	12.73
		2628.HK	09/24/2024	206,000	HKD	14.540000	2,892,240.00	2,995,240.00		3.969010	ACT/365	(352.61)	90.00	0.00	0.00	(36,379.61)
CHINA LIFE INSURANCE CO LTD CMN CLASS H	SDB3260123712	CNE1000002L3	09/22/2034	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(28,840.00)	30.000000	1	(7,539.61)	0.00	0.00	0.00	(4,670.79)
		0772.HK	10/09/2024	200	HKD	25.550000	4,960.00	5,110.00		3.969010	ACT/365	(0.59)	100.00	0.00	0.00	57.39
CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S	SDB3260661429	KYG2121R1039	10/11/2034	200	1.000000	25.200000	5,040.00	5,040.00	70.00	30.000000	1	(12.61)	0.00	0.00	0.00	7.37
		0916.HK	10/09/2024	1,000	HKD	5.780000	5,620.00	5,780.00		3.969010	ACT/365	(0.75)	90.00	0.00	0.00	(676.02)
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H	SDB3260661461	CNE100000HD4	10/11/2034	1,000	1.000000	6.440000	6,440.00	6,440.00	(660.00)	30.000000	1	(16.02)	0.00	0.00	0.00	(86.79)
		2319.HK	11/14/2024	208,000	HKD	15.560000	3,199,040.00	3,236,480.00		3.969010	ACT/365	(374.84)	100.00	0.00	0.00	27,393.32
CHINA MENGNIU DAIRY CO CMN	SDB3262612820	KYG210961051	11/15/2034	208,000	1.000000	15.410373	3,205,357.60	3,205,357.60	31,122.40	30.000000	1	(3,729.08)	0.00	0.00	0.00	3,517.04
		0144.HK	09/24/2024	508,000	HKD	13.220000	6,573,520.00	6,715,760.00		3.969010	ACT/365	(818.55)	100.00	0.00	0.00	(332,505.30)
CHINA MERCHANTS PORT HOLDINGS CMN	SDB3260123311	HK0144000764	09/22/2034	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(314,960.00)	30.000000	1	(17,545.30)	0.00	0.00	0.00	(42,690.46)
		2601.HK	09/24/2024	200	HKD	23.550000	4,600.00	4,710.00		3.969010	ACT/365	(0.59)	90.00	0.00	0.00	(342.54)
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H	SDB3260123565	CNE1000009Q7	09/22/2034	200	1.000000	25.200000	5,040.00	5,040.00	(330.00)	30.000000	1	(12.54)	0.00	0.00	0.00	(43.98)
		0788.HK	10/02/2024	1,678,000	HKD	1.130000	1,896,140.00	1,896,140.00		3.969010	ACT/365	(220.19)	90.00	0.00	0.00	9,923.35
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H	SDB3260458822	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	(4,578.20)	0.00	0.00	0.00	1,274.06
		2202.HK	10/04/2024	900	HKD	5.660000	4,878.00	5,094.00		3.969010	ACT/365	(0.56)	90.00	0.00	0.00	321.12
CHINA VANKE CO LTD. CMN CLASS H	SDB3260615759	CNE100001SR9	10/05/2034	900	1.000000	5.290000	4,761.00	4,761.00	333.00	30.000000	1	(11.88)	0.00	0.00	0.00	41.23
		6030.HK	10/03/2024	39,000	HKD	21.300000	826,800.00	830,700.00		3.969010	ACT/365	(97.34)	90.00	0.00	0.00	(4,029.19)
CITIC SECURITIES CO., LTD CMN CLASS H	SDB3260588291	CNE1000016V2	10/05/2034	39,000	1.000000	21.350000	832,650.00	832,650.00	(1,950.00)	30.000000	1	(2,079.19)	0.00	0.00	0.00	(517.31)
		0001.HK	02/03/2025	113,000	HKD	39.350000	0.00	4,446,550.00		3.227510	ACT/365	0.00	100.00	0.00	0.00	(12,257.37)
CK HUTCHISON HOLDINGS LIMITED CMN	SDB3266236238	KYG217651051	01/31/2035	0	1.000000	39.458472	0.00	4,458,807.37	(12,257.37)	30.000000	0	0.00	0.00	0.00	0.00	(1,573.73)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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SECURITIES  
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>HKD (Cont.)</b>																
<b>Long (Cont.)</b>																
CK INFRASTRUCTURE HOLDINGS LIMITED CMN	SDB3264054651	1038.HK	12/12/2024	3,000	HKD	53.850000	161,400.00	161,550.00		3.969010	ACT/365	(20.17)	100.00	0.00	0.00	(12,132.63)
		BMG2178K1009	12/13/2034	3,000	1.000000	57.750000	173,250.00	173,250.00	(11,700.00)	30.000000	1	(432.63)	0.00	0.00	0.00	(1,557.71)
		1766.HK	09/24/2024	1,000	HKD	4.930000	4,890.00	4,930.00		3.969010	ACT/365	(0.58)	90.00	0.00	0.00	(92.52)
CRRIC CORPORATION LIMITED CMN CLASS H	SDB3260123324	CNE100000BG0	09/22/2034	1,000	1.000000	5.010000	5,010.00	5,010.00	(80.00)	30.000000	1	(12.52)	0.00	0.00	0.00	(11.88)
		0175.HK	12/31/2024	137,000	HKD	14.460000	1,939,920.00	1,981,020.00		3.969010	ACT/365	(230.96)	100.00	(74,651.74)	0.00	(79,832.72)
GEELY AUTOMOBILE HOLDINGS LTD CMN	SDB3264857843	KYG3777B1032	12/29/2034	137,000	1.000000	14.432946	1,977,313.65	1,977,313.65	3,706.35	30.000000	1	(8,887.33)	0.00	(4,502.46)	0.00	(10,249.75)
		2611.HK	12/03/2024	0	HKD	11.240000	0.00	0.00		3.969010	ACT/365	0.00	90.00	(2,917.79)	0.00	(2,943.78)
GUOTAI JUNAN SECURITIES CO. LTD CMN	SDB3263426696	CNE100002FK9	12/01/2034	0	1.000000	0.000000	0.00	0.00	0.00	30.000000	0	(25.99)	0.00	(25.99)	0.00	(377.95)
		0101.HK	11/11/2024	89,000	HKD	6.210000	537,680.00	552,690.00		3.969010	ACT/365	(63.96)	100.00	0.00	0.00	(2,145.00)
HANG LUNG PROPERTIES LIMITED CMN	SDB3262322915	HK0101000591	11/09/2034	88,000	1.000000	6.218930	547,517.59	553,484.78	(794.78)	30.000000	1	(1,350.23)	0.00	0.00	0.00	(275.40)
		0388.HK	01/10/2025	2,900	HKD	302.600000	850,860.00	877,540.00		3.969010	ACT/365	(97.19)	100.00	0.00	0.00	47,295.40
HONG KONG EXCHANGES & CLEAR CMN	SDB3265345627	HK0388045442	01/10/2035	2,900	1.000000	286.032880	829,495.35	829,495.35	48,044.65	30.000000	1	(749.25)	0.00	0.00	0.00	6,072.27
		0388.HK	01/02/2025	0	HKD	302.600000	0.00	0.00		3.969010	ACT/365	0.00	100.00	(32,730.39)	0.00	(33,263.88)
HONG KONG EXCHANGES & CLEAR CMN	SDB3264921637	HK0388045442	01/04/2035	0	1.000000	0.000000	0.00	0.00	0.00	30.000000	0	(533.49)	0.00	(533.49)	0.00	(4,270.76)
		1519.HK	09/24/2024	1,400	HKD	6.250000	8,302.00	8,750.00		3.969010	ACT/365	(1.00)	100.00	0.00	0.00	146.49
J&T GLOBAL EXPRESS LIMITED CMN	SDB3260128032	KYG4990A1040	09/22/2034	1,400	1.000000	6.130000	8,582.00	8,582.00	168.00	30.000000	1	(21.51)	0.00	0.00	0.00	18.81
		2618.HK	09/24/2024	100	HKD	13.220000	1,262.00	1,322.00		3.969010	ACT/365	(0.15)	100.00	0.00	0.00	38.80
JD LOGISTICS, INC. CMN	SDB3260123022	KYG5074S1012	09/22/2034	100	1.000000	12.800000	1,280.00	1,280.00	42.00	30.000000	1	(3.20)	0.00	0.00	0.00	4.98
		9618.HK	09/24/2024	150	HKD	157.300000	22,680.00	23,595.00		3.969010	ACT/365	(2.40)	100.00	0.00	0.00	3,143.76
JD.COM, INC. CMN	SDB3260121522	KYG8208B1014	09/22/2034	150	1.000000	136.000000	20,400.00	20,400.00	3,195.00	30.000000	1	(51.24)	0.00	0.00	0.00	403.63
		9922.HK	09/24/2024	1,000	HKD	2.650000	2,570.00	2,650.00		3.969010	ACT/365	(0.39)	90.00	0.00	0.00	(788.48)
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN	SDB3260123223	KYG5141L1059	09/22/2034	1,000	1.000000	3.430000	3,430.00	3,430.00	(780.00)	30.000000	1	(8.48)	0.00	0.00	0.00	(101.23)
		3888.HK	10/14/2024	203,000	HKD	36.950000	6,676,410.00	7,500,850.00		3.969010	ACT/365	(763.23)	100.00	0.00	0.00	638,473.63
KINGSOFT CORPORATION LTD CMN	SDB3260854913	KYG5264Y1089	10/11/2034	193,800	1.000000	33.725299	6,514,230.30	6,846,235.73	654,614.27	30.000000	1	(16,140.64)	0.00	0.00	0.00	81,973.83
		0135.HK	12/05/2024	10,000	HKD	7.490000	73,100.00	74,900.00		3.969010	ACT/365	(9.60)	100.00	0.00	0.00	(8,030.15)
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS	SDB3263589476	BMG5320C1082	12/06/2034	10,000	1.000000	8.274186	82,741.86	82,741.86	(7,841.86)	30.000000	1	(188.29)	0.00	0.00	0.00	(1,030.99)
		9896.HK	09/24/2024	1,000	HKD	45.250000	44,000.00	45,250.00		3.969010	ACT/365	(5.48)	100.00	0.00	0.00	(1,917.85)
MINISO GROUP HOLDING LIMITED CMN	SDB3260122923	KYG6180F1081	09/22/2034	1,000	1.000000	47.050000	47,050.00	47,050.00	(1,800.00)	30.000000	1	(117.85)	0.00	0.00	0.00	(246.23)
		0066.HK	01/10/2025	163,000	HKD	24.200000	3,903,850.00	3,944,600.00		3.969010	ACT/365	(462.35)	100.00	0.00	0.00	(16,003.73)
MTR CORP LTD CMN	SDB3265345628	HK0066009694	01/10/2035	163,000	1.000000	24.274954	3,956,817.45	3,956,817.45	(12,217.45)	30.000000	1	(3,786.29)	0.00	0.00	0.00	(2,054.72)
		9999.HK	09/24/2024	300	HKD	158.300000	46,980.00	47,490.00		3.969010	ACT/365	(4.90)	100.00	0.00	0.00	5,865.40
NETEASE, INC. CMN	SDB3260123320	KYG6427A1022	09/22/2034	300	1.000000	138.400000	41,520.00	41,520.00	5,970.00	30.000000	1	(104.60)	0.00	0.00	0.00	753.06
		1336.HK	09/24/2024	83,800	HKD	24.450000	2,011,200.00	2,048,910.00		3.969010	ACT/365	(231.58)	90.00	0.00	0.00	66,288.92
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H	SDB3260123148	CNE100001922	09/22/2034	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	71,230.00	30.000000	1	(4,941.08)	0.00	0.00	0.00	(8,510.85)
		0316.HK	10/02/2024	34,000	HKD	105.400000	3,641,400.00	3,583,600.00		3.969010	ACT/365	(455.47)	100.00	0.00	0.00	(339,573.05)
ORIENT OVERSEAS INTL LTD CMN	SDB3260458717	BMG677491539	10/03/2034	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(329,800.00)	30.000000	1	(9,773.05)	0.00	0.00	0.00	(43,597.89)
		1339.HK	09/24/2024	1,122,000	HKD	4.060000	4,387,020.00	4,555,320.00		3.969010	ACT/365	(508.22)	90.00	0.00	70,677.62	273,013.73
PEOPLE'S INSURANCE COMPANY (GR'UOP) OF CHINA LTD CMN CLASS H	SDB3260123405	CNE100001MK7	09/22/2034	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	213,180.00	30.000000	1	(10,843.89)	70,677.62	0.00	0.00	35,052.32
		3759.HK	10/29/2024	100	HKD	14.300000	1,370.00	1,430.00		3.969010	ACT/365	(0.16)	90.00	0.00	0.00	16.48
PHARMARON BEIJING CO LTD CMN	SDB3261724260	CNE100003PG4	10/27/2034	100	1.000000	14.100000	1,410.00	1,410.00	20.00	30.000000	1	(3.52)	0.00	0.00	0.00	2.12

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>Long (Cont.)</b>																
PICC PPTY & CASUALTY CO LTD CMN CLASS H	SDB3260123494	2328.HK CNE10000593	09/24/2024 09/22/2034	116,000 116,000	HKD 1.000000	12.820000 12.260000	1,452,320.00 1,422,160.00	1,487,120.00 1,422,160.00	64,960.00	3.969010 30.000000	ACT/365 1	(166.58) (3,556.84)	90.00 0.00	0.00 0.00	0.00 0.00	61,403.16 7,883.57
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	44.000000 46.050000	64,125.00 69,075.00	66,000.00 69,075.00	(3,075.00)	3.969010 30.000000	ACT/365 1	(8.04) (172.09)	90.00 0.00	0.00 0.00	0.00 0.00	(3,247.09) (416.90)
POWER ASSETS HOLDINGS LTD CMN	SDB3264328835	0006.HK HK0006000050	12/18/2024 12/20/2034	35,000 35,000	HKD 1.000000	50.750000 54.200000	1,785,000.00 1,897,000.00	1,776,250.00 1,897,000.00	(120,750.00)	3.969010 30.000000	ACT/365 1	(220.95) (4,739.31)	100.00 0.00	0.00 0.00	0.00 0.00	(125,489.31) (16,111.61)
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN	SDB3261985891	1308.HK KYG8187G1055	11/04/2024 11/02/2034	292,000 292,000	HKD 1.000000	18.520000 20.694599	5,384,480.00 6,042,823.02	5,407,840.00 6,042,823.02	(634,983.02)	3.969010 30.000000	ACT/365 1	(701.35) (15,051.38)	100.00 0.00	0.00 0.00	0.00 0.00	(650,034.40) (83,458.12)
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A	SDB3264178791	0016.HK HK0016000132	12/16/2024 12/14/2034	19,000 19,000	HKD 1.000000	70.050000 74.574642	1,319,550.00 1,416,918.20	1,330,950.00 1,416,918.20	(85,968.20)	3.969010 30.000000	ACT/365 1	(164.92) (3,494.46)	100.00 0.00	0.00 0.00	0.00 0.00	(89,462.66) (11,486.14)
TECHTRONIC INDUSTRIES CO LTD CMN	SDB3264178807	0669.HK HK0669013440	12/16/2024 12/14/2034	0 0	HKD 1.000000	103.900000 0.000000	0.00 0.00	0.00 0.00	0.00	3.969010 30.000000	ACT/365 0	0.00 (11,059.11)	100.00 0.00	0.00 (261,156.33)	0.00 0.00	(272,215.45) (34,949.82)
TENCENT HOLDINGS LIMITED CMN	SDB3265531282	0700.HK KYG875721634	01/15/2025 01/17/2035	2,000 2,000	HKD 1.000000	395.600000 374.931713	762,400.00 749,863.43	791,200.00 749,863.43	41,336.57	3.969010 30.000000	ACT/365 1	(87.81) (2,230.61)	100.00 0.00	109,012.55 (1,430.55)	0.00 0.00	148,118.52 19,016.98
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN	SDB3260123354	0322.HK KYG8878S1030	09/24/2024 09/22/2034	136,000 136,000	HKD 1.000000	11.600000 10.120000	1,534,080.00 1,376,320.00	1,577,600.00 1,376,320.00	201,280.00	3.969010 30.000000	ACT/365 1	(162.27) (3,466.91)	100.00 0.00	0.00 0.00	0.00 0.00	197,813.09 25,397.28
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN	SDB3263185983	6110.HK KYG8924B1041	11/27/2024 11/29/2034	294,000 250,000	HKD 1.000000	2.890000 2.854395	737,500.00 711,559.81	849,660.00 839,192.22	10,467.78	3.969010 30.000000	ACT/365 1	(83.44) (968.15)	100.00 0.00	0.00 0.00	0.00 0.00	9,499.63 1,219.66
WH GROUP LIMITED CMN	SDB3263985608	0288.HK KYG960071028	12/11/2024 12/13/2034	0 0	HKD 1.000000	6.240000 0.000000	0.00 0.00	0.00 0.00	0.00	3.969010 30.000000	ACT/365 1	0.00 (12,904.09)	100.00 0.00	391,546.28 (12,904.09)	0.00 0.00	378,642.19 48,613.99
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN	SDB3261230611	1997.HK KYG9593A1040	10/18/2024 10/18/2034	15,000 20,000	HKD 1.000000	19.460000 19.860000	389,200.00 397,200.00	291,900.00 297,900.00	(6,000.00)	3.969010 30.000000	ACT/365 1	(46.39) (1,565.01)	100.00 0.00	(3,715.90) (820.44)	0.00 0.00	(11,280.91) (1,448.36)
WUXI APPTTEC CO., LTD. CMN CLASS H	SDB3260123453	2359.HK CNE100003F19	09/24/2024 09/22/2034	500 500	HKD 1.000000	56.000000 56.500000	27,150.00 28,250.00	28,000.00 28,250.00	(250.00)	3.969010 30.000000	ACT/365 1	(3.30) (70.48)	90.00 0.00	0.00 0.00	0.00 0.00	(320.48) (41.15)
YUE YUEN INDUSTRIAL HLDG CMN	SDB3264120667	0551.HK BMG988031446	12/13/2024 12/13/2034	3,500 5,500	HKD 1.000000	16.800000 17.225774	92,950.00 95,090.21	58,800.00 60,290.21	(1,490.21)	3.969010 30.000000	ACT/365 1	(11.10) (650.44)	100.00 0.00	(9,181.19) (507.80)	0.00 0.00	(11,321.83) (1,453.61)
ZTE CORPORATION CMN CLASS H	SDB3260661403	0763.HK CNE1000004Y2	10/09/2024 10/11/2034	400 400	HKD 1.000000	26.950000 24.350000	10,840.00 9,740.00	10,780.00 9,740.00	1,040.00	3.969010 30.000000	ACT/365 1	(1.15) (24.41)	90.00 0.00	0.00 0.00	0.00 0.00	1,015.59 130.39
ZTO EXPRESS (CAYMAN) INC. CMN	SDB3260121476	2057.HK KYG9897K1058	09/24/2024 09/22/2034	1,350 1,350	HKD 1.000000	146.500000 151.300000	195,210.00 204,255.00	197,775.00 204,255.00	(6,480.00)	3.969010 30.000000	ACT/365 1	(23.82) (510.87)	100.00 0.00	0.00 0.00	0.00 0.00	(6,990.87) (897.56)
<b>TOTAL Long</b>							<b>72,394,749.00</b>	<b>78,041,646.00</b>				<b>(8,594.90)</b>		<b>326,462.56</b>	<b>104,110.65</b>	<b>90,905.47</b>
							<b>73,568,865.01</b>	<b>78,184,543.56</b>	<b>(142,897.56)</b>			<b>(196,770.19)</b>	<b>104,110.65</b>	<b>(58,726.87)</b>	<b>0.00</b>	<b>11,671.38</b>
<b>Short</b>																
AKESO INC CMN	SDB3260123710	9926.HK KYG0146B1032	09/24/2024 09/22/2034	(14,000) (14,000)	HKD 1.000000	59.800000 60.700000	(852,600.00) (849,800.00)	(837,200.00) (849,800.00)	12,600.00	3.969010 (125.000000)	ACT/365 1	63.21 1,253.94	100.00 0.00	0.00 0.00	0.00 0.00	13,853.94 1,778.71
ALIBABA GROUP HOLDING LIMITED CMN	SDB3265127502	9988.HK KYG017191142	01/07/2025 01/05/2035	(1,200) (1,200)	HKD 1.000000	87.250000 82.280732	(99,480.00) (98,736.88)	(104,700.00) (98,736.88)	(5,963.12)	3.969010 (30.000000)	ACT/365 1	9.92 6,165.67	100.00 0.00	322,955.21 6,132.54	0.00 0.00	323,157.76 41,490.32

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN	SDB3265057921	0241.HK BMG0171K1018	01/06/2025 01/04/2035	(192,000) (162,000)	HKD 1.000000	3.460000 3.257959	(541,080.00) (521,997.94)	(664,320.00) (625,528.12)	(38,791.88)	3.969010 (150.000000)	ACT/365 1	34.53 517.23	100.00 0.00	0.00 0.00	0.00 0.00	(38,274.65) (4,914.09)
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	(688,500.00) (638,140.73)	(688,500.00) (638,140.73)	(50,359.27)	3.969010 (30.000000)	ACT/365 1	63.73 1,261.84	100.00 0.00	(456.27) 8.03	0.00 0.00	(49,553.70) (6,362.21)
BAIDU, INC. CMN	SDB3264328906	9888.HK KYG070341048	12/18/2024 12/20/2034	(1,850) (1,850)	HKD 1.000000	84.750000 82.700000	(156,787.50) (152,995.00)	(156,787.50) (152,995.00)	(3,792.50)	3.969010 (30.000000)	ACT/365 1	15.42 728.57	100.00 0.00	22,577.55 406.99	0.00 0.00	19,513.63 2,505.36
BANK OF COMMUNICATIONS - HK BR CLASS H	SDB3264983861	3328.HK CNE100000205	01/03/2025 01/04/2035	0 0	HKD 1.000000	6.290000 0.000000	0.00 0.00	0.00 0.00	0.00	3.969010 (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 1,215.50
BUDWEISER BREWING COMPANY APAC LIMITED CMN	SDB3265057907	1876.HK KYG1674K1013	01/06/2025 01/04/2035	(23,600) (23,600)	HKD 1.000000	7.170000 7.264009	(164,964.00) (171,430.62)	(169,212.00) (171,430.62)	2,218.62	3.969010 (30.000000)	ACT/365 1	17.29 308.71	100.00 0.00	0.00 0.00	0.00 0.00	2,527.33 324.48
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	5.540000 5.370000	(1,033,830.00) (1,014,930.00)	(1,047,060.00) (1,014,930.00)	(32,130.00)	3.969010 (30.000000)	ACT/365 1	101.87 2,128.84	100.00 0.00	0.00 0.00	0.00 0.00	(30,001.16) (3,851.86)
CHINA GAS HOLDINGS LIMITED CMN	SDB3265057972	0384.HK BMG2109G1033	01/06/2025 01/04/2035	(18,200) (18,200)	HKD 1.000000	6.470000 6.619902	(115,388.00) (120,482.21)	(117,754.00) (120,482.21)	2,728.21	3.969010 (30.000000)	ACT/365 1	12.15 216.07	100.00 (2,730.00)	0.00 0.00	0.00 0.00	214.28 27.51
CHINA HONGQIAO GROUP LIMITED CMN	SDB3260661448	1378.HK KYG211501005	10/09/2024 10/11/2034	(43,500) (43,500)	HKD 1.000000	13.420000 11.760000	(550,710.00) (511,560.00)	(583,770.00) (511,560.00)	(72,210.00)	3.969010 (30.000000)	ACT/365 1	51.10 1,071.43	100.00 0.00	0.00 0.00	0.00 0.00	(71,138.57) (9,133.50)
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	3.730000 3.440000	(1,717,500.00) (1,575,520.00)	(1,708,340.00) (1,575,520.00)	(132,820.00)	3.969010 (30.000000)	ACT/365 1	157.21 3,295.84	100.00 0.00	0.00 0.00	0.00 0.00	(129,524.16) (16,629.65)
CHINA OILFIELD SERVICES LIMITED CMN CLASS H	SDB3260661432	2883.HK CNE1000002P4	10/09/2024 10/11/2034	(56,000) (56,000)	HKD 1.000000	7.060000 7.040000	(395,360.00) (394,240.00)	(395,360.00) (394,240.00)	(1,120.00)	3.969010 (30.000000)	ACT/365 1	39.59 824.20	100.00 0.00	0.00 0.00	0.00 0.00	(295.80) (37.98)
CHINA OVERSEAS LAND LTD (ORD) CMN	SDB3265057962	0688.HK HK0688002218	01/06/2025 01/04/2035	(36,500) (36,500)	HKD 1.000000	12.260000 12.427318	(443,110.00) (453,597.12)	(447,490.00) (453,597.12)	6,107.12	3.969010 (30.000000)	ACT/365 1	45.68 549.48	100.00 0.00	0.00 0.00	0.00 0.00	6,656.59 854.64
CHINA POWER INTL DEV LTD CMN	SDB3265057987	2380.HK HK2380027329	01/06/2025 01/04/2035	(535,000) (535,000)	HKD 1.000000	2.950000 3.048174	(1,578,250.00) (1,630,773.09)	(1,578,250.00) (1,630,773.09)	52,523.09	3.969010 (30.000000)	ACT/365 1	164.71 2,918.56	100.00 0.00	0.00 0.00	0.00 0.00	55,441.66 7,118.17
CHINA RAILWAY GROUP LIMITED CMN CLASS H	SDB3264983890	0390.HK CNE1000007Z2	01/03/2025 01/04/2035	(28,000) (28,000)	HKD 1.000000	3.760000 3.960000	(103,320.00) (110,880.00)	(105,280.00) (110,880.00)	5,600.00	3.969010 (30.000000)	ACT/365 1	11.21 233.58	100.00 0.00	0.00 0.00	0.00 0.00	5,833.58 748.98
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN	SDB3260128028	0291.HK HK0291001490	09/24/2024 09/22/2034	(49,000) (49,000)	HKD 1.000000	23.500000 24.333852	(1,127,000.00) (1,192,358.75)	(1,151,500.00) (1,192,358.75)	40,858.75	3.969010 (30.000000)	ACT/365 1	120.39 1,665.97	100.00 0.00	0.00 0.00	0.00 0.00	42,524.72 5,459.76
CHINA RESOURCES LAND LIMITED CMN	SDB3262115571	1109.HK KYG2108Y1052	11/06/2024 11/08/2034	(49,500) (45,500)	HKD 1.000000	23.650000 23.058851	(1,039,675.00) (1,047,013.07)	(1,170,675.00) (1,141,413.13)	(29,261.87)	3.969010 (30.000000)	ACT/365 1	105.31 828.85	100.00 0.00	0.00 0.00	0.00 0.00	(28,433.02) (3,650.52)
CHINA RUYI HOLDINGS LTD CMN	SDB3260123560	0136.HK BMG4404N1149	09/24/2024 09/22/2034	(3,544,000) (3,544,000)	HKD 1.000000	2.420000 2.451861	(8,399,280.00) (8,689,394.68)	(8,576,480.00) (8,689,394.68)	112,914.68	3.969010 (392.550700)	ACT/365 1	41.56 (3,161.46)	100.00 0.00	1,870.02 (19.72)	0.00 0.00	111,623.25 14,331.34
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H	SDB3264983874	0956.HK CNE100000TW9	01/03/2025 01/04/2035	0 0	HKD 1.000000	3.770000 0.000000	0.00 0.00	0.00 0.00	0.00	3.969010 (30.000000)	ACT/365 0	0.00 13.25	100.00 0.00	457.40 13.25	0.00 0.00	470.65 60.43
CHINA TOBACCO INTERNATIONAL (HK) COMPANY LIMITED CMN	SDB3266102833	6055.HK HK0000503208	01/27/2025 01/25/2035	(4,000) (3,000)	HKD 1.000000	27.550000 27.336960	(81,951.13) (81,951.13)	(110,200.00) (109,347.84)	(852.16)	3.969010 (475.000000)	ACT/365 1	(1.75) (1.75)	100.00 0.00	0.00 0.00	0.00 0.00	(853.91) (109.63)
CITIC LTD CMN	SDB3260427206	0267.HK HK0267001375	09/30/2024 09/29/2034	(1,000) (1,000)	HKD 1.000000	8.800000 9.210000	(8,730.00) (9,210.00)	(8,800.00) (9,210.00)	410.00	3.969010 (30.000000)	ACT/365 1	0.93 1,917.62	100.00 0.00	230,699.04 1,898.20	0.00 0.00	233,026.66 29,918.36
CK ASSET HOLDINGS LIMITED CMN	SDB3265882578	1113.HK KYG2177B1014	01/22/2025 01/24/2035	(3,000) (3,000)	HKD 1.000000	32.300000 32.549248	(96,600.00) (97,647.74)	(96,900.00) (97,647.74)	747.74	3.969010 (30.000000)	ACT/365 1	9.82 45.53	100.00 0.00	0.00 0.00	0.00 0.00	793.28 101.85

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		1113.HK	01/06/2025	0	HKD	32.300000	0.00	0.00		3.969010	ACT/365	0.00	100.00	158.42	0.00	161.52
CK ASSET HOLDINGS LIMITED CMN	SDB3265057939	KYG2177B1014	01/04/2035	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	3.11	0.00	3.11	0.00	20.74
		0002.HK	01/06/2025	(131,000)	HKD	64.500000	(8,469,150.00)	(8,449,500.00)		3.969010	ACT/365	839.25	100.00	0.00	0.00	(84,092.52)
CLP HOLDINGS LIMITED CMN	SDB3265057952	HK0002007356	01/04/2035	(131,000)	1.000000	63.802097	(8,358,074.76)	(8,358,074.76)	(91,425.24)	(30.000000)	1	7,332.72	0.00	0.00	0.00	(10,796.66)
		0914.HK	01/03/2025	(4,000)	HKD	20.950000	(82,600.00)	(83,800.00)		3.969010	ACT/365	7.97	100.00	0.00	0.00	(4,113.48)
CONCH CEMENT CO LTD CMN CLASS H	SDB3264983891	CNE1000001W2	01/04/2035	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	(4,280.00)	(30.000000)	1	166.52	0.00	0.00	0.00	(528.13)
		1415.HK	10/09/2024	(24,000)	HKD	25.850000	(643,200.00)	(620,400.00)		3.969010	ACT/365	(190.47)	100.00	0.00	0.00	53,657.06
COWELL E HOLDINGS INC CMN	SDB3260661410	KYG248141163	10/11/2034	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	58,800.00	(1,500.000000)	1	(5,142.94)	0.00	0.00	0.00	6,889.05
		0189.HK	12/31/2024	(64,000)	HKD	8.200000	(504,320.00)	(524,800.00)		3.969010	ACT/365	52.18	100.00	0.00	0.00	(5,809.14)
DONGYUE GROUP LTD CMN	SDB3264857819	KYG2816P1072	12/29/2034	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	(6,859.74)	(30.000000)	1	1,050.61	0.00	0.00	0.00	(745.84)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD	SDB3265127440	KYG5313A1013	01/05/2035	0	1.000000	15.920000	0.00	0.00	0.00	3.969010	ACT/365	0.00	100.00	2,933.61	0.00	2,914.93
		1952.HK	12/06/2024	(16,000)	HKD	40.650000	(605,600.00)	(650,400.00)		3.969010	ACT/365	(90.92)	100.00	0.00	0.00	121,929.23
EVEREST MEDICINES LIMITED CMN	SDB3263644984	KYG3224E1061	12/06/2034	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	125,081.91	(1,056.250000)	1	(3,152.68)	0.00	0.00	0.00	15,654.53
		6865.HK	12/31/2024	(6,000)	HKD	11.640000	(69,600.00)	(69,840.00)		3.969010	ACT/365	(21.00)	100.00	0.00	0.00	(4,881.96)
FLAT GLASS GROUP CO., LTD. CMN	SDB3264857820	CNE1000002375	12/29/2034	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(4,320.00)	(1,475.000000)	1	(561.96)	0.00	0.00	0.00	(626.80)
		0027.HK	01/10/2025	0	HKD	32.800000	0.00	0.00		3.969010	ACT/365	0.00	100.00	193,470.20	0.00	195,953.49
GALAXY ENTERTAINMENT GROUP LTD CMN	SDB3265345654	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	25,158.53
		1772.HK	12/31/2024	0	HKD	20.250000	0.00	0.00		3.969010	ACT/365	0.00	100.00	(4,851.77)	0.00	(5,171.61)
GANFENG LITHIUM CO., LTD. CMN	SDB3264857810	CNE1000031W9	12/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(800.000000)	0	(319.83)	0.00	(319.83)	0.00	(663.98)
		3800.HK	01/17/2025	(412,000)	HKD	1.210000	(182,900.00)	(498,520.00)		3.969010	ACT/365	18.00	100.00	0.00	0.00	(5,858.11)
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD	SDB3265670280	KYG3774X1088	01/17/2035	(155,000)	1.000000	1.195522	(179,392.93)	(492,555.13)	(5,964.87)	(30.000000)	1	106.77	0.00	0.00	0.00	(752.12)
		2367.HK	10/09/2024	(8,400)	HKD	54.400000	(456,960.00)	(456,960.00)		3.969010	ACT/365	41.84	100.00	0.00	0.00	(36,923.10)
GIANT BIOGENE HOLDING CO., LTD CMN	SDB3260661409	KYG3887G1091	10/11/2034	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	(37,800.00)	(30.000000)	1	876.90	0.00	0.00	0.00	(4,740.57)
		6862.HK	12/16/2024	0	HKD	14.360000	0.00	0.00		3.969010	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	3,204.76
		0011.HK	01/07/2025	0	HKD	98.300000	0.00	0.00		3.969010	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	1,351.27
		1044.HK	12/31/2024	(24,000)	HKD	21.000000	(496,800.00)	(504,000.00)		3.969010	ACT/365	54.51	100.00	0.00	0.00	35,935.60
HENGAN INTL GROUP CO LTD CMN	SDB3264857814	KYG4402L1510	12/29/2034	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	34,800.00	(30.000000)	1	1,135.60	0.00	0.00	0.00	4,613.78
		0921.HK	10/09/2024	(4,000)	HKD	27.050000	(107,800.00)	(108,200.00)		3.969010	ACT/365	9.79	100.00	0.00	0.00	(9,795.90)
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H	SDB3260661417	CNE100000353	10/11/2034	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(10,000.00)	(30.000000)	1	204.10	0.00	0.00	0.00	(1,257.70)
		1347.HK	12/12/2024	(18,000)	HKD	22.550000	(424,800.00)	(405,900.00)		3.969010	ACT/365	19.75	100.00	0.00	0.00	(15,829.09)
HUA HONG SEMICONDUCTOR LIMITED CMN	SDB3264054707	HK0000218211	12/13/2034	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	(16,200.00)	(194.444400)	1	370.91	0.00	0.00	0.00	(2,032.30)
		1071.HK	12/12/2024	(68,000)	HKD	3.880000	(261,120.00)	(263,840.00)		3.969010	ACT/365	4.17	100.00	0.00	0.00	8,159.59
HUADIAN POWER INTL CORP LTD CMN CLASS H	SDB3264054714	CNE1000003D8	12/13/2034	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	8,160.00	(355.147000)	1	(0.41)	0.00	0.00	0.00	1,047.61
		0902.HK	12/18/2024	(24,000)	HKD	4.090000	(95,760.00)	(98,160.00)		3.969010	ACT/365	10.38	100.00	11,114.65	0.00	16,171.25
HUANENG POWER INTL INC CMN CLASS H	SDB3264328840	CNE1000006Z4	12/20/2034	(24,000)	1.000000	4.280000	(102,720.00)	(102,720.00)	4,560.00	(30.000000)	1	496.61	0.00	280.25	0.00	2,076.23
		1398.HK	12/30/2024	0	HKD	5.340000	0.00	0.00		3.969010	ACT/365	0.00	100.00	130,704.06	(58,078.83)	73,402.80
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H	SDB3264716688	CNE1000003G1	12/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	777.57	(58,078.83)	777.57	0.00	9,424.21

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Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		1801.HK	11/29/2024	(24,000)	HKD	33.000000	(759,600.00)	(792,000.00)		3.969010	ACT/365	89.27	100.00	52,823.08	0.00	141,686.88
INNOVENT BIOLOGICS INC CMN	SDB3263308443	KYG4818G1010	11/29/2024	(24,000)	1.000000	36.600000	(878,400.00)	(878,400.00)	86,400.00	(30.000000)	1	2,463.81	0.00	608.78	0.00	18,191.22
		6618.HK	11/12/2024	(38,150)	HKD	31.150000	(1,079,077.50)	(1,188,372.50)		3.969010	ACT/365	101.59	100.00	0.00	0.00	(107,832.82)
JD HEALTH INTERNATIONAL INC. CMN	SDB3262441810	KYG5074A1004	11/10/2024	(36,150)	1.000000	28.267704	(1,015,815.00)	(1,078,412.91)	(109,959.59)	(30.000000)	1	2,126.77	0.00	0.00	0.00	(13,844.69)
		3896.HK	12/09/2024	(94,000)	HKD	6.140000	(471,880.00)	(577,160.00)		3.969010	ACT/365	(37.12)	100.00	22,707.97	0.00	(3,913.12)
KINGSOFT CLOUD HOLDINGS LTD CMN	SDB3263707272	KYG5264S1012	12/07/2024	(94,000)	1.000000	5.874221	(552,176.81)	(552,176.81)	(24,983.19)	(751.595700)	1	(1,637.89)	0.00	(297.73)	0.00	(502.41)
		9901.HK	12/09/2024	0	HKD	36.500000	0.00	0.00		3.969010	ACT/365	0.00	100.00	43,924.39	0.00	44,939.05
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN	SDB3263707301	KYG6470A1168	12/07/2024	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	1,014.66	0.00	1,014.66	0.00	5,769.74
		9633.HK	01/17/2025	0	HKD	35.150000	(408,600.00)	0.00		3.969010	ACT/365	42.42	100.00	2,787.69	0.00	3,225.14
NONGFU SPRING COMPANY LIMITED CMN CLASS H	SDB3265670307	CNE100004272	01/17/2025	(12,000)	1.000000	0.000000	(421,026.45)	0.00	0.00	(30.000000)	1	437.44	0.00	437.44	0.00	414.08
		1833.HK	12/06/2024	(102,977)	HKD	6.120000	(633,308.55)	(630,219.24)		3.969010	ACT/365	(226.80)	100.00	0.00	(82,935.00)	(172,408.11)
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED	SDB3263644967	KYG711391022	12/06/2024	(102,977)	1.000000	5.298081	(545,580.45)	(545,580.45)	(84,638.79)	(1,649.028900)	1	(4,834.31)	(82,935.00)	0.00	0.00	(22,135.53)
		1658.HK	01/03/2025	(112,000)	HKD	4.750000	(523,040.00)	(532,000.00)		3.969010	ACT/365	51.48	100.00	0.00	0.00	(17,964.31)
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H	SDB3264983886	CNE1000029W3	01/04/2025	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	(19,040.00)	(30.000000)	1	1,075.69	0.00	0.00	0.00	(2,306.44)
		1385.HK	01/03/2025	0	HKD	15.200000	0.00	0.00		3.969010	ACT/365	0.00	100.00	1,601.16	0.00	1,578.92
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H	SDB3264983862	CNE100000510	01/04/2025	0	1.000000	0.000000	0.00	0.00	0.00	(1,075.000000)	0	(22.24)	0.00	(22.24)	0.00	202.72
		2252.HK	12/27/2024	(22,000)	HKD	14.700000	(260,920.00)	(323,400.00)		3.969010	ACT/365	(213.73)	100.00	0.00	0.00	(119,194.16)
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN	SDB3264649827	CNE100004QP1	12/29/2024	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	(115,017.31)	(3,306.818100)	1	(4,176.85)	0.00	0.00	0.00	(15,303.37)
		2313.HK	01/03/2025	0	HKD	58.650000	0.00	0.00		3.969010	ACT/365	0.00	100.00	29,819.34	0.00	30,392.30
SHENZHOU INTL GROUP LTD CMN	SDB3264983868	KYG8087W1015	01/04/2025	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	572.96	0.00	572.96	0.00	3,902.08
		2382.HK	12/18/2024	(1,000)	HKD	70.150000	(67,600.00)	(70,150.00)		3.969010	ACT/365	6.93	100.00	27,925.89	0.00	27,042.66
SUNNY OPTICAL TECH GROUP CO LTD CMN	SDB3264328902	KYG8586D1097	12/20/2024	(1,000)	1.000000	68.850000	(68,850.00)	(68,850.00)	(1,300.00)	(30.000000)	1	416.77	0.00	271.85	0.00	3,472.01
		0019.HK	01/17/2025	(4,500)	HKD	68.700000	(308,700.00)	(309,150.00)		3.969010	ACT/365	31.40	100.00	0.00	0.00	3,078.61
SWIRE PAC LTD CL-A (ORD) CMN CLASS A	SDB3265670277	HK0019000162	01/17/2025	(4,500)	1.000000	69.347132	(312,062.10)	(312,062.10)	2,912.10	(30.000000)	1	166.51	0.00	0.00	0.00	395.26
		0669.HK	01/20/2025	(22,000)	HKD	103.900000	(6,997,200.00)	(2,285,800.00)		3.969010	ACT/365	714.44	100.00	(38,276.18)	0.00	(18,960.37)
TECHTRONIC INDUSTRIES CO LTD CMN	SDB3265743554	HK0669013440	01/18/2025	(68,000)	1.000000	104.614719	(7,099,045.31)	(2,301,523.82)	15,723.82	(30.000000)	1	3,591.99	0.00	2,518.96	0.00	(2,434.33)
		0780.HK	10/09/2024	(16,000)	HKD	18.760000	(287,040.00)	(300,160.00)		3.969010	ACT/365	29.31	100.00	0.00	0.00	(8,349.53)
TONGCHENG TRAVEL HOLDINGS LIMITED CMN	SDB3260661396	KYG8918W1069	10/11/2024	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	(8,960.00)	(30.000000)	1	610.47	0.00	0.00	0.00	(1,072.00)
		0220.HK	12/31/2024	0	HKD	7.770000	0.00	0.00		3.969010	ACT/365	0.00	100.00	(8,651.08)	0.00	(7,742.74)
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN	SDB3264857836	KYG9222R1065	12/29/2024	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	908.34	0.00	908.34	0.00	(994.09)
		3738.HK	01/06/2025	(122,000)	HKD	3.440000	(410,190.00)	(419,680.00)		3.969010	ACT/365	(124.72)	100.00	0.00	0.00	10,174.60
VOBILE GROUP LIMITED CMN	SDB3265057981	KYG9390R1103	01/04/2025	(121,000)	1.000000	3.545231	(429,082.38)	(432,518.24)	12,838.24	(1,525.000000)	1	(2,663.64)	0.00	0.00	0.00	1,306.32
		2013.HK	12/06/2024	(329,000)	HKD	2.290000	(734,660.00)	(753,410.00)		3.969010	ACT/365	(328.67)	100.00	28,866.67	0.00	339,670.98
WEIMOB INC CMN	SDB3263645006	KYG9T20A1060	12/06/2024	(337,000)	1.000000	3.270000	(1,101,990.00)	(1,075,830.00)	322,420.00	(2,228.264000)	1	(11,615.69)	0.00	(857.13)	0.00	43,610.46
		2233.HK	12/31/2024	(88,000)	HKD	1.510000	(128,480.00)	(132,880.00)		3.969010	ACT/365	11.06	100.00	0.00	0.00	6,378.60
WEST CHINA CEMENT LIMITED CMN	SDB3264857825	JE00B3MW7P88	12/29/2024	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	6,160.00	(115.340900)	1	218.60	0.00	0.00	0.00	818.95
		2269.HK	12/12/2024	0	HKD	18.460000	0.00	0.00		3.969010	ACT/365	0.00	100.00	2,776.30	0.00	2,811.52
WUXI BIOLOGICS (CAYMAN) INC. CMN	SDB3264054722	KYG970081173	12/13/2024	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	35.22	0.00	35.22	0.00	360.97
		2400.HK	10/09/2024	(22,600)	HKD	24.300000	(554,830.00)	(549,180.00)		3.969010	ACT/365	31.07	100.00	0.00	0.00	19,767.86
XD INC CMN	SDB3260661430	KYG9830N1097	10/11/2024	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	19,210.00	(202.212300)	1	557.86	0.00	0.00	0.00	2,538.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		1810.HK	01/03/2025	0	HKD	37.100000	0.00	0.00		3.969010	ACT/365	0.00	100.00	8,028.92	0.00	8,368.50
XIAOMI CORPORATION CMN CLASS B	SDB3264983865	KYG9830T1067	01/04/2035	0	1.000000	0.000000	0.00	0.00	0.00	(30.000000)	0	339.59	0.00	339.59	0.00	1,074.43
		1171.HK	09/24/2024	(664,000)	HKD	8.370000	(5,325,280.00)	(5,557,680.00)		3.969010	ACT/365	201.48	100.00	0.00	0.00	374,165.25
YANKUANG ENERGY GROUP CO LTD CMN CLASS H	SDB3260128035	CNE1000004Q8	09/22/2034	(664,000)	1.000000	8.930304	(5,929,722.18)	(5,929,722.18)	372,042.18	(303.855400)	1	2,123.07	0.00	0.00	0.00	48,039.19
		9688.HK	12/31/2024	(6,000)	HKD	20.500000	(120,000.00)	(123,000.00)		3.969010	ACT/365	12.65	100.00	0.00	0.00	2,664.00
ZAI LAB LIMITED CMN	SDB3264857822	KYG9887T1168	12/29/2034	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	2,400.00	(30.000000)	1	264.00	0.00	0.00	0.00	342.03
		6979.HK	12/06/2024	(151,800)	HKD	6.670000	(994,290.00)	(1,012,506.00)		3.969010	ACT/365	(247.97)	100.00	0.00	0.00	11,556.07
ZJLD GROUP INC. CMN	SDB3263645047	KYG989BA1027	12/06/2034	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	18,216.00	(1,321.739100)	1	(6,659.93)	0.00	0.00	0.00	1,483.69
ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H	SDB3264983864	CNE10000X85	01/03/2025	0	HKD	5.810000	0.00	0.00	0.00	3.969010	ACT/365	0.00	100.00	441.93	0.00	429.21
		01/04/2035	0	1.000000	0.000000	0.00	0.00	0.00	0.00	(375.000000)	1	(12.72)	0.00	(12.72)	0.00	55.11
<b>TOTAL Short</b>							<b>(51,609,144.18)</b>	<b>(48,009,646.24)</b>				<b>1,963.39</b>		<b>1,140,446.65</b>	<b>(141,013.83)</b>	<b>1,419,890.95</b>
							<b>(53,068,214.21)</b>	<b>(48,428,029.17)</b>	<b>418,382.93</b>			<b>14,859.06</b>	<b>(153,797.69)</b>	<b>18,131.37</b>	<b>0.00</b>	<b>182,300.23</b>
<b>TOTAL HKD</b>							<b>20,785,604.82</b>	<b>30,031,999.76</b>				<b>(6,631.51)</b>		<b>1,466,909.22</b>	<b>(36,903.18)</b>	<b>1,510,796.42</b>
							<b>20,500,650.80</b>	<b>29,756,514.39</b>	<b>275,485.37</b>			<b>(181,911.13)</b>	<b>(49,687.03)</b>	<b>(40,595.50)</b>	<b>0.00</b>	<b>193,971.62</b>
<b>JPY</b>																
<b>Long</b>																
		4088.T	10/10/2024	33,600	JPY	1,934.000000	60,957,900.00	64,982,400.00		0.477000	ACT/365	(1,219.49)	90.00	0.00	0.00	700,389.47
AIR WATER CMN	SDB3260760796	JP3160670000	10/12/2034	32,100	1.000000	1,912.679749	61,366,801.13	64,266,039.57	716,360.43	25.000000	1	(15,970.96)	0.00	0.00	0.00	4,532.03
		2802.T	12/27/2024	0	JPY	6,314.000000	0.00	0.00		0.477000	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	(1,024.64)
		2802.T	01/22/2025	4,500	JPY	6,314.000000	14,904,000.00	28,413,000.00		0.477000	ACT/365	(295.98)	90.00	0.00	0.00	260,606.63
AJINOMOTO CO., INC. CMN	SDB3265882582	JP3119600009	01/24/2035	2,400	1.000000	6,255.828825	14,837,164.35	28,151,229.71	261,770.29	25.000000	1	(1,163.66)	0.00	0.00	0.00	1,686.32
		3407.T	11/20/2024	46,800	JPY	1,057.500000	48,452,950.00	49,491,000.00		0.477000	ACT/365	(965.57)	90.00	(40,568.38)	0.00	425,445.26
ASAHI KASEI CMN	SDB3262867376	JP3111200006	11/22/2034	46,300	1.000000	1,047.434898	48,490,918.86	49,019,953.24	471,046.76	25.000000	1	(5,033.12)	0.00	(142.07)	0.00	2,752.94
		6532.T	09/30/2024	12,200	JPY	6,253.000000	85,318,200.00	76,286,600.00		0.477000	ACT/365	(1,552.25)	90.00	3,025,312.56	0.00	14,273,390.42
BAYCURRENT CMN	SDB3260427170	JP3835250006	09/28/2034	13,900	1.000000	5,329.328154	74,061,803.48	65,017,803.48	11,268,796.52	25.000000	1	(20,718.65)	0.00	(5,759.45)	0.00	92,359.30
		7751.T	01/20/2025	20,300	JPY	4,965.000000	82,136,800.00	100,789,500.00		0.477000	ACT/365	(1,630.77)	90.00	0.00	0.00	654,534.20
CANON INC. CMN	SDB3265743512	JP3242800005	01/18/2035	16,600	1.000000	4,932.507785	81,737,812.62	100,129,908.03	659,591.97	25.000000	1	(5,057.78)	0.00	0.00	0.00	4,235.32
		6952.T	01/29/2025	1,800	JPY	1,290.000000	0.00	2,322,000.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	(2,351.07)
CASIO COMPUTER CO., LTD. CMN	SDB3266236150	JP3209000003	01/31/2035	0	1.000000	1,291.306152	0.00	2,324,351.07	(2,351.07)	25.000000	0	0.00	0.00	0.00	0.00	(15.21)
		9022.T	11/26/2024	45,600	JPY	2,857.000000	115,805,750.00	130,279,200.00		0.477000	ACT/365	(2,394.52)	90.00	(1,776,542.62)	0.00	(5,739,343.85)
CENTRAL JAPAN RAILWAY COMPANY CMN	SDB3263116848	JP3566800003	11/27/2034	41,500	1.000000	2,943.092270	122,533,698.91	134,205,007.50	(3,925,807.50)	25.000000	1	(36,993.73)	0.00	(4,526.66)	0.00	(37,137.76)
		8331.T	12/25/2024	0	JPY	1,275.000000	0.00	0.00		0.477000	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	(2.48)
		4519.T	01/24/2025	3,700	JPY	6,472.000000	6,566,000.00	23,946,400.00		0.477000	ACT/365	(131.74)	90.00	0.00	0.00	(319,469.20)
CHUGAI PHARMACEUTICAL LTD CMN	SDB3266038140	JP3519400000	01/24/2035	1,000	1.000000	6,558.237068	6,639,431.54	24,265,477.15	(319,077.15)	25.000000	1	(392.04)	0.00	0.00	0.00	(2,067.20)

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Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		4519.T	01/09/2025	0	JPY	6,472.000000	0.00	0.00		0.477000	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	(4,015.95)
		7186.T	12/25/2024	0	JPY	867.000000	0.00	0.00		0.477000	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	(209.87)
		8750.T	12/27/2024	0	JPY	4,154.000000	0.00	0.00	0.00	0.477000	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	18.34
		8750.T	01/24/2025	21,200	JPY	4,154.000000	40,790,000.00	88,064,800.00		0.477000	ACT/365	(810.85)	90.00	0.00	0.00	1,083,845.62
DAI-ICHI LIFE HOLDINGS CMN	SDB3266038169	JP3476480003	01/24/2035	10,000	1.000000	4,102.823270	40,667,743.23	86,979,853.32	1,084,946.68	25.000000	1	(1,101.06)	0.00	0.00	0.00	7,013.28
		6383.T	01/10/2025	0	JPY	3,205.000000	1,658,500.00	0.00		0.477000	ACT/365	(32.41)	90.00	78,559.52	0.00	78,010.51
DAIFUKU CO LTD CMN	SDB3265345626	JP3497400006	01/11/2035	500	1.000000	0.000000	1,611,004.71	0.00	0.00	25.000000	1	(549.01)	0.00	(549.01)	0.00	504.79
		8601.T	10/02/2024	15,400	JPY	1,047.000000	11,702,100.00	16,123,800.00		0.477000	ACT/365	(235.37)	90.00	44,112.15	0.00	96,941.55
DAIWA SECURITIES CMN	SDB3260588267	JP3502200003	10/04/2034	11,400	1.000000	1,043.328625	11,877,088.49	16,067,260.83	56,539.17	25.000000	1	(3,709.77)	0.00	(771.00)	0.00	627.28
		6146.T	01/29/2025	300	JPY	46,580.000000	0.00	13,974,000.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	44,094.61
DISCO CORP. CMN	SDB3266236195	JP3548600000	01/31/2035	0	1.000000	46,433.017950	0.00	13,929,905.38	44,094.61	25.000000	0	0.00	0.00	0.00	0.00	285.32
		6146.T	01/20/2025	0	JPY	46,580.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	5,819,788.47	0.00	5,818,150.57
DISCO CORP. CMN	SDB3265743506	JP3548600000	01/18/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,637.90)	0.00	(1,637.90)	0.00	37,647.70
		6361.T	01/23/2025	8,700	JPY	2,653.000000	7,163,000.00	23,081,100.00		0.477000	ACT/365	(140.93)	90.00	0.00	0.00	(402,158.57)
EBARA CORPORATION CMN	SDB3265959631	JP3166000004	01/24/2035	2,600	1.000000	2,699.169687	7,030,006.92	23,482,776.28	(401,676.28)	25.000000	1	(482.29)	0.00	0.00	0.00	(2,602.26)
		9983.T	01/16/2025	0	JPY	50,000.000000	0.00	0.00		0.477000	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	4,562.41
		9983.T	01/09/2025	0	JPY	50,000.000000	0.00	0.00		0.477000	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	(21,950.99)
		3687.T	01/29/2025	1,000	JPY	1,630.000000	0.00	1,630,000.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	(24,507.54)
FIXSTARS CMN	SDB3266236153	JP3802950000	01/31/2035	0	1.000000	1,654.507536	0.00	1,654,507.54	(24,507.54)	25.000000	0	0.00	0.00	0.00	0.00	(158.58)
		7388.T	12/11/2024	0	JPY	2,226.000000	0.00	0.00		0.477000	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	555.66
		6504.T	01/15/2025	0	JPY	7,962.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	2,973,547.57	0.00	2,968,127.14
FUJI ELECTRIC CO LTD CMN	SDB3265465935	JP3820000002	01/12/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(5,420.43)	0.00	(5,420.43)	0.00	19,205.96
		6504.T	01/29/2025	200	JPY	7,962.000000	0.00	1,592,400.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	(15,904.53)
FUJI ELECTRIC CO LTD CMN	SDB3266236196	JP3820000002	01/31/2035	0	1.000000	8,041.522665	0.00	1,608,304.53	(15,904.53)	25.000000	0	0.00	0.00	0.00	0.00	(102.91)
		4901.T	01/29/2025	6,000	JPY	3,400.000000	0.00	20,400,000.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	26,575.81
FUJIFILM HOLDINGS CORPORATION CMN	SDB3266236173	JP3814000000	01/31/2035	0	1.000000	3,395.570698	0.00	20,373,424.19	26,575.81	25.000000	0	0.00	0.00	0.00	0.00	171.96
		4901.T	12/24/2024	0	JPY	3,400.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	(674,027.38)	0.00	(697,288.85)
FUJIFILM HOLDINGS CORPORATION CMN	SDB3264583165	JP3814000000	12/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(23,261.47)	0.00	(23,261.47)	0.00	(4,511.97)
		5803.T	01/15/2025	0	JPY	6,522.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	6,933,928.93	0.00	6,929,690.43
FUJIKURA LTD. CMN	SDB3265465914	JP3811000003	01/12/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(4,238.50)	0.00	(4,238.50)	0.00	44,840.18
		8354.T	12/19/2024	0	JPY	4,100.000000	0.00	0.00		0.477000	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	301.15
		5801.T	01/20/2025	0	JPY	7,108.000000	0.00	0.00		0.477000	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	177.31

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		3769.T	11/19/2024	3,000	JPY	8,007.000000	23,397,000.00	24,021,000.00		0.477000	ACT/365	(465.75)	90.00	(4,251.54)	0.00	634,370.82
GMO PAYMENT GATEWAY, INC. CMN	SDB3262800209	JP3385890003	11/17/2034	3,000	1.000000	7,792.148621	23,376,445.86	23,376,445.86	644,554.14	25.000000	1	(5,931.77)	0.00	(174.03)	0.00	4,104.84
		9435.T	10/02/2024	4,700	JPY	35,370.000000	140,794,000.00	166,239,000.00		0.477000	ACT/365	(2,797.54)	90.00	0.00	0.00	5,105,558.21
HIKARI TSUSHIN, INC. CMN	SDB3260588370	JP3783420007	10/04/2034	4,100	1.000000	34,330.356904	140,276,307.58	161,352,677.45	4,886,322.55	25.000000	1	(27,094.34)	246,330.00	0.00	0.00	33,036.70
		6501.T	12/16/2024	10,000	JPY	3,880.000000	66,742,500.00	38,800,000.00		0.477000	ACT/365	(1,272.27)	90.00	2,839,482.01	0.00	3,720,128.92
HITACHI CMN	SDB3264178775	JP3788600009	12/14/2034	16,500	1.000000	3,789.835289	62,373,288.69	37,898,352.89	901,647.11	25.000000	1	(21,000.20)	0.00	(18,226.47)	0.00	24,071.96
		7013.T	01/10/2025	0	JPY	8,860.000000	0.00	0.00		0.477000	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	(503.23)
		1605.T	01/24/2025	14,100	JPY	1,887.000000	19,813,500.00	26,606,700.00		0.477000	ACT/365	(394.14)	90.00	0.00	0.00	33,867.10
INPEX CMN	SDB3266038173	JP3294460005	01/24/2035	10,500	1.000000	1,884.530288	19,774,885.29	26,571,877.06	34,822.94	25.000000	1	(955.84)	0.00	0.00	0.00	219.14
		1605.T	11/28/2024	0	JPY	1,887.000000	0.00	0.00		0.477000	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	0	(8,479.11)	448,920.00	(8,479.11)	0.00	527.92
		8001.T	01/27/2025	0	JPY	7,128.000000	714,446.44	0.00		0.477000	ACT/365	(14.23)	90.00	(3,392.66)	0.00	(3,406.89)
ITOCHU CORPORATION CMN	SDB3266102826	JP3143600009	01/25/2035	100	1.000000	0.000000	714,446.44	0.00	0.00	25.000000	1	(14.23)	0.00	(14.23)	0.00	(22.05)
		8697.T	10/02/2024	94,600	JPY	1,701.000000	158,353,000.00	160,914,600.00		0.477000	ACT/365	(3,229.99)	90.00	346.43	0.00	(4,829,586.15)
JAPAN EXCHANGE GROUP CMN	SDB3260588254	JP3183200009	10/04/2034	93,700	1.000000	1,751.636320	164,164,195.77	165,704,795.91	(4,790,195.91)	25.000000	1	(39,736.67)	0.00	(51.16)	0.00	(31,250.96)
		7182.T	12/24/2024	0	JPY	1,576.500000	0.00	0.00		0.477000	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	8,355.11
		6178.T	01/28/2025	4,400	JPY	1,595.000000	0.00	7,018,000.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	64,998.08
JAPAN POST HOLDINGS CO. LTD. CMN	SDB3266169774	JP3752900005	01/26/2035	0	1.000000	1,580.227708	0.00	6,953,001.92	64,998.08	25.000000	0	0.00	0.00	0.00	0.00	420.59
		6178.T	12/19/2024	0	JPY	1,595.000000	0.00	0.00		0.477000	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	29,562.51
		7181.T	12/10/2024	14,000	JPY	2,969.500000	39,616,800.00	41,573,000.00		0.477000	ACT/365	(788.33)	90.00	5,355.17	0.00	818,343.62
JAPAN POST INSURANCE CO., LTD CMN	SDB3263868399	JP3233250004	12/08/2034	13,600	1.000000	2,910.620002	39,559,652.74	40,748,680.03	824,319.97	25.000000	1	(11,331.52)	0.00	(225.64)	0.00	5,295.28
		2914.T	10/01/2024	35,000	JPY	3,952.000000	89,859,000.00	138,320,000.00		0.477000	ACT/365	(1,834.90)	90.00	(5,696,494.04)	0.00	(3,689,745.97)
JAPAN TOBACCO INC. CMN	SDB3260458799	JP3726800000	09/29/2034	23,100	1.000000	4,006.667571	93,310,815.21	140,233,364.98	(1,913,364.98)	25.000000	1	(43,306.95)	3,963,420.00	(19,734.42)	0.00	(23,875.36)
		2371.T	09/25/2024	64,400	JPY	2,379.500000	146,718,000.00	153,239,800.00		0.477000	ACT/365	(2,979.28)	90.00	(77,205.10)	0.00	(2,003,460.17)
KAKAKU.COM, INC. CMN	SDB3260121487	JP3206000006	09/22/2034	62,700	1.000000	2,408.781878	151,077,989.85	155,125,552.92	(1,885,752.92)	25.000000	1	(40,502.15)	0.00	(338.00)	0.00	(12,963.86)
		9364.T	01/29/2025	2,500	JPY	3,397.000000	0.00	8,492,500.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	21,949.45
KAMIGUMI CMN	SDB3266236155	JP3219000001	01/31/2035	0	1.000000	3,388.220220	0.00	8,470,550.55	21,949.45	25.000000	0	0.00	0.00	0.00	0.00	142.03
		9364.T	01/17/2025	0	JPY	3,397.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	(15,608.50)	0.00	(17,592.51)
KAMIGUMI CMN	SDB3265670261	JP3219000001	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(1,984.01)	0.00	(1,984.01)	0.00	(113.84)
		4613.T	01/22/2025	0	JPY	2,114.000000	1,261,200.00	0.00		0.477000	ACT/365	(25.15)	90.00	(5,613.92)	0.00	(5,721.68)
KANSAI PAINT CO LTD CMN	SDB3265882586	JP3229400001	01/24/2035	600	1.000000	0.000000	1,263,732.14	0.00	0.00	25.000000	1	(107.76)	0.00	(107.76)	0.00	(37.02)
		7012.T	01/10/2025	5,000	JPY	6,915.000000	23,171,000.00	34,575,000.00		0.477000	ACT/365	(463.97)	90.00	(118,094.92)	0.00	79,847.96
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN	SDB3265345608	JP3224200000	01/11/2035	3,400	1.000000	6,874.882838	23,358,798.22	34,374,414.19	200,585.81	25.000000	1	(2,642.93)	0.00	(817.30)	0.00	516.67
		9107.T	01/16/2025	13,600	JPY	1,962.000000	57,528,900.00	26,683,200.00		0.477000	ACT/365	(1,166.75)	90.00	(1,187,936.82)	0.00	(1,174,742.48)
KAWASAKI KISEN KAISHA, LTD. CMN	SDB3265604050	JP3223800008	01/17/2035	29,700	1.000000	1,960.551736	59,128,240.08	26,663,503.60	19,696.40	25.000000	1	(6,502.05)	0.00	(4,887.92)	0.00	(7,601.44)
		9433.T	11/21/2024	51,100	JPY	5,103.000000	190,094,100.00	260,763,300.00		0.477000	ACT/365	(3,818.04)	90.00	(1,298,213.22)	0.00	7,000,028.17
KDDI CORPORATION CMN	SDB3262936513	JP3496400007	11/22/2034	39,300	1.000000	4,939.589881	192,525,950.50	252,413,042.91	8,350,257.09	25.000000	1	(52,015.70)	0.00	(6,012.38)	0.00	45,295.31

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		9045.T	01/10/2025	0	JPY	3,264.000000	0.00	0.00		0.477000	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	(57.71)
		6861.T	01/27/2025	0	JPY	68,240.000000	20,541,335.10	0.00		0.477000	ACT/365	(409.14)	90.00	85,324.08	0.00	84,914.94
KEYENCE CORP. CMN	SDB3266102871	JP3236200006	01/25/2035	300	1.000000	0.000000	20,541,335.10	0.00	0.00	25.000000	1	(409.14)	0.00	(409.14)	0.00	549.46
		6861.T	01/29/2025	200	JPY	68,240.000000	0.00	13,648,000.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	43,115.74
KEYENCE CORP. CMN	SDB3266236189	JP3236200006	01/31/2035	0	1.000000	68,024.421300	0.00	13,604,884.26	43,115.74	25.000000	0	0.00	0.00	0.00	0.00	278.99
		6861.T	12/11/2024	0	JPY	68,240.000000	0.00	0.00		0.477000	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	5,412.66
		2801.T	11/12/2024	37,200	JPY	1,642.500000	62,965,500.00	61,101,000.00		0.477000	ACT/365	(1,289.99)	90.00	(439,922.40)	0.00	(1,891,842.84)
KIKKOMAN CORP. CMN	SDB3262441830	JP3240400006	11/10/2034	39,000	1.000000	1,681.102215	65,709,502.39	62,537,002.39	(1,436,002.39)	25.000000	1	(15,918.05)	0.00	(1,256.80)	0.00	(12,241.61)
		1944.T	12/09/2024	0	JPY	3,060.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	(142,815.21)	0.00	(148,338.31)
KINDEN CORPORATION CMN	SDB3263707279	JP3263000006	12/07/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(5,523.09)	0.00	(5,523.09)	0.00	(959.86)
		2222.T	09/30/2024	5,700	JPY	2,254.000000	22,086,900.00	12,847,800.00		0.477000	ACT/365	(426.78)	90.00	323,269.20	0.00	797,458.74
KOTOBUKI SPIRITS CO., LTD. CMN	SDB3260427124	JP3299600001	09/28/2034	9,700	1.000000	2,169.395279	21,081,553.09	12,365,553.09	482,246.91	25.000000	1	(8,057.37)	0.00	(4,640.90)	0.00	5,160.14
		6971.T	01/24/2025	0	JPY	1,637.500000	2,928,600.00	0.00		0.477000	ACT/365	(58.22)	90.00	18,269.19	0.00	18,096.48
KYOCERA CORPORATION CMN	SDB3266038147	JP3249600002	01/24/2035	1,800	1.000000	0.000000	2,920,189.80	0.00	0.00	25.000000	1	(172.71)	0.00	(172.71)	0.00	117.10
		6920.T	12/27/2024	0	JPY	15,180.000000	0.00	0.00		0.477000	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	200.92
		4689.T	12/27/2024	0	JPY	447.800000	0.00	0.00		0.477000	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	(131.97)
		9552.T	11/07/2024	15,900	JPY	2,004.000000	29,798,600.00	31,863,600.00		0.477000	ACT/365	(613.24)	90.00	0.00	0.00	142,678.13
M&A RESEARCH INSTITUTE HOLDING CMN	SDB3262178991	JP3167370000	11/08/2034	15,700	1.000000	1,994.598538	31,307,690.34	31,714,116.76	149,483.24	25.000000	1	(6,805.11)	0.00	0.00	0.00	923.23
		6135.T	01/29/2025	300	JPY	11,750.000000	0.00	3,525,000.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	13,771.79
MAKINO MILLING MACHINE CO., LTD. CMN	SDB3266236203	JP3862800004	01/31/2035	0	1.000000	11,704.094050	0.00	3,511,228.21	13,771.79	25.000000	0	0.00	0.00	0.00	0.00	89.11
		5344.T	01/16/2025	600	JPY	45,330.000000	20,188,000.00	27,198,000.00		0.477000	ACT/365	(393.09)	90.00	0.00	0.00	(1,625,993.51)
MARUWA CO, LTD CMN	SDB3265604040	JP3879250003	01/17/2035	400	1.000000	48,036.455500	19,498,267.31	28,821,873.30	(1,623,873.30)	25.000000	1	(2,120.21)	0.00	0.00	0.00	(10,521.37)
		7167.T	12/25/2024	0	JPY	662.600000	0.00	0.00		0.477000	ACT/365	0.00	90.00	13,975.44	0.00	13,188.28
MEBUKI FINANCIAL GROUP CMN	SDB3264649743	JP3117700009	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(787.16)	0.00	(787.16)	0.00	85.34
		6508.T	11/19/2024	5,300	JPY	4,080.000000	19,237,500.00	21,624,000.00		0.477000	ACT/365	(383.27)	90.00	0.00	0.00	(934,192.07)
MEIDENSHA CORP. CMN	SDB3262800249	JP3919800007	11/17/2034	4,500	1.000000	4,255.404011	19,245,426.24	22,553,641.26	(929,641.26)	25.000000	1	(4,550.81)	0.00	0.00	0.00	(6,044.91)
		2269.T	01/29/2025	300	JPY	3,095.000000	0.00	928,500.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	1,739.76
MEIJI HOLDINGS CMN	SDB3266236167	JP3918000005	01/31/2035	0	1.000000	3,089.200785	0.00	926,760.24	1,739.76	25.000000	0	0.00	0.00	0.00	0.00	11.26
		9744.T	09/25/2024	41,800	JPY	2,921.500000	120,137,700.00	122,118,700.00		0.477000	ACT/365	(2,436.73)	90.00	0.00	0.00	(1,699,225.39)
MEITEC CORP. CMN	SDB3260121428	JP3919200000	09/22/2034	41,700	1.000000	2,961.350366	123,493,426.39	123,784,445.31	(1,665,745.31)	25.000000	1	(33,480.09)	0.00	0.00	0.00	(10,995.23)
		6479.T	01/24/2025	4,300	JPY	2,520.000000	6,511,700.00	10,836,000.00		0.477000	ACT/365	(129.87)	90.00	0.00	0.00	23,530.13
MINEBEA MITSUMI CMN	SDB3266038177	JP3906000009	01/24/2035	2,600	1.000000	2,514.454126	6,524,674.08	10,812,152.74	23,847.26	25.000000	1	(317.12)	0.00	0.00	0.00	152.26
		9962.T	09/25/2024	13,300	JPY	2,284.000000	30,530,150.00	30,377,200.00		0.477000	ACT/365	(632.53)	90.00	(11,565.21)	0.00	(2,043,005.22)
MISUMI GROUP INC. CMN	SDB3260121413	JP3885400006	09/22/2034	13,300	1.000000	2,436.113872	32,400,314.50	32,400,314.50	(2,023,114.50)	25.000000	1	(8,325.51)	0.00	(28.76)	0.00	(13,219.74)
		6503.T	01/10/2025	0	JPY	2,638.500000	0.00	0.00		0.477000	ACT/365	0.00	90.00	122,195.71	0.00	121,317.28
MITSUBISHI ELEC CORP CMN	SDB3265345635	JP3902400005	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(878.44)	0.00	(878.44)	0.00	785.01

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
MITSUBISHI ELEC CORP CMN	SDB3266236211	6503.T JP3902400005	01/29/2025 01/31/2035	3,500 0	JPY 1.000000	2,638.500000 2,667.916260	0.00 0.00	9,234,750.00 9,337,706.91	(102,956.91)	0.475981 25.000000	ACT/365 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(102,956.91) (666.21)
MITSUBISHI HC CAPITAL CMN	SDB3262867379	8593.T JP3499800005	11/20/2024 11/22/2034	133,600 133,400	JPY 1.000000	1,033.000000 1,040.844054	136,201,400.00 138,850,802.24	138,008,800.00 139,056,765.63	(1,047,965.63)	0.477000 25.000000	ACT/365 1	(2,747.46) (40,737.10)	90.00 0.00	(492,669.09) (2,723.89)	0.00 0.00	(1,581,371.82) (10,232.63)
MITSUBISHI HEAVY IND CMN	SDB3264753544	7011.T JP3900000005	12/27/2024 12/27/2034	8,700 47,300	JPY 1.000000	2,284.500000 2,160.288020	107,158,150.00 101,017,604.51	19,875,150.00 18,794,505.77	1,080,644.23	0.477000 25.000000	ACT/365 1	(2,054.11) (14,698.32)	90.00 0.00	5,918,904.63 (14,086.47)	0.00 0.00	6,984,850.53 45,197.10
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3264649704	8306.T JP3902900004	12/25/2024 12/27/2034	0 0	JPY 1.000000	1,921.000000 0.000000	0.00 0.00	0.00 0.00	0.00	0.477000 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 2,138.87
MITSUBISHI UFJ FINANCIAL GROUP CMN	SDB3266169791	8306.T JP3902900004	01/28/2025 01/26/2035	40,300 0	JPY 1.000000	1,921.000000 1,899.978329	0.00 0.00	77,416,300.00 76,569,126.66	847,173.34	0.475981 25.000000	ACT/365 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	847,173.34 5,481.83
MITSUI FUDOSAN CO., LTD. CMN	SDB3265345622	8801.T JP3893200000	01/10/2025 01/11/2035	0 0	JPY 1.000000	1,387.500000 0.000000	0.00 0.00	0.00 0.00	0.00	0.477000 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) (106.45)
MIURA CO., LTD CMN	SDB3265345612	6005.T JP3880800002	01/10/2025 01/11/2035	2,200 2,000	JPY 1.000000	3,797.000000 3,836.294798	7,648,000.00 7,677,499.01	8,353,400.00 8,439,848.55	(86,448.55)	0.477000 25.000000	ACT/365 1	(152.72) (983.67)	90.00 0.00	0.00 0.00	0.00 0.00	(87,432.22) (565.75)
MIXI CMN	SDB3266236194	2121.T JP3882750007	01/29/2025 01/31/2035	400 0	JPY 1.000000	3,155.000000 3,146.454506	0.00 0.00	1,262,000.00 1,258,581.80	3,418.20	0.475981 25.000000	ACT/365 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	3,418.20 22.12
MIZUHO FINANCIAL GROUP CMN	SDB3266102831	8411.T JP3885780001	01/27/2025 01/25/2035	0 1,000	JPY 1.000000	4,049.000000 0.000000	3,946,456.50 3,946,456.50	0.00 0.00	0.00	0.477000 25.000000	ACT/365 1	(78.60) (78.60)	90.00 0.00	405,065.29 (371.05)	0.00 0.00	404,986.68 2,620.56
MS&AD INSURANCE GROUP HOLDINGS CMN	SDB3265406651	8725.T JP3890310000	01/14/2025 01/11/2035	13,800 12,200	JPY 1.000000	3,233.000000 3,223.634928	39,369,400.00 39,304,025.18	44,615,400.00 44,486,162.00	129,238.00	0.477000 25.000000	ACT/365 1	(783.30) (5,935.06)	90.00 0.00	(258,741.72) (458.37)	0.00 0.00	(135,438.78) (876.39)
MURATA MFG. CO., LTD. CMN	SDB3265810058	6981.T JP3914400001	01/21/2025 01/19/2035	0 38,600	JPY 1.000000	2,516.000000 0.000000	96,480,700.00 93,983,058.50	0.00 0.00	0.00	0.477000 25.000000	ACT/365 1	(1,889.04) (6,926.62)	90.00 0.00	3,839,432.62 (7,389.53)	0.00 0.00	3,832,506.00 24,799.12
NEC CORPORATION CMN	SDB3266236172	6701.T JP3733000008	01/29/2025 01/31/2035	300 0	JPY 1.000000	12,940.000000 12,954.175300	0.00 0.00	3,882,000.00 3,886,252.59	(4,252.59)	0.475981 25.000000	ACT/365 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(4,252.59) (27.52)
NGK INSULATORS CMN	SDB3260458762	5333.T JP3695200000	10/01/2024 09/29/2034	29,700 29,700	JPY 1.000000	1,984.000000 2,013.000000	58,137,750.00 59,786,100.00	58,924,800.00 59,786,100.00	(861,300.00)	0.477000 25.000000	ACT/365 1	(1,179.52) (16,636.91)	90.00 0.00	(37,241.52) (91.17)	0.00 0.00	(915,178.43) (5,921.88)
NICHIREI CORP CMN	SDB3260427155	2871.T JP3665200006	09/30/2024 09/28/2034	19,000 19,600	JPY 1.000000	3,975.000000 4,158.926731	76,616,400.00 81,594,604.47	75,525,000.00 79,019,607.88	(3,494,607.88)	0.477000 25.000000	ACT/365 1	(1,591.09) (23,008.40)	90.00 0.00	(482,964.38) (1,751.35)	0.00 0.00	(4,000,580.67) (25,886.69)
NIDEC CMN	SDB3265959624	6594.T JP3734800000	01/23/2025 01/24/2035	0 8,000	JPY 1.000000	2,807.000000 0.000000	23,572,000.00 22,356,703.09	0.00 0.00	0.00	0.477000 25.000000	ACT/365 1	(453.62) (1,584.37)	90.00 0.00	374,469.29 (1,584.37)	0.00 0.00	372,884.91 2,412.84
NIDEC CMN	SDB3266236182	6594.T JP3734800000	01/29/2025 01/31/2035	2,000 0	JPY 1.000000	2,807.000000 2,823.433511	0.00 0.00	5,614,000.00 5,646,867.02	(32,867.02)	0.475981 25.000000	ACT/365 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(32,867.02) (212.67)
NIPPON PAINT CO., LTD. CMN	SDB3264255559	4612.T JP3749400002	12/17/2024 12/15/2034	54,100 55,400	JPY 1.000000	1,015.000000 1,000.072563	55,954,000.00 55,434,475.64	54,911,500.00 54,103,925.64	807,574.36	0.477000 25.000000	ACT/365 1	(1,107.69) (11,816.08)	90.00 138,960.00	(18,581.86) (549.76)	0.00 0.00	916,136.43 5,928.07
NIPPON SANJO HOLDINGS CORP CMN	SDB3260427143	4091.T JP3711600001	09/30/2024 09/28/2034	19,800 19,700	JPY 1.000000	4,325.000000 4,415.522620	85,675,300.00 86,989,619.43	85,635,000.00 87,427,347.88	(1,792,347.88)	0.477000 25.000000	ACT/365 1	(1,723.64) (23,800.65)	90.00 0.00	271.22 (17,499)	0.00 0.00	(1,815,877.30) (11,750.06)
NIPPON SHINYAKU CMN	SDB3264328887	4516.T JP3717600005	12/18/2024 12/20/2034	500 600	JPY 1.000000	3,795.000000 3,989.000000	2,261,400.00 2,393,400.00	1,897,500.00 1,994,500.00	(97,000.00)	0.477000 25.000000	ACT/365 1	(46.77) (664.54)	90.00 0.00	(22,724.45) (110.76)	0.00 0.00	(120,388.99) (779.01)
NIPPON SHOKUBAI LTD CMN	SDB3260760812	4114.T JP3715200006	10/10/2024 10/12/2034	48,900 46,800	JPY 1.000000	1,896.000000 1,913.346229	87,984,000.00 89,589,509.91	92,714,400.00 93,562,630.59	(848,230.59)	0.477000 25.000000	ACT/365 1	(1,773.43) (24,701.23)	90.00 0.00	(3,512.22) (53.63)	0.00 0.00	(876,444.04) (5,671.24)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		9432.T	01/21/2025	1,404,600	JPY	153.000000	46,161,630.00	214,903,800.00		0.477000	ACT/365	(916.97)	90.00	0.00	0.00	1,003,034.57
NIPPON TELEGRAPH & TELE CMN	SDB3265810068	JP3735400008	01/19/2035	305,100	1.000000	152.283854	45,972,788.05	213,897,901.97	1,005,898.03	25.000000	1	(2,863.46)	0.00	0.00	0.00	6,490.37
		9432.T	01/16/2025	0	JPY	153.000000	0.00	0.00		0.477000	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	(51.92)
		9101.T	01/27/2025	0	JPY	4,832.000000	22,261,946.93	0.00		0.477000	ACT/365	(443.41)	90.00	395,080.26	0.00	394,636.85
NIPPON YUSEN KABUSHIKI KAISHA CMN	SDB3266102862	JP3753000003	01/25/2035	4,700	1.000000	0.000000	22,261,946.93	0.00	0.00	25.000000	1	(443.41)	0.00	(651.90)	0.00	2,553.59
		9101.T	01/20/2025	0	JPY	4,832.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	(34,478.18)	0.00	(34,989.18)
NIPPON YUSEN KABUSHIKI KAISHA CMN	SDB3265743514	JP3753000003	01/18/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(511.00)	0.00	(511.00)	0.00	(226.41)
		4021.T	12/03/2024	1,700	JPY	4,763.000000	8,933,800.00	8,097,100.00		0.477000	ACT/365	(182.07)	90.00	(36,062.00)	0.00	(201,011.11)
NISSAN CHEMICAL IND CMN	SDB3263426668	JP3670800006	12/01/2034	1,900	1.000000	4,858.794627	9,249,750.87	8,259,950.87	(162,850.87)	25.000000	1	(2,098.24)	0.00	(273.07)	0.00	(1,300.69)
		2897.T	12/20/2024	0	JPY	3,567.000000	0.00	0.00		0.477000	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	(1,890.28)
		6988.T	01/08/2025	0	JPY	2,820.000000	14,383,200.00	0.00		0.477000	ACT/365	(278.86)	90.00	810,301.97	0.00	806,927.97
NITTO DENKO CMN	SDB3265201704	JP3684000007	01/11/2035	5,200	1.000000	0.000000	13,800,180.29	0.00	0.00	25.000000	1	(3,374.01)	0.00	(3,374.01)	0.00	5,221.42
		4403.T	10/25/2024	41,200	JPY	2,110.000000	82,137,000.00	86,932,000.00		0.477000	ACT/365	(1,683.25)	90.00	0.00	0.00	(2,844,524.38)
NOF CORPORATION CMN	SDB3261588071	JP3753400005	10/25/2034	39,300	1.000000	2,178.539789	85,753,429.18	89,755,839.32	(2,823,839.32)	25.000000	1	(20,685.06)	0.00	0.00	0.00	(18,406.16)
		2327.T	12/11/2024	0	JPY	3,838.000000	0.00	0.00		0.477000	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	(132.82)
		6472.T	01/29/2025	6,600	JPY	250.200000	0.00	1,651,320.00	0.475981	ACT/365	0.00	0.00	90.00	0.00	0.00	2,432.83
NTN CORPORATION CMN	SDB3266236212	JP3165600002	01/31/2035	0	1.000000	249.831390	0.00	1,648,887.17	2,432.83	25.000000	0	0.00	0.00	0.00	0.00	15.74
		1802.T	12/11/2024	0	JPY	2,042.000000	0.00	0.00		0.477000	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	83.03
		4733.T	09/25/2024	24,700	JPY	7,617.000000	172,913,400.00	188,139,900.00		0.477000	ACT/365	(3,409.47)	90.00	0.00	0.00	17,077,814.23
OBIC BUSINESS CONSULTANTS CMN	SDB3260121423	JP3173500004	09/22/2034	24,600	1.000000	6,923.742217	170,266,684.02	171,016,432.75	17,123,467.25	25.000000	1	(45,653.01)	0.00	0.00	0.00	110,505.97
		4684.T	09/25/2024	64,600	JPY	4,537.000000	245,284,800.00	293,090,200.00		0.477000	ACT/365	(5,027.37)	90.00	(1,123,996.31)	0.00	(8,548,577.73)
OBIC CO., LTD CMN	SDB3260121432	JP3173400007	09/22/2034	54,800	1.000000	4,650.812403	256,138,101.66	300,442,481.26	(7,352,281.26)	25.000000	1	(72,300.16)	0.00	(5,314.00)	0.00	(55,315.56)
		4528.T	01/29/2025	700	JPY	1,621.500000	0.00	1,135,050.00	0.475981	ACT/365	0.00	90.00	0.00	0.00	0.00	(423.80)
ONO PHARMACEUTICAL CMN	SDB3266236214	JP3197600004	01/31/2035	0	1.000000	1,622.105430	0.00	1,135,473.80	(423.80)	25.000000	0	0.00	0.00	0.00	0.00	(2.74)
		4528.T	12/18/2024	0	JPY	1,621.500000	0.00	0.00		0.477000	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	1,684.71
		4716.T	10/02/2024	700	JPY	14,575.000000	10,045,000.00	10,202,500.00		0.477000	ACT/365	(207.44)	90.00	(3,154,439.96)	0.00	(3,573,813.39)
ORACLE CORPORATION JAPAN CMN	SDB3260588249	JP3689500001	10/04/2034	700	1.000000	15,155.000000	10,608,500.00	10,608,500.00	(406,000.00)	25.000000	1	(13,373.43)	0.00	(10,457.12)	0.00	(23,125.19)
		8591.T	01/14/2025	0	JPY	3,304.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	3,128,516.39	0.00	3,100,146.00
ORIX CMN	SDB3265406632	JP3200450009	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(28,370.39)	0.00	(28,370.39)	0.00	20,060.22
		4578.T	01/16/2025	0	JPY	8,034.000000	0.00	0.00		0.477000	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	(110.07)
		4578.T	01/09/2025	0	JPY	8,034.000000	0.00	0.00		0.477000	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	(966.58)
		6752.T	01/29/2025	9,400	JPY	1,519.500000	0.00	14,283,300.00	0.475981	ACT/365	0.00	90.00	0.00	0.00	0.00	(62,182.39)
PANASONIC CMN	SDB3266236152	JP3866800000	01/31/2035	0	1.000000	1,526.115148	0.00	14,345,482.39	(62,182.39)	25.000000	0	0.00	0.00	0.00	0.00	(402.37)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		6098.T	01/09/2025	0	JPY	10,805.000000	0.00	0.00		0.477000	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	67.18
		6098.T	01/17/2025	0	JPY	10,805.000000	25,369,000.00	0.00		0.477000	ACT/365	(496.59)	90.00	1,116,821.21	0.00	1,111,027.66
RECRUIT HOLDINGS CMN	SDB3265670273	JP3970300004	01/17/2035	2,300	1.000000	0.000000	24,702,812.48	0.00	0.00	25.000000	1	(5,793.55)	0.00	(5,793.55)	0.00	7,189.16
		8308.T	01/27/2025	1,400	JPY	1,119.500000	6,459,819.86	1,567,300.00		0.477000	ACT/365	(128.67)	90.00	218,854.78	0.00	209,375.40
RESONA HOLDINGS CMN	SDB3266102864	JP3500610005	01/25/2035	5,800	1.000000	1,126.179079	6,459,819.86	1,576,650.71	(9,350.71)	25.000000	1	(128.67)	0.00	(417.64)	0.00	1,354.81
		8308.T	12/10/2024	0	JPY	1,119.500000	0.00	0.00		0.477000	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	(86.81)	0.00	3,398.70
		4443.T	10/24/2024	1,700	JPY	2,385.000000	4,616,000.00	4,054,500.00		0.477000	ACT/365	(87.95)	90.00	106,844.49	0.00	507,172.72
SANSAN CMN	SDB3261510782	JP3332540008	10/25/2034	2,000	1.000000	2,148.154327	4,310,965.28	3,651,862.36	402,637.64	25.000000	1	(2,309.42)	0.00	(1,428.79)	0.00	3,281.78
		7735.T	12/18/2024	0	JPY	10,700.000000	0.00	0.00		0.477000	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	404.92
		9719.T	09/30/2024	8,100	JPY	3,272.000000	20,752,200.00	26,503,200.00		0.477000	ACT/365	(412.13)	90.00	(759,474.60)	0.00	(824,366.38)
SCSK CORPORATION CMN	SDB3260427112	JP3400400002	09/28/2034	6,300	1.000000	3,278.831918	20,659,455.12	26,558,538.54	(55,338.54)	25.000000	1	(9,553.24)	0.00	(4,691.35)	0.00	(5,334.25)
		9735.T	01/10/2025	0	JPY	5,294.000000	0.00	0.00		0.477000	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	(253.48)
		9024.T	12/27/2024	0	JPY	3,235.000000	0.00	0.00		0.477000	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	967.01
		8410.T	12/04/2024	296,400	JPY	307.100000	90,378,520.00	91,024,440.00		0.477000	ACT/365	(1,825.00)	90.00	(17,075.62)	0.00	(1,041,428.27)
SEVEN BANK CMN	SDB3263530540	JP3105220002	12/06/2034	297,200	1.000000	310.472027	92,280,968.79	92,023,908.81	(999,468.81)	25.000000	1	(24,883.84)	0.00	(243.58)	0.00	(6,738.80)
		3697.T	01/27/2025	8,900	JPY	1,283.500000	6,554,526.01	11,423,150.00		0.477000	ACT/365	(130.55)	90.00	0.00	0.00	(522,006.93)
SHIFT CMN	SDB3266102842	JP3355400007	01/25/2035	4,800	1.000000	1,342.137795	6,554,526.01	11,945,026.38	(521,876.38)	25.000000	1	(130.55)	0.00	0.00	0.00	(3,377.77)
		7701.T	01/16/2025	7,700	JPY	4,455.000000	32,156,500.00	34,303,500.00		0.477000	ACT/365	(633.56)	90.00	0.00	0.00	884,495.38
SHIMADZU CORP. CMN SRS#17697749	SDB3265604089	JP3357200009	01/17/2035	7,300	1.000000	4,339.736610	31,626,555.59	33,415,971.90	887,528.10	25.000000	1	(3,032.73)	0.00	0.00	0.00	5,723.33
		8227.T	10/10/2024	3,000	JPY	8,526.000000	20,757,600.00	25,578,000.00		0.477000	ACT/365	(418.62)	90.00	(238,800.13)	0.00	(940,549.96)
SHIMAMURA CO LTD CMN	SDB3260760813	JP3358200008	10/12/2034	2,400	1.000000	8,757.610910	21,153,600.00	26,272,832.73	(694,832.73)	25.000000	1	(6,917.11)	0.00	(1,036.86)	0.00	(6,086.05)
		4063.T	01/10/2025	0	JPY	5,149.000000	0.00	0.00		0.477000	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	(1,282.31)
		5831.T	12/25/2024	0	JPY	1,339.000000	0.00	0.00		0.477000	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	3,035.13
		6273.T	01/15/2025	0	JPY	60,500.000000	0.00	0.00		0.477000	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	(826.29)
		6273.T	01/20/2025	0	JPY	60,500.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	1,410,635.73	0.00	1,407,208.55
SMC CORPORATION CMN	SDB3265743508	JP3162600005	01/18/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	1	(3,427.18)	0.00	(3,427.18)	0.00	9,105.67
		9434.T	01/29/2025	39,000	JPY	199.500000	0.00	7,780,500.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	6,094.69
SOFTBANK CMN	SDB3266236160	JP3732000009	01/31/2035	0	1.000000	199.343726	0.00	7,774,405.31	6,094.69	25.000000	0	0.00	0.00	0.00	0.00	39.44
		8630.T	12/24/2024	0	JPY	4,287.000000	0.00	0.00		0.477000	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	1,904.13
		8630.T	01/29/2025	300	JPY	4,287.000000	0.00	1,286,100.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	(3,983.85)
SOMPO HOLDINGS, INC. CMN	SDB3266236198	JP3165000005	01/31/2035	0	1.000000	4,300.279500	0.00	1,290,083.85	(3,983.85)	25.000000	0	0.00	0.00	0.00	0.00	(25.78)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Long (Cont.)</b>																
		6758.T	01/29/2025	4,400	JPY	3,261.000000	0.00	14,348,400.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	(33,334.75)
SONY GROUP CMN	SDB3266236184	JP3435000009	01/31/2035	0	1.000000	3,268.576080	0.00	14,381,734.75	(33,334.75)	25.000000	0	0.00	0.00	0.00	0.00	(215.70)
		4203.T	10/10/2024	1,800	JPY	3,798.000000	6,894,000.00	6,836,400.00		0.477000	ACT/365	(138.35)	90.00	(19,375.02)	0.00	(158,453.29)
SUMITOMO BAKELITE CO., LTD. CMN	SDB3260760775	JP3409400003	10/12/2034	1,800	1.000000	3,874.000000	6,973,200.00	6,973,200.00	(136,800.00)	25.000000	1	(2,278.27)	0.00	(323.88)	0.00	(1,025.31)
		1911.T	12/24/2024	0	JPY	5,334.000000	0.00	0.00		0.477000	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	419.30
		8316.T	01/27/2025	38,600	JPY	3,808.000000	59,497,067.06	146,988,800.00		0.477000	ACT/365	(1,185.05)	90.00	0.00	0.00	1,580,164.08
SUMITOMO MITSUI FIN GROUP, INC CMN	SDB3266102827	JP3890350006	01/25/2035	15,800	1.000000	3,767.032406	59,497,067.06	145,407,450.87	1,581,349.13	25.000000	1	(1,185.05)	0.00	0.00	0.00	10,224.82
		8309.T	12/30/2024	0	JPY	3,788.000000	0.00	0.00		0.477000	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	237.25
		8830.T	01/10/2025	0	JPY	5,132.000000	0.00	0.00		0.477000	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	605.94
		5805.T	09/25/2024	4,900	JPY	7,430.000000	40,443,000.00	36,407,000.00		0.477000	ACT/365	(783.01)	90.00	130,843.29	0.00	(671,864.00)
SWCC SHOWA HOLDINGS CO., LTD. CMN	SDB3260121422	JP3368400002	09/22/2034	5,100	1.000000	7,591.662354	38,719,145.54	37,199,145.53	(792,145.54)	25.000000	1	(10,561.75)	0.00	(620.29)	0.00	(4,347.45)
		8795.T	01/24/2025	9,200	JPY	2,889.000000	13,704,000.00	26,578,800.00		0.477000	ACT/365	(272.62)	90.00	0.00	0.00	222,336.30
T&D HOLDINGS, INC. CMN	SDB3266038157	JP3539220008	01/24/2035	4,800	1.000000	2,864.794895	13,678,739.06	26,356,113.04	222,686.96	25.000000	1	(350.66)	0.00	0.00	0.00	1,438.68
		1969.T	01/10/2025	0	JPY	5,888.000000	0.00	0.00		0.477000	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	(122.02)
		6762.T	01/14/2025	23,300	JPY	1,909.500000	132,674,850.00	44,491,350.00		0.477000	ACT/365	(2,612.40)	90.00	2,113,391.26	0.00	2,768,349.04
TDK CORP CMN	SDB3265406615	JP3538800008	01/11/2035	69,300	1.000000	1,880.649254	130,364,673.15	43,819,127.62	672,222.38	25.000000	1	(17,264.60)	0.00	(15,631.32)	0.00	17,913.25
		6028.T	10/11/2024	23,200	JPY	3,072.000000	68,161,600.00	71,270,400.00		0.477000	ACT/365	(1,352.66)	90.00	0.00	0.00	3,773,725.39
TECHNOPRO HOLDINGS, INC. CMN	SDB3260862001	JP3545240008	10/12/2034	23,200	1.000000	2,921.612838	67,781,417.84	67,781,417.84	3,488,982.16	25.000000	1	(14,956.77)	299,700.00	0.00	0.00	24,418.77
		3635.T	09/25/2024	27,100	JPY	1,867.500000	48,924,450.00	50,609,250.00		0.477000	ACT/365	(964.10)	90.00	(64,894.00)	0.00	509,524.95
TECMO KOEI HOLDINGS CO., LTD. CMN	SDB3260121448	JP3283460008	09/22/2034	26,100	1.000000	1,845.749901	48,131,299.58	50,019,822.32	589,427.68	25.000000	1	(15,008.72)	0.00	(2,286.01)	0.00	3,297.00
		3626.T	12/27/2024	6,000	JPY	3,372.000000	9,112,500.00	20,232,000.00		0.477000	ACT/365	(191.71)	90.00	(1,235,567.07)	0.00	(2,062,070.45)
TIS INC. CMN	SDB3264753520	JP3104890003	12/27/2034	2,700	1.000000	3,508.893052	9,893,332.96	21,053,358.31	(821,358.31)	25.000000	1	(5,145.06)	0.00	(2,870.88)	0.00	(13,343.11)
		9001.T	09/25/2024	34,000	JPY	2,652.000000	82,754,000.00	90,168,000.00		0.477000	ACT/365	(1,647.69)	90.00	(64,262.56)	0.00	2,607,543.65
TOBU RAILWAY CMN	SDB3260121489	JP3597800006	09/22/2034	32,200	1.000000	2,572.752010	82,709,158.68	87,473,568.35	2,694,431.65	25.000000	1	(22,625.45)	0.00	(592.33)	0.00	16,872.72
		8766.T	12/12/2024	35,900	JPY	5,209.000000	146,657,600.00	187,003,100.00		0.477000	ACT/365	(2,934.14)	90.00	(436,741.91)	0.00	(159,579.52)
TOKIO MARINE HOLDINGS CMN	SDB3264054743	JP3910660004	12/13/2034	28,400	1.000000	5,200.720803	147,655,438.72	186,705,876.83	297,223.17	25.000000	1	(20,060.78)	0.00	(4,902.37)	0.00	(1,032.60)
		9501.T	01/15/2025	83,700	JPY	426.200000	43,993,500.00	35,672,940.00		0.477000	ACT/365	(886.67)	90.00	(59,749.08)	0.00	206,533.02
TOKYO ELECTRIC POWER CMN	SDB3265465916	JP3585800000	01/12/2035	105,500	1.000000	422.939768	44,790,311.17	35,400,058.61	272,881.39	25.000000	1	(6,599.30)	0.00	(1,757.25)	0.00	1,336.42
		3402.T	01/08/2025	22,700	JPY	1,068.000000	33,354,750.00	24,243,600.00		0.477000	ACT/365	(641.49)	90.00	758,849.67	0.00	1,815,702.17
TORAY INDUSTRIES CMN	SDB3265201697	JP3621000003	01/11/2035	31,100	1.000000	1,021.154265	31,604,958.02	23,180,201.81	1,063,398.19	25.000000	1	(6,545.69)	0.00	(3,292.23)	0.00	11,748.92
		2875.T	01/29/2025	100	JPY	10,195.000000	0.00	1,019,500.00		0.475981	ACT/365	0.00	90.00	0.00	0.00	4,434.02
TOYO SUISAN KAISHA, LTD. CMN	SDB3266236197	JP3613000003	01/31/2035	0	1.000000	10,150.659750	0.00	1,015,065.97	4,434.02	25.000000	0	0.00	0.00	0.00	0.00	28.69
		2875.T	01/09/2025	0	JPY	10,195.000000	0.00	0.00		0.477000	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	27.60
		5310.T	01/17/2025	1,300	JPY	4,015.000000	2,439,000.00	5,219,500.00		0.477000	ACT/365	(48.06)	90.00	0.00	0.00	(655.72)
TOYO TANSO CMN	SDB3265670269	JP3616000000	01/17/2035	600	1.000000	4,015.260975	2,399,155.94	5,219,839.27	(339.27)	25.000000	1	(316.45)	0.00	0.00	0.00	(4.24)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		6201.T	01/21/2025	0	JPY	13,265.000000	0.00	0.00		0.477000	ACT/365	0.00	90.00	2,375,120.58	0.00	2,373,886.90
TOYOTA INDUSTRIES CMN	SDB3265810048	JP3634600005	01/19/2035	0	1.000000	0.000000	0.00	0.00	0.00	25.000000	0	(1,233.68)	0.00	(1,233.68)	0.00	15,360.79
		4704.T	01/09/2025	0	JPY	8,944.000000	0.00	0.00		0.477000	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	284.46
		4732.T	09/25/2024	81,800	JPY	1,378.000000	107,382,900.00	112,720,400.00		0.477000	ACT/365	(2,149.18)	90.00	(295,371.29)	0.00	235,609.76
USS CO LTD CMN	SDB3260121491	JP3944130008	09/22/2034	78,900	1.000000	1,371.111531	108,174,414.39	112,156,923.23	563,476.77	25.000000	1	(32,495.71)	0.00	(3,691.09)	0.00	1,524.57
		4194.T	10/01/2024	2,200	JPY	7,681.000000	16,407,600.00	16,898,200.00		0.477000	ACT/365	(337.15)	90.00	0.00	0.00	(304,501.75)
VISIONAL INC CMN	SDB3260458716	JP3800270005	09/29/2034	2,200	1.000000	7,817.705959	17,198,953.11	17,198,953.11	(300,753.11)	25.000000	1	(3,748.64)	0.00	0.00	0.00	(1,970.35)
		2267.T	09/25/2024	28,200	JPY	2,840.500000	69,931,650.00	80,102,100.00		0.477000	ACT/365	(1,447.07)	90.00	(217,685.35)	0.00	(3,600,105.45)
YAKULT HONSHA CO., LTD. CMN	SDB3260121541	JP3931600005	09/22/2034	24,900	1.000000	2,959.710915	74,078,087.77	83,463,847.81	(3,361,747.81)	25.000000	1	(20,672.29)	0.00	(647.24)	0.00	(23,295.32)
		2212.T	10/01/2024	7,100	JPY	2,801.500000	17,551,800.00	19,890,650.00		0.477000	ACT/365	(362.56)	90.00	(46,823.49)	0.00	(700,808.89)
YAMAZAKI BAKING CO LTD CMN	SDB3260458792	JP3935600001	09/29/2034	6,300	1.000000	2,925.618986	18,544,050.00	20,771,894.80	(881,244.80)	25.000000	1	(5,300.59)	232,560.00	(138.99)	0.00	(4,534.75)
		7164.T	01/09/2025	9,900	JPY	5,443.000000	52,935,300.00	53,885,700.00		0.477000	ACT/365	(1,067.05)	90.00	0.00	0.00	(31,127.05)
ZENKOKU HOSHO CO LTD CMN	SDB3265272416	JP3429250008	01/11/2035	9,900	1.000000	5,445.091282	53,906,403.69	53,906,403.69	(20,703.69)	25.000000	1	(10,423.36)	0.00	0.00	0.00	(201.41)
		3092.T	09/25/2024	32,600	JPY	4,951.000000	148,862,000.00	161,402,600.00		0.477000	ACT/365	(2,995.87)	90.00	0.00	0.00	2,202,782.00
ZOZO CMN	SDB3260121495	JP3399310006	09/22/2034	31,000	1.000000	4,882.278226	151,223,954.20	159,162,270.16	2,240,329.84	25.000000	1	(37,547.84)	0.00	0.00	0.00	14,253.61
<b>TOTAL Long</b>																
							<b>4,460,296,097.91</b>	<b>4,970,504,650.00</b>				<b>(89,312.82)</b>		<b>29,135,512.58</b>	<b>0.00</b>	<b>51,846,699.11</b>
							<b>4,496,528,305.31</b>	<b>4,952,030,467.10</b>	<b>18,474,182.90</b>			<b>(1,188,736.37)</b>	<b>5,425,740.00</b>	<b>(316,537.06)</b>	<b>0.00</b>	<b>335,486.14</b>
<b>Short</b>																
		6857.T	01/28/2025	(4,500)	JPY	9,185.000000	0.00	(41,332,500.00)		0.475981	ACT/365	0.00	92.00	0.00	0.00	2,864,826.99
ADVANTEST CORP CMN	SDB3266169809	JP3122400009	01/26/2035	0	1.000000	9,821.628219	0.00	(44,197,326.99)	2,864,826.99	(25.000000)	0	0.00	0.00	0.00	0.00	18,537.53
		6857.T	01/09/2025	0	JPY	9,185.000000	0.00	0.00		0.477000	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	17,177.48
		8267.T	01/17/2025	(26,300)	JPY	3,682.000000	(88,166,400.00)	(96,836,600.00)		0.477000	ACT/365	557.47	92.00	20,414.42	0.00	(1,700,242.13)
AEON CMN	SDB3265670263	JP3388200002	01/17/2035	(24,600)	1.000000	3,616.572963	(88,866,575.16)	(95,115,868.93)	(1,720,731.07)	(25.000000)	1	74.52	0.00	(4.42)	0.00	(11,001.81)
		5201.T	12/18/2024	0	JPY	4,562.000000	0.00	0.00		0.477000	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	(250.03)	
		5201.T	01/16/2025	0	JPY	4,562.000000	0.00	0.00	0.00	0.477000	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	11.17
		7259.T	01/29/2025	(800)	JPY	1,699.500000	0.00	(1,359,600.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	(388.35)
AISIN SEIKI CO LTD CMN	SDB3266236225	JP3102000001	01/31/2035	0	1.000000	1,699.014557	0.00	(1,359,211.65)	(388.35)	(25.000000)	0	0.00	0.00	0.00	0.00	(2.51)
		8219.T	01/16/2025	(900)	JPY	2,172.000000	(1,962,000.00)	(1,954,800.00)		0.477000	ACT/365	11.52	92.00	0.00	0.00	(44,627.35)
AOYAMA TRADING CO., LTD. CMN	SDB3265604024	JP3106200003	01/17/2035	(900)	1.000000	2,122.417589	(1,910,175.83)	(1,910,175.83)	(44,624.17)	(25.000000)	1	(3.18)	0.00	0.00	0.00	(288.77)
		8304.T	01/29/2025	(1,200)	JPY	2,376.000000	0.00	(2,851,200.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	16,563.58
AOZORA BANK, LTD. CMN	SDB3266236220	JP3711200000	01/31/2035	0	1.000000	2,389.802986	0.00	(2,867,763.58)	16,563.58	(200.000000)	0	0.00	0.00	0.00	0.00	107.18
		4180.T	12/19/2024	0	JPY	1,461.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	110,398.41	0.00	106,332.71
APPIER 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	688.05

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		2502.T	12/24/2024	0	JPY	1,665.500000	0.00	0.00		0.477000	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	(836.40)
		2502.T	01/17/2025	(35,800)	JPY	1,665.500000	(42,016,000.00)	(59,624,900.00)		0.477000	ACT/365	252.59	92.00	(346,808.73)	0.00	(1,987,782.33)
ASAHI GROUP HOLDINGS LTD CMN	SDB3265670265	JP3116000005	01/17/2035	(26,000)	1.000000	1,619.666070	(41,348,999.25)	(57,984,045.31)	(1,640,854.69)	(25.000000)	1	(118.91)	0.00	(120.08)	0.00	(12,862.41)
		7747.T	01/29/2025	(300)	JPY	2,637.500000	0.00	(791,250.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	2,298.42
ASAHI INTECC CMN	SDB3266236157	JP3110650003	01/31/2035	0	1.000000	2,645.161387	0.00	(793,548.42)	2,298.42	(25.000000)	0	0.00	0.00	0.00	0.00	14.87
		7936.T	12/20/2024	(58,900)	JPY	3,551.000000	(185,623,200.00)	(209,153,900.00)		0.477000	ACT/365	912.39	92.00	148,894.72	0.00	(11,742,212.94)
ASICS CORP CMN	SDB3264453044	JP3118000003	12/20/2034	(50,400)	1.000000	3,350.575650	(167,103,071.87)	(197,348,905.76)	(11,804,994.24)	(25.000000)	1	(553.42)	(85,560.00)	(24.80)	0.00	(75,980.72)
		7832.T	12/16/2024	0	JPY	3,704.000000	0.00	0.00		0.477000	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	8,525.66
		9697.T	10/21/2024	(16,400)	JPY	3,360.000000	(37,049,600.00)	(55,104,000.00)		0.477000	ACT/365	253.72	92.00	1,641,548.74	0.00	2,957,930.44
CAPCOM CO., LTD. CMN	SDB3261285267	JP3218900003	10/19/2034	(11,200)	1.000000	3,440.279329	(38,833,024.27)	(56,420,581.00)	1,316,581.00	(25.000000)	1	(199.29)	0.00	(183.06)	0.00	19,139.98
		3696.T	12/17/2024	(4,100)	JPY	2,788.000000	(9,594,000.00)	(11,430,800.00)		0.477000	ACT/365	(494.01)	92.00	0.00	0.00	723,458.34
CERES CMN	SDB3264255529	JP3423570005	12/15/2034	(3,600)	1.000000	3,007.635104	(10,944,994.04)	(12,331,303.93)	900,503.93	(242.361100)	1	(11,445.59)	(165,600.00)	0.00	0.00	4,681.31
		8331.T	01/22/2025	0	JPY	1,275.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	15,171.13	0.00	15,165.88
CHIBA BANK LTD CMN	SDB3265882573	JP3511800009	01/24/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(5.26)	0.00	(5.26)	0.00	98.13
		9502.T	12/27/2024	0	JPY	1,620.000000	0.00	0.00		0.477000	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	855.99
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN	SDB3260427169	JP3522200009	09/28/2034	(16,300)	1.000000	870.900000	(11,029,500.00)	(14,195,670.00)		0.477000	ACT/365	78.19	92.00	1,216,251.47	0.00	1,737,367.44
		2579.T	01/17/2025	0	JPY	2,411.500000	0.00	0.00		0.477000	ACT/365	0.00	92.00	83,170.95	0.00	83,162.90
COCA-COLA BOTTLERS JAPAN HOLDI CMN	SDB3265670266	JP3293200006	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.05)	0.00	(8.05)	0.00	538.12
		5021.T	10/01/2024	(8,500)	JPY	6,743.000000	(56,960,400.00)	(57,315,500.00)		0.477000	ACT/365	373.72	92.09	26,511.65	0.00	1,834,249.34
COSMO ENERGY HOLDINGS CO., LTD. CMN	SDB3260458785	JP3298000005	09/29/2034	(8,400)	1.000000	6,955.722910	(58,450,588.49)	(59,123,644.74)	1,808,144.74	(25.000000)	1	(407.05)	0.00	(19.80)	0.00	11,868.94
		4894.T	10/11/2024	(1,000)	JPY	4,465.000000	(4,350,000.00)	(4,465,000.00)		0.477000	ACT/365	(2,358.76)	92.00	0.00	0.00	117,314.81
CUORIPS INC. CMN	SDB3260855562	JP3266030000	10/12/2034	(1,000)	1.000000	4,633.968475	(4,633,968.47)	(4,633,968.47)	168,968.48	(2,030.000000)	1	(51,653.67)	0.00	0.00	0.00	759.11
		4751.T	12/19/2024	0	JPY	1,122.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	318,873.30	0.00	318,822.73
CYBER AGENT LTD CMN	SDB3264390139	JP3311400000	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(50.57)	0.00	(50.57)	0.00	2,063.02
		6622.T	12/23/2024	(1,700)	JPY	7,210.000000	(13,209,000.00)	(12,257,000.00)		0.477000	ACT/365	89.26	92.00	71,899.51	0.00	1,567,885.02
DAIHEN CORP. CMN	SDB3264520294	JP3497800007	12/21/2034	(1,700)	1.000000	8,090.000000	(13,753,000.00)	(13,753,000.00)	1,496,000.00	(25.000000)	1	(14.49)	0.00	(9.43)	0.00	10,145.37
		4568.T	01/23/2025	(21,000)	JPY	4,388.000000	(85,903,200.00)	(92,148,000.00)		0.477000	ACT/365	545.09	100.00	0.00	0.00	1,566,581.32
DAIICHI SANKYO CO., LTD. CMN	SDB3265959671	JP3475350009	01/24/2035	(19,400)	1.000000	4,462.581342	(86,733,261.97)	(93,714,208.18)	1,566,208.18	(25.000000)	1	373.14	0.00	0.00	0.00	10,136.93
		6367.T	01/06/2025	0	JPY	19,080.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	3,838,300.68	0.00	3,837,673.59
DAIKIN INDUSTRIES CMN	SDB3264857830	JP3481800005	12/29/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(627.09)	0.00	(627.09)	0.00	24,832.56
		6993.T	01/15/2025	(665,100)	JPY	24.000000	(15,962,400.00)	(15,962,400.00)		0.477000	ACT/365	(4,237.53)	92.00	0.00	0.00	(926,987.03)
DAIKOKUYA HOLDINGS CMN	SDB3265465929	JP3926000005	01/12/2035	(665,100)	1.000000	22.677522	(15,082,819.63)	(15,082,819.63)	(879,580.37)	(1,014.035400)	1	(47,406.66)	0.00	0.00	0.00	(5,998.29)
		1878.T	01/29/2025	(300)	JPY	16,890.000000	0.00	(5,067,000.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	(13,828.48)
DAITO TRUST CONSTRUCTION CMN	SDB3266236226	JP3486800000	01/31/2035	0	1.000000	16,843.905075	0.00	(5,053,171.52)	(13,828.48)	(25.000000)	0	0.00	0.00	0.00	0.00	(89.48)
		1925.T	01/17/2025	(8,900)	JPY	4,755.000000	(35,257,500.00)	(42,319,500.00)		0.477000	ACT/365	216.87	92.00	(7,030.58)	0.00	(621,155.59)
DAIWA HOUSE INDUSTRY CO.,LTD. CMN	SDB3265670267	JP3505000004	01/17/2035	(7,500)	1.000000	4,686.009996	(35,074,020.04)	(41,705,488.97)	(614,011.03)	(25.000000)	1	(113.98)	0.00	(118.61)	0.00	(4,019.33)

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Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		2432.T	09/30/2024	0	JPY	2,715.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	3,792,076.21	0.00	3,792,092.49
DENA CMN	SDB3260427159	JP3548610009	09/28/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	16.28	0.00	16.28	0.00	24,537.62
		4061.T	01/28/2025	(1,000)	JPY	2,220.000000	0.00	(2,220,000.00)		0.475981	ACT/365	0.00	92.00	0.00	0.00	(13,393.44)
DENKA COMPANY LIMITED CMN	SDB3266169770	JP3549600009	01/26/2035	0	1.000000	2,206.606562	0.00	(2,206,606.56)	(13,393.44)	(25.000000)	0	0.00	0.00	0.00	0.00	(86.67)
		4061.T	01/07/2025	0	JPY	2,220.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	52,851.77	0.00	52,845.01
DENKA COMPANY LIMITED CMN	SDB3264921697	JP3549600009	01/09/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(6.76)	0.00	(6.76)	0.00	341.95
		4324.T	01/09/2025	0	JPY	3,609.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	32,112.76	0.00	32,111.67
DENTSU GROUP CMN	SDB3265272439	JP3551520004	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(1.10)	0.00	(1.10)	0.00	207.79
		6141.T	12/19/2024	(4,200)	JPY	2,445.000000	(9,862,550.00)	(10,269,000.00)		0.477000	ACT/365	68.70	92.00	254,568.20	0.00	410,059.24
DMG MORI CO., LTD. CMN	SDB3264390163	JP3924800000	12/20/2034	(4,100)	1.000000	2,540.067683	(10,426,300.00)	(10,668,284.27)	399,284.27	(25.000000)	1	6.76	(243,800.00)	(10.30)	0.00	2,653.38
		6361.T	01/09/2025	0	JPY	2,653.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	(104,379.69)	0.00	(104,416.51)
EBARA CORPORATION CMN	SDB3265272432	JP3166000004	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(36.82)	0.00	(36.82)	0.00	(675.65)
		4523.T	10/07/2024	(38,800)	JPY	4,676.000000	(117,533,200.00)	(181,428,800.00)		0.477000	ACT/365	692.51	92.00	0.00	0.00	(9,132,389.93)
EISAI CO., LTD. CMN	SDB3260628337	JP3160400002	10/05/2034	(26,200)	1.000000	4,440.630989	(114,590,933.49)	(172,296,482.38)	(9,132,317.62)	(25.000000)	1	(72.31)	0.00	0.00	0.00	(59,093.26)
		5020.T	01/22/2025	0	JPY	789.600000	0.00	0.00		0.477000	ACT/365	0.00	92.00	539,735.03	0.00	539,715.32
ENEOS HOLDINGS CMN	SDB3265882601	JP3386450005	01/24/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(19.70)	0.00	(19.70)	0.00	3,492.35
		5020.T	12/25/2024	0	JPY	789.600000	0.00	0.00		0.477000	ACT/365	0.00	92.00	(695,177.19)	0.00	(695,212.60)
ENEOS HOLDINGS CMN	SDB3264649703	JP3386450005	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(35.41)	0.00	(35.41)	0.00	(4,498.54)
		6954.T	12/13/2024	(68,600)	JPY	4,692.000000	(294,532,000.00)	(321,871,200.00)		0.477000	ACT/365	1,661.27	92.00	8,680.96	0.00	(12,853,989.20)
FANUC CORP. CMN	SDB3264120642	JP3802400006	12/13/2034	(62,800)	1.000000	4,504.498545	(281,487,389.16)	(309,008,600.17)	(12,862,599.83)	(25.000000)	1	(70.34)	0.00	(23.53)	0.00	(83,174.73)
		6890.T	10/07/2024	(4,500)	JPY	2,704.000000	(15,097,600.00)	(12,168,000.00)		0.477000	ACT/365	85.65	92.00	(312,142.47)	0.00	(856,394.74)
FERROTEC CORPORATION CMN	SDB3260628339	JP3802720007	10/05/2034	(5,600)	1.000000	2,583.103530	(14,466,365.89)	(11,623,965.89)	(544,034.11)	(25.000000)	1	(218.16)	0.00	(112.02)	0.00	(5,541.50)
		7148.T	09/25/2024	(15,900)	JPY	2,791.000000	(41,146,400.00)	(44,376,900.00)		0.477000	ACT/365	291.53	92.00	0.00	0.00	1,431,088.37
FINANCIAL PARTNERS GROUP CMN	SDB3260121392	JP3166990006	09/22/2034	(15,200)	1.000000	2,881.002024	(43,873,157.96)	(45,807,932.19)	1,431,032.19	(25.000000)	1	56.18	0.00	0.00	0.00	9,260.19
		4478.T	09/25/2024	(11,500)	JPY	3,120.000000	(32,754,500.00)	(35,880,000.00)		0.477000	ACT/365	(1,507.81)	92.00	0.00	0.00	(901,347.34)
FREEE CMN	SDB3260121411	JP3826520003	09/22/2034	(10,900)	1.000000	3,044.625815	(33,139,818.65)	(35,013,196.87)	(866,803.13)	(216.284400)	1	(34,544.21)	0.00	0.00	0.00	(5,832.38)
		5803.T	01/28/2025	(3,000)	JPY	6,522.000000	0.00	(19,566,000.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	1,579,325.47
FUJIKURA LTD. CMN	SDB3266169769	JP3811000003	01/26/2035	0	1.000000	7,048.441822	0.00	(21,145,325.47)	1,579,325.47	(25.000000)	0	0.00	0.00	0.00	0.00	10,219.39
		9722.T	01/21/2025	(400)	JPY	9,530.000000	(1,698,000.00)	(3,812,000.00)		0.477000	ACT/365	9.04	92.00	0.00	0.00	(456,215.52)
FUJITA KANKO CMN	SDB3265810067	JP3816800001	01/19/2035	(200)	1.000000	8,389.454650	(1,581,897.17)	(3,355,781.86)	(456,218.14)	(25.000000)	1	2.62	0.00	0.00	0.00	(2,952.05)
		6702.T	01/24/2025	0	JPY	2,805.500000	(10,966,000.00)	0.00		0.477000	ACT/365	69.59	92.00	(65,143.69)	0.00	(65,084.07)
FUJITSU CMN	SDB3266038178	JP3818000006	01/24/2035	(4,000)	1.000000	0.000000	(11,072,730.22)	0.00	0.00	(25.000000)	1	59.62	0.00	59.62	0.00	(421.14)
		6702.T	01/09/2025	0	JPY	2,805.500000	0.00	0.00		0.477000	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	39,685.09
		6702.T	01/29/2025	(600)	JPY	2,805.500000	0.00	(1,683,300.00)		0.475981	ACT/365	0.00	92.00	0.00	0.00	890.52
FUJITSU CMN	SDB3266236175	JP3818000006	01/31/2035	0	1.000000	2,806.984201	0.00	(1,684,190.52)	890.52	(25.000000)	0	0.00	0.00	0.00	0.00	5.76
		9166.T	12/17/2024	0	JPY	2,695.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	181,957.20	0.00	171,533.48
GENDA INC. CMN	SDB3264255522	JP3386890002	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(658.333300)	1	(10,423.72)	0.00	(10,423.72)	0.00	1,109.95
		6674.T	12/24/2024	0	JPY	2,514.500000	(1,508,400.00)	0.00		0.477000	ACT/365	10.23	92.00	238,805.91	0.00	238,779.27
GS YUASA CMN	SDB3264583136	JP3385820000	12/22/2034	(600)	1.000000	0.000000	(1,573,483.88)	0.00	0.00	(25.000000)	1	(26.64)	0.00	(26.64)	0.00	1,545.08

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		6324.T	12/03/2024	(7,000)	JPY	3,995.000000	(30,672,000.00)	(27,965,000.00)		0.477000	ACT/365	100.29	92.00	(4,899,079.45)	0.00	(9,450,191.89)
HARMONIC DRIVE SYSTEMS INC. CMN	SDB3263426674	JP3765150002	12/01/2034	(7,100)	1.000000	3,345.000000	(23,749,500.00)	(23,415,000.00)	(4,550,000.00)	(25.000000)	1	(1,112.45)	0.00	(403.08)	0.00	(61,149.67)
		7205.T	09/25/2024	(71,400)	JPY	566.300000	(40,411,800.00)	(40,433,820.00)		0.477000	ACT/365	252.08	92.00	175,445.39	0.00	153,860.17
HINO MOTORS LTD CMN	SDB3260121444	JP3792600003	09/22/2034	(71,500)	1.000000	566.000000	(40,469,000.00)	(40,412,400.00)	(21,420.00)	(25.000000)	1	(165.22)	0.00	(6.66)	0.00	995.59
		9603.T	10/01/2024	(19,900)	JPY	1,403.000000	(26,713,200.00)	(27,919,700.00)		0.477000	ACT/365	(410.21)	92.00	2,090.75	0.00	297,220.10
HIS CMN	SDB3260458781	JP3160740001	09/29/2034	(19,700)	1.000000	1,418.459218	(27,953,356.24)	(28,227,338.43)	307,638.43	(105.964400)	1	(12,509.08)	0.00	(13.66)	0.00	1,923.23
		6305.T	11/21/2024	(5,900)	JPY	3,753.000000	(22,527,300.00)	(22,142,700.00)		0.477000	ACT/365	125.83	92.00	(99,366.47)	0.00	(1,486,668.32)
HITACHI CONSTRUCTION MACHINE CMN	SDB3262936493	JP3787000003	11/22/2034	(6,100)	1.000000	3,517.877395	(21,435,301.03)	(20,755,476.63)	(1,387,223.37)	(25.000000)	1	(78.48)	0.00	(18.37)	0.00	(9,619.83)
		9509.T	12/05/2024	(16,500)	JPY	793.600000	(7,918,260.00)	(13,094,400.00)		0.477000	ACT/365	56.27	92.00	329,781.24	0.00	694,798.35
HOKKAIDO ELEC PWR CO INC CMN	SDB3263589442	JP3850200001	12/06/2034	(10,200)	1.000000	815.722657	(8,456,029.09)	(13,459,423.84)	365,023.84	(25.000000)	1	(6.73)	0.00	(16.10)	0.00	4,495.85
		7267.T	12/30/2024	0	JPY	1,494.500000	0.00	0.00		0.477000	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	1,613.75
		6856.T	12/13/2024	0	JPY	9,506.000000	0.00	0.00		0.477000	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	(98.23)
		7741.T	01/14/2025	(2,800)	JPY	21,395.000000	(64,380,000.00)	(59,906,000.00)		0.477000	ACT/365	375.68	92.00	(505,453.80)	0.00	(1,956,703.61)
HOYA CORP CMN	SDB3265406650	JP3837800006	01/11/2035	(3,000)	1.000000	20,876.704150	(62,489,223.65)	(58,454,771.62)	(1,451,228.38)	(25.000000)	1	(21.42)	0.00	(54.67)	0.00	(12,661.31)
		5019.T	10/01/2024	(87,600)	JPY	1,029.000000	(86,612,500.00)	(90,140,400.00)		0.477000	ACT/365	550.25	92.00	(93,159.78)	0.00	452,239.59
IDEMITSU KOSAN CO.,LTD. CMN	SDB3260458784	JP3142500002	09/29/2034	(84,500)	1.000000	1,035.233135	(87,499,779.80)	(90,686,422.66)	546,022.66	(25.000000)	1	(623.29)	0.00	(92.51)	0.00	2,926.32
		7013.T	01/07/2025	0	JPY	8,860.000000	0.00	0.00		0.477000	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	632.99
		3291.T	01/22/2025	(8,400)	JPY	2,313.500000	(6,053,400.00)	(19,433,400.00)		0.477000	ACT/365	37.71	92.00	0.00	0.00	(296,714.92)
IIDA GROUP HOLDINGS CMN	SDB3265882599	JP3131090007	01/24/2035	(2,700)	1.000000	2,278.173338	(6,058,456.17)	(19,136,656.04)	(296,743.96)	(25.000000)	1	29.04	0.00	0.00	0.00	(1,919.96)
		9338.T	12/25/2024	(2,300)	JPY	4,275.000000	(8,956,500.00)	(9,832,500.00)		0.477000	ACT/365	(1,489.08)	92.00	0.00	0.00	(226,591.97)
INFORICH CMN	SDB3264649719	JP3153830009	12/27/2034	(2,100)	1.000000	4,187.489703	(8,774,781.99)	(9,631,226.32)	(201,273.68)	(653.571400)	1	(25,318.29)	0.00	0.00	0.00	(1,466.22)
		5076.T	11/18/2024	(3,200)	JPY	1,157.000000	(3,684,800.00)	(3,702,400.00)		0.477000	ACT/365	25.82	92.00	425,360.24	0.00	630,122.68
INFRONEER HOLDINGS INC. CMN	SDB3262741463	JP3153850007	11/16/2034	(3,200)	1.000000	1,221.000000	(3,907,200.00)	(3,907,200.00)	204,800.00	(25.000000)	1	(37.56)	0.00	(37.86)	0.00	4,077.36
		5595.T	11/21/2024	0	JPY	915.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	1,880,327.42	0.00	1,817,707.90
INSTITUTE FOR Q-SHU PIONEERS O CMN	SDB3262936528	JP3244850008	11/22/2034	0	1.000000	0.000000	0.00	0.00	0.00	(2,292.000000)	0	(62,619.52)	0.00	(62,619.52)	0.00	11,761.90
		3099.T	12/18/2024	0	JPY	2,588.500000	0.00	0.00		0.477000	ACT/365	0.00	92.00	1,168,640.16	0.00	1,168,601.60
ISETAN MITSUKOSHI HOLDINGS CMN	SDB3264328897	JP3894900004	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(38.55)	0.00	(38.55)	0.00	7,561.71
		2593.T	11/15/2024	(23,500)	JPY	3,447.000000	(80,440,500.00)	(81,004,500.00)		0.477000	ACT/365	530.51	92.00	0.00	0.00	1,749,671.57
ITO EN, LTD.	SDB3262681149	JP3143000002	11/15/2034	(23,500)	1.000000	3,521.455560	(82,754,205.67)	(82,754,205.67)	1,749,705.67	(25.000000)	1	(34.10)	0.00	0.00	0.00	11,321.66
		8088.T	12/12/2024	0	JPY	1,705.500000	0.00	0.00		0.477000	ACT/365	0.00	92.00	297,072.43	0.00	297,005.80
IWATANI INTERNATIONAL CMN	SDB3264054732	JP3151600008	12/13/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(66.63)	0.00	(66.63)	0.00	1,921.85
		9706.T	09/30/2024	(17,100)	JPY	5,018.000000	(67,584,000.00)	(85,807,800.00)		0.477000	ACT/365	388.95	92.00	118,845.23	0.00	(932,700.63)
JAPAN AIRPORT TERMINAL CMN	SDB3260427113	JP3699400002	09/28/2034	(13,200)	1.000000	4,956.511151	(65,184,112.97)	(84,756,340.69)	(1,051,459.31)	(25.000000)	1	(86.56)	0.00	(9.70)	0.00	(6,035.26)
		7182.T	01/20/2025	0	JPY	1,576.500000	0.00	0.00		0.477000	ACT/365	0.00	92.00	(380,454.14)	0.00	(380,593.56)
JAPAN POST BANK CMN	SDB3265743509	JP3946750001	01/18/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(139.42)	0.00	(139.42)	0.00	(2,462.72)
		5411.T	11/01/2024	(7,900)	JPY	1,788.000000	(6,809,400.00)	(14,125,200.00)		0.477000	ACT/365	44.06	92.00	4,093,002.88	0.00	4,040,306.73
JFE HOLDINGS CMN	SDB3261928013	JP3386030005	11/01/2034	(3,900)	1.000000	1,781.451033	(6,940,050.00)	(14,073,463.16)	(51,736.84)	(25.000000)	1	(959.32)	0.00	(935.39)	0.00	26,143.75

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		1963.T	10/10/2024	(80,500)	JPY	1,337.500000	(96,419,700.00)	(107,668,750.00)		0.477000	ACT/365	609.30	92.00	0.00	0.00	(1,533,866.97)
JGC HOLDINGS CMN	SDB3260760801	JP3667600005	10/12/2034	(73,800)	1.000000	1,318.448988	(97,158,277.06)	(106,135,143.52)	(1,533,606.48)	(25.000000)	1	(260.49)	0.00	0.00	0.00	(9,925.24)
		8282.T	12/16/2024	(49,100)	JPY	1,410.500000	(68,666,350.00)	(69,255,550.00)		0.477000	ACT/365	432.97	92.00	4,404.53	0.00	(131,723.07)
K'S HOLDINGS CMN	SDB3264178810	JP3277150003	12/14/2034	(49,100)	1.000000	1,407.734354	(69,119,756.77)	(69,119,756.77)	(135,793.23)	(25.000000)	1	(334.37)	0.00	(8.56)	0.00	(852.34)
		9468.T	01/09/2025	0	JPY	3,247.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	11,275.34	0.00	11,271.85
KADOKAWA CORPORATION CMN	SDB3265272428	JP3214350005	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(3.49)	0.00	(3.49)	0.00	72.94
		1812.T	10/29/2024	(33,100)	JPY	2,720.000000	(76,925,850.00)	(90,032,000.00)		0.477000	ACT/365	568.74	92.00	12,635,816.39	0.00	17,246,643.46
KAJIMA CMN	SDB3261724255	JP3210200006	10/27/2034	(29,100)	1.000000	2,859.309407	(83,837,100.00)	(94,643,141.38)	4,611,141.38	(25.000000)	1	(314.31)	0.00	(559.44)	0.00	11,598.42
		9503.T	01/07/2025	0	JPY	1,715.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	140,898.12	0.00	140,882.41
KANSAI ELECTRIC POWER COMPANY CMN	SDB3264921669	JP3228600007	01/09/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(15.71)	0.00	(15.71)	0.00	911.61
		4452.T	11/15/2024	(13,400)	JPY	6,082.000000	(46,706,400.00)	(81,498,800.00)		0.477000	ACT/365	325.92	92.00	874,701.91	0.00	2,026,866.22
KAO CORP LTD CMN	SDB3262681154	JP3205800000	11/15/2034	(7,800)	1.000000	6,220.676387	(49,418,969.71)	(83,357,063.59)	1,858,263.59	(25.000000)	1	92.72	(706,192.00)	(34.26)	0.00	13,115.31
		3498.T	09/25/2024	(5,500)	JPY	14,220.000000	(73,299,000.00)	(78,210,000.00)		0.477000	ACT/365	(17,301.03)	92.00	0.00	0.00	(4,312,972.39)
KASUMIGASEKI CAPITAL CMN	SDB3260121466	JP3211050004	09/22/2034	(5,300)	1.000000	13,504.295918	(71,448,811.17)	(74,273,627.55)	(3,936,372.45)	(908.018800)	1	(376,599.94)	0.00	0.00	0.00	(27,908.09)
		9041.T	12/17/2024	0	JPY	3,317.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	152,365.69	0.00	152,340.40
KINTETSU CORP CMN	SDB3264255554	JP3260800002	12/15/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(25.29)	0.00	(25.29)	0.00	985.75
		2503.T	09/25/2024	(133,600)	JPY	1,982.500000	(262,377,500.00)	(264,862,000.00)		0.477000	ACT/365	1,754.66	92.00	746,584.06	0.00	111,137.29
KIRIN HOLDINGS COMPANY, LTD CMN	SDB3260121458	JP3258000003	09/22/2034	(136,300)	1.000000	1,992.606196	(271,780,652.01)	(266,212,187.76)	1,350,187.76	(25.000000)	1	93.47	(1,985,728.00)	(25.03)	0.00	719.14
		4967.T	10/15/2024	(5,800)	JPY	5,784.000000	(31,410,500.00)	(33,547,200.00)		0.477000	ACT/365	228.14	92.00	0.00	0.00	1,853,861.49
KOBAYASHI PHARMACEUTICAL CO CMN	SDB3260961895	JP3301100008	10/12/2034	(5,500)	1.000000	6,147.600964	(33,919,498.48)	(35,656,085.59)	2,108,885.59	(25.000000)	1	91.90	(255,116.00)	0.00	0.00	11,995.84
		3038.T	01/21/2025	(17,600)	JPY	3,460.000000	(40,639,200.00)	(60,896,000.00)		0.477000	ACT/365	255.35	92.00	0.00	0.00	109,377.16
KOBE BUSSAN CMN	SDB3265810051	JP3291200008	01/19/2035	(11,800)	1.000000	3,466.206500	(40,838,545.32)	(61,005,234.40)	109,234.40	(25.000000)	1	142.76	0.00	0.00	0.00	707.75
		3038.T	12/23/2024	0	JPY	3,460.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	9,173.33	0.00	9,165.31
KOBE BUSSAN CMN	SDB3264520305	JP3291200008	12/21/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(8.02)	0.00	(8.02)	0.00	59.31
		5406.T	12/18/2024	0	JPY	1,627.500000	0.00	0.00		0.477000	ACT/365	0.00	92.00	332,994.85	0.00	332,849.87
KOBE STEEL CMN	SDB3264328879	JP3289800009	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(144.99)	0.00	(144.99)	0.00	2,153.78
		6525.T	01/10/2025	0	JPY	2,241.500000	0.00	0.00		0.477000	ACT/365	0.00	92.00	38,415.63	0.00	38,411.27
KOKUSAI ELECTRIC CMN	SDB3265345642	JP3293330001	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(4.36)	0.00	(4.36)	0.00	248.55
		6525.T	01/29/2025	(900)	JPY	2,241.500000	0.00	(2,017,350.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	27,867.05
KOKUSAI ELECTRIC CMN	SDB3266236213	JP3293330001	01/31/2035	0	1.000000	2,272.463391	0.00	(2,045,217.05)	27,867.05	(25.000000)	0	0.00	0.00	0.00	0.00	180.32
		6301.T	01/23/2025	(15,800)	JPY	4,521.000000	(21,164,100.00)	(71,431,800.00)		0.477000	ACT/365	128.22	100.00	0.00	0.00	(393,310.40)
KOMATSU LTD. CMN	SDB3265959660	JP3304200003	01/24/2035	(4,700)	1.000000	4,496.100140	(20,903,441.19)	(71,038,382.20)	(393,417.80)	(25.000000)	1	107.40	0.00	0.00	0.00	(2,545.01)
		4922.T	01/07/2025	(800)	JPY	6,989.000000	(2,748,800.00)	(5,591,200.00)		0.477000	ACT/365	17.24	92.00	0.00	0.00	(37,514.26)
KOSE CORPORATION. CMN	SDB3264921654	JP3283650004	01/09/2035	(400)	1.000000	6,942.107067	(2,759,667.28)	(5,553,685.65)	(37,514.35)	(25.000000)	1	0.09	0.00	0.00	0.00	(242.74)
		6326.T	01/20/2025	(29,400)	JPY	1,920.000000	(47,741,100.00)	(56,448,000.00)		0.477000	ACT/365	282.41	92.00	0.00	0.00	(1,977,919.34)
KUBOTA CORP CMN	SDB3265743533	JP3266400005	01/18/2035	(25,300)	1.000000	1,852.719702	(46,631,618.75)	(54,469,959.23)	(1,978,040.77)	(25.000000)	1	121.43	0.00	0.00	0.00	(12,798.59)
		3549.T	12/27/2024	(7,000)	JPY	3,166.000000	(9,138,000.00)	(22,162,000.00)		0.477000	ACT/365	62.40	92.00	0.00	0.00	(92,078.89)
KUSURI NO AOKI HOLDINGS ORD CMN	SDB3264753536	JP3266190002	12/27/2034	(3,000)	1.000000	3,152.845621	(9,564,532.25)	(22,069,919.35)	(92,080.65)	(25.000000)	1	1.76	0.00	0.00	0.00	(595.82)
		3549.T	11/11/2024	0	JPY	3,166.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	0.00	(12,880.00)	(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	(83.34)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		6971.T	01/10/2025	0	JPY	1,637.500000	0.00	0.00		0.477000	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)	0	(65.55)	0.00	(65.55)	0.00	4,479.94
		9616.T	09/25/2024	(52,000)	JPY	3,027.000000	(146,436,400.00)	(157,404,000.00)		0.477000	ACT/365	927.41	92.00	116,914.99	0.00	(5,412,962.75)
KYORITSU MAINTENANCE CMN	SDB3260121407	JP3253900009	09/22/2034	(50,600)	1.000000	2,920.664721	(147,713,985.95)	(151,874,565.49)	(5,529,434.51)	(25.000000)	1	(443.22)	0.00	(40.80)	0.00	(35,025.84)
		1959.T	01/15/2025	(3,900)	JPY	5,300.000000	(18,336,500.00)	(20,670,000.00)		0.477000	ACT/365	114.42	92.00	0.00	0.00	(190,714.74)
KYUDENKO CORPORATION CMN	SDB3265465925	JP3247050002	01/12/2035	(3,500)	1.000000	5,251.094554	(18,365,606.16)	(20,479,268.76)	(190,731.24)	(25.000000)	1	16.50	0.00	0.00	0.00	(1,234.06)
		9508.T	01/29/2025	(4,000)	JPY	1,370.500000	0.00	(5,482,000.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	(12,755.52)
KYUSHU ELEC POWER CO INC CMN	SDB3266236186	JP3246400000	01/31/2035	0	1.000000	1,367.311119	0.00	(5,469,244.48)	(12,755.52)	(25.000000)	0	0.00	0.00	0.00	0.00	(82.54)
		8918.T	12/23/2024	(862,200)	JPY	8.000000	(6,897,600.00)	(6,897,600.00)		0.477000	ACT/365	(15.26)	92.00	0.00	0.00	(836,055.96)
LAND CMN	SDB3264520313	JP3968800007	12/21/2034	(862,200)	1.000000	7.031177	(6,062,280.46)	(6,062,280.46)	(835,319.54)	(50.000000)	1	(736.43)	0.00	0.00	0.00	(5,409.89)
		8848.T	01/23/2025	(11,000)	JPY	557.000000	(2,789,700.00)	(6,127,000.00)		0.477000	ACT/365	17.63	100.00	0.00	0.00	(40,581.78)
LEOPALACE21 CORPORATION CMN	SDB3265959619	JP3167500002	01/24/2035	(5,100)	1.000000	553.309487	(2,810,917.28)	(6,086,404.36)	(40,595.64)	(25.000000)	1	13.87	0.00	0.00	0.00	(262.59)
		2585.T	09/25/2024	0	JPY	2,226.000000	0.00	0.00		0.477000	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	(2,351.53)
		4912.T	01/16/2025	(1,600)	JPY	1,662.000000	(1,321,600.00)	(2,659,200.00)		0.477000	ACT/365	8.02	92.00	(6,012.34)	0.00	(31,776.16)
LION CORPORATION CMN	SDB3265604039	JP3965400009	01/17/2035	(800)	1.000000	1,645.901343	(1,306,528.40)	(2,633,442.15)	(25,757.85)	(25.000000)	1	(5.96)	0.00	(3.91)	0.00	(205.62)
		5938.T	01/16/2025	0	JPY	1,715.000000	0.00	0.00		0.477000	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	12.08
		8002.T	12/27/2024	0	JPY	2,288.000000	(1,358,400.00)	0.00		0.477000	ACT/365	9.46	92.00	1,058,597.03	0.00	1,058,524.06
MARUBENI CORPORATION CMN	SDB3264753543	JP3877600001	12/27/2034	(600)	1.000000	0.000000	(1,435,500.00)	0.00	0.00	(25.000000)	1	(72.97)	0.00	(72.97)	0.00	6,849.43
		8002.T	01/29/2025	(600)	JPY	2,288.000000	0.00	(1,372,800.00)		0.475981	ACT/365	0.00	92.00	0.00	0.00	3,510.53
MARUBENI CORPORATION CMN	SDB3266236163	JP3877600001	01/31/2035	0	1.000000	2,293.850890	0.00	(1,376,310.53)	3,510.53	(25.000000)	0	0.00	0.00	0.00	0.00	22.72
		8252.T	01/29/2025	(2,900)	JPY	2,586.000000	0.00	(7,499,400.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	(32,535.38)
MARUI GROUP CO LTD CMN	SDB3266236230	JP3870400003	01/31/2035	0	1.000000	2,574.780904	0.00	(7,466,864.62)	(32,535.38)	(25.000000)	0	0.00	0.00	0.00	0.00	(210.53)
		3088.T	11/06/2024	(35,700)	JPY	2,320.000000	(77,929,600.00)	(82,824,000.00)		0.477000	ACT/365	499.25	92.00	2,429,133.28	0.00	1,885,593.68
MATSUKIYOCOCOKARA CMN	SDB3262055918	JP3869010003	11/06/2034	(34,300)	1.000000	2,304.790080	(79,045,866.16)	(82,281,005.87)	(542,994.13)	(25.000000)	1	(545.47)	0.00	(275.13)	0.00	12,201.17
		7261.T	01/29/2025	(900)	JPY	1,052.500000	0.00	(947,250.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	(5,811.20)
MAZDA MOTOR CORP. CMN	SDB3266236229	JP3868400007	01/31/2035	0	1.000000	1,046.043114	0.00	(941,438.80)	(5,811.20)	(25.000000)	0	0.00	0.00	0.00	0.00	(37.60)
		4480.T	01/28/2025	(700)	JPY	3,935.000000	0.00	(2,754,500.00)		0.475981	ACT/365	0.00	92.00	0.00	0.00	(15,178.07)
MEDLEY CMN	SDB3266169771	JP3921310003	01/26/2035	0	1.000000	3,913.317047	0.00	(2,739,321.93)	(15,178.07)	(25.000000)	0	0.00	0.00	0.00	0.00	(98.21)
		4480.T	11/20/2024	0	JPY	3,935.000000	0.00	0.00		0.477000	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	885.33
		4385.T	11/07/2024	(35,200)	JPY	1,854.000000	(57,380,400.00)	(65,260,800.00)		0.477000	ACT/365	343.18	92.00	242,384.57	0.00	(3,212,275.73)
MERCARI CMN	SDB3262179001	JP3921290007	11/08/2034	(32,200)	1.000000	1,755.858109	(56,333,761.19)	(61,806,205.45)	(3,454,594.55)	(25.000000)	1	(65.75)	0.00	(26.41)	0.00	(20,785.78)
		8058.T	01/17/2025	0	JPY	2,486.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	502,413.76	0.00	502,275.63
MITSUBISHI CORP. CMN	SDB3265670275	JP3898400001	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(138.12)	0.00	(138.12)	0.00	3,250.09
		8802.T	01/29/2025	(2,400)	JPY	2,241.000000	0.00	(5,378,400.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	(47,746.51)
MITSUBISHI ESTATE CMN	SDB3266236165	JP3899600005	01/31/2035	0	1.000000	2,221.105619	0.00	(5,330,653.49)	(47,746.51)	(25.000000)	0	0.00	0.00	0.00	0.00	(308.95)
		7211.T	10/15/2024	(38,000)	JPY	451.900000	(17,508,400.00)	(17,172,200.00)		0.477000	ACT/365	114.79	92.00	387,288.24	0.00	1,898,731.01
MITSUBISHI MOTORS CMN	SDB3260962543	JP3899800001	10/12/2034	(36,400)	1.000000	491.673395	(17,959,906.05)	(18,683,589.01)	1,511,389.01	(25.000000)	1	53.76	0.00	(8.17)	0.00	12,286.18

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		8306.T	01/10/2025	0	JPY	1,921.000000	0.00	0.00		0.477000	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	19,523.75
		7003.T	12/19/2024	0	JPY	1,546.000000	0.00	0.00		0.477000	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	1,071.27
		8801.T	01/23/2025	(14,100)	JPY	1,387.500000	(7,355,600.00)	(19,563,750.00)		0.477000	ACT/365	43.74	100.00	(1,175.93)	0.00	(790,727.44)
MITSUI FUDOSAN CO., LTD. CMN	SDB3265959656	JP3893200000	01/24/2035	(5,600)	1.000000	1,331.501564	(7,202,124.29)	(18,774,172.05)	(789,577.95)	(25.000000)	1	26.43	0.00	(0.16)	0.00	(5,116.59)
		9104.T	01/09/2025	0	JPY	5,131.000000	0.00	0.00		0.477000	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	10,172.35
		8411.T	01/14/2025	0	JPY	4,049.000000	0.00	0.00		0.477000	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	1,486.76
		8411.T	01/20/2025	0	JPY	4,049.000000	0.00	0.00		0.477000	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	842.07
		6269.T	09/25/2024	(8,700)	JPY	3,300.000000	(28,095,500.00)	(28,710,000.00)		0.477000	ACT/365	170.59	92.00	0.00	0.00	182,810.14
MODEC CMN	SDB3260121485	JP3888250002	09/22/2034	(8,300)	1.000000	3,345.782053	(27,778,390.31)	(29,108,303.86)	398,303.86	(25.000000)	1	(213.72)	(215,280.00)	0.00	0.00	1,182.92
		3994.T	09/25/2024	(7,600)	JPY	4,227.000000	(22,310,400.00)	(32,125,200.00)		0.477000	ACT/365	197.68	92.00	192,449.71	0.00	3,295,182.38
MONEY FORWARD, INC. CMN	SDB3260121421	JP3869960009	09/22/2034	(5,600)	1.000000	4,635.233478	(26,819,720.99)	(35,227,774.43)	3,102,574.43	(25.000000)	1	158.24	0.00	(4.11)	0.00	21,322.24
		6981.T	01/08/2025	0	JPY	2,516.000000	0.00	0.00		0.477000	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	1,971.32
		6268.T	12/19/2024	0	JPY	2,795.500000	0.00	0.00		0.477000	ACT/365	0.00	92.00	219,161.97	0.00	97,670.33
NABTESCO CMN	SDB3264390158	JP3651210001	12/20/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(51.64)	(121,440.00)	(51.64)	0.00	632.00
		7014.T	12/19/2024	(10,400)	JPY	1,916.000000	(16,343,600.00)	(19,926,400.00)		0.477000	ACT/365	(606.75)	92.00	(317,272.62)	0.00	(1,177,196.53)
NAMURA SHIPBUILDING CO., LTD. CMN	SDB3264390143	JP3651400008	12/20/2034	(9,100)	1.000000	1,835.124550	(16,544,705.90)	(19,085,295.32)	(841,104.68)	(183.791200)	1	(18,819.24)	0.00	(4,446.15)	0.00	(7,617.32)
		6701.T	12/20/2024	0	JPY	12,940.000000	0.00	0.00		0.477000	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	4,770.14
		3659.T	12/09/2024	0	JPY	2,077.000000	0.00	0.00		0.477000	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	10,042.31
		3186.T	01/10/2025	(25,700)	JPY	1,430.000000	(31,875,200.00)	(36,751,000.00)		0.477000	ACT/365	(369.04)	92.00	0.00	0.00	217,713.09
NEXTAGE CO. LTD. CMN	SDB3265345643	JP3758210003	01/11/2035	(22,400)	1.000000	1,438.676908	(32,246,103.87)	(36,973,996.53)	222,996.53	(90.513300)	1	(5,283.44)	0.00	0.00	0.00	1,408.76
		3186.T	10/29/2024	0	JPY	1,430.000000	0.00	0.00		0.477000	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	(4,380.87)
		6594.T	01/10/2025	0	JPY	2,807.000000	0.00	0.00		0.477000	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	39,365.92
		6849.T	10/10/2024	0	JPY	2,220.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	952,424.77	0.00	952,128.28
NIHON KOHDEN CORP. CMN	SDB3260760809	JP3706800004	10/12/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(296.49)	0.00	(296.49)	0.00	6,160.97
		7974.T	01/29/2025	(4,400)	JPY	9,793.000000	0.00	(43,089,200.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	302,579.35
NINTENDO CO., LTD. CMN CLASS A	SDB3266236199	JP3756600007	01/31/2035	0	1.000000	9,861.768034	0.00	(43,391,779.35)	302,579.35	(25.000000)	0	0.00	0.00	0.00	0.00	1,957.91
		7974.T	01/20/2025	0	JPY	9,793.000000	0.00	0.00		0.477000	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	7,820.41
		5214.T	09/25/2024	0	JPY	3,485.000000	(68,480,000.00)	0.00		0.477000	ACT/365	412.04	92.05	(2,132,834.12)	0.00	(3,533,611.59)
NIPPON ELEC GLASS CO LTD	SDB3260121508	JP3733400000	09/22/2034	(20,000)	1.000000	0.000000	(67,420,000.00)	0.00	0.00	(25.000000)	1	(625.48)	(1,400,151.99)	(230.60)	0.00	(22,865.06)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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	01/24/2025	0	JPY	3,173.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	1,735.30	0.00	1,727.09
NIPPON STEEL CMN	SDB3266038184	JP3381000003	01/24/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(8.21)	0.00	(8.21)	0.00	11.18
		5401.T	12/30/2024	0	JPY	3,173.000000	0.00	0.00		0.477000	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	2,536.15
		7201.T	12/23/2024	0	JPY	422.600000	0.00	0.00		0.477000	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	7,023.72
		9843.T	01/15/2025	0	JPY	18,240.000000	(53,751,500.00)	0.00		0.477000	ACT/365	352.52	92.00	331,212.57	0.00	331,283.95
NITORI CO LTD CMN	SDB3265465923	JP3756100008	01/12/2035	(2,900)	1.000000	0.000000	(55,146,804.11)	0.00	0.00	(25.000000)	1	71.38	0.00	71.38	0.00	2,143.65
		6254.T	09/25/2024	0	JPY	2,480.000000	0.00	0.00		0.477000	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)	0	(53,927.80)	0.00	(53,927.80)	0.00	(114,874.73)
		3231.T	01/29/2025	(700)	JPY	4,115.000000	0.00	(2,880,500.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	(21,285.86)
NOMURA REAL ESTATE HOLDINGS CMN	SDB3266236174	JP3762900003	01/31/2035	0	1.000000	4,084.591627	0.00	(2,859,214.14)	(21,285.86)	(25.000000)	0	0.00	0.00	0.00	0.00	(137.74)
		9613.T	01/16/2025	0	JPY	3,028.000000	0.00	0.00		0.477000	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	265.44
		3861.T	10/01/2024	(46,200)	JPY	629.200000	(25,280,190.00)	(29,069,040.00)		0.477000	ACT/365	144.77	92.00	79,246.06	0.00	(939,471.80)
OJI HOLDINGS CMN	SDB3260458794	JP3174410005	09/29/2034	(40,300)	1.000000	607.154397	(24,327,116.98)	(28,050,533.16)	(1,018,506.84)	(25.000000)	1	(211.02)	0.00	(86.90)	0.00	(6,079.07)
		7733.T	12/16/2024	0	JPY	2,367.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	1,918,797.64	0.00	1,918,261.51
OLYMPUS CMN	SDB3264178805	JP3201200007	12/14/2034	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(536.13)	0.00	(536.13)	0.00	12,412.56
		6645.T	01/22/2025	(19,900)	JPY	5,125.000000	(52,665,600.00)	(101,987,500.00)		0.477000	ACT/365	328.39	92.00	0.00	0.00	(145,992.24)
OMRON CORPORATION CMN	SDB3265882581	JP3197800000	01/24/2035	(10,400)	1.000000	5,117.652256	(52,730,572.29)	(101,841,279.89)	(146,220.11)	(25.000000)	1	227.88	0.00	0.00	0.00	(944.68)
		6645.T	12/11/2024	0	JPY	5,125.000000	0.00	0.00		0.477000	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	75,518.86
		3288.T	01/16/2025	(6,100)	JPY	5,114.000000	(17,850,000.00)	(31,195,400.00)		0.477000	ACT/365	112.22	92.00	0.00	0.00	(24,461.48)
OPEN HOUSE GROUP CO., LTD. CMN	SDB3265604071	JP3173540000	01/17/2035	(3,500)	1.000000	5,109.979305	(17,942,133.68)	(31,170,873.76)	(24,526.24)	(25.000000)	1	64.76	0.00	0.00	0.00	(158.28)
		6368.T	09/25/2024	(7,100)	JPY	8,050.000000	(61,670,000.00)	(57,155,000.00)		0.477000	ACT/365	329.10	92.00	(48,056.42)	0.00	1,175,943.52
ORGANO CORPORATION CMN	SDB3260121470	JP3201600008	09/22/2034	(7,000)	1.000000	8,222.511225	(57,504,886.58)	(58,379,829.70)	1,224,829.70	(25.000000)	1	(829.76)	0.00	(13.84)	0.00	7,609.22
		4661.T	12/23/2024	(48,900)	JPY	3,529.000000	(155,805,000.00)	(172,568,100.00)		0.477000	ACT/365	1,004.58	92.00	175,610.37	0.00	(6,970,695.50)
ORIENTAL LAND CO CMN	SDB3264520326	JP3198900007	12/21/2034	(47,000)	1.000000	3,382.860825	(158,529,365.25)	(165,421,894.37)	(7,146,205.63)	(25.000000)	1	(100.24)	0.00	(65.86)	0.00	(45,105.51)
		8591.T	01/27/2025	0	JPY	3,304.000000	(14,955,127.85)	0.00		0.477000	ACT/365	93.01	100.00	63,359.95	0.00	63,452.96
ORIX CMN	SDB3266102884	JP3200450009	01/25/2035	(4,500)	1.000000	0.000000	(14,955,127.85)	0.00	0.00	(25.000000)	1	93.01	0.00	187.18	0.00	410.59
		9532.T	12/17/2024	(17,600)	JPY	3,080.000000	(54,390,000.00)	(54,208,000.00)		0.477000	ACT/365	418.76	92.00	179,964.32	0.00	6,832,000.04
OSAKA GAS CO., LTD. CMN	SDB3264255517	JP3180400008	12/15/2034	(17,500)	1.000000	3,457.947719	(60,550,000.00)	(60,859,879.86)	6,651,879.86	(25.000000)	1	155.86	0.00	(11.77)	0.00	44,208.05
		7956.T	01/16/2025	0	JPY	1,476.000000	0.00	0.00		0.477000	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	(17.47)
		4165.T	01/08/2025	(17,500)	JPY	850.000000	(11,001,400.00)	(14,875,000.00)		0.477000	ACT/365	(596.47)	92.00	0.00	0.00	759,056.43
PLAID INC. (JAPAN) CMN	SDB3265201672	JP3833270006	01/11/2035	(13,400)	1.000000	893.867609	(12,189,907.60)	(15,642,683.16)	767,683.16	(250.746200)	1	(8,626.73)	0.00	0.00	0.00	4,911.65
		4927.T	12/24/2024	(7,100)	JPY	1,438.500000	(9,418,000.00)	(10,213,350.00)		0.477000	ACT/365	(127.30)	92.00	3,540.94	0.00	(236,340.61)
POLA ORBIS HOLDINGS CMN	SDB3264583138	JP3855900001	12/22/2034	(6,800)	1.000000	1,407.888162	(9,567,933.78)	(9,996,005.95)	(217,344.05)	(97.794100)	1	(2,573.51)	(19,964.00)	(38.59)	0.00	(1,529.30)
		5838.T	11/19/2024	(2,500)	JPY	4,516.000000	(12,462,800.00)	(11,290,000.00)		0.477000	ACT/365	80.82	92.00	(16,988.39)	0.00	83,456.87
RAKUTEN BANK CMN	SDB3262800195	JP3967220009	11/17/2034	(2,800)	1.000000	4,556.207262	(12,716,518.15)	(11,390,518.15)	100,518.15	(25.000000)	1	(72.89)	0.00	(54.69)	0.00	540.03

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		4755.T	01/09/2025	(34,000)	JPY	947.100000	(48,273,200.00)	(32,201,400.00)		0.477000	ACT/365	294.71	92.00	911,290.28	0.00	(421,530.84)
RAKUTEN GROUP CMN	SDB3265272399	JP3967200001	01/11/2035	(52,700)	1.000000	907.906489	(47,851,432.76)	(30,868,820.61)	(1,332,579.39)	(25.000000)	1	(241.73)	0.00	(238.00)	0.00	(2,727.61)
		8876.T	01/22/2025	(5,700)	JPY	1,851.000000	(3,491,250.00)	(10,550,700.00)		0.477000	ACT/365	21.45	92.00	0.00	0.00	(55,667.03)
RELO GROUP, INC. CMN	SDB3265882570	JP3755200007	01/24/2035	(1,900)	1.000000	1,841.231189	(3,471,224.36)	(10,495,017.78)	(55,682.22)	(25.000000)	1	15.19	0.00	0.00	0.00	(360.21)
		6723.T	01/23/2025	(41,800)	JPY	2,118.500000	(48,858,750.00)	(88,553,300.00)		0.477000	ACT/365	304.27	92.00	0.00	0.00	1,727,825.53
RENESAS ELECTRONICS CMN	SDB3265959620	JP3164720009	01/24/2035	(22,500)	1.000000	2,159.828501	(48,889,971.95)	(90,280,831.36)	1,727,531.36	(25.000000)	1	294.17	0.00	0.00	0.00	11,180.30
		6723.T	01/10/2025	0	JPY	2,118.500000	0.00	0.00		0.477000	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	5,178.44
		4681.T	09/25/2024	(25,100)	JPY	3,102.000000	(75,940,200.00)	(77,860,200.00)		0.477000	ACT/365	487.61	92.05	20,819.67	0.00	813,568.93
RESORTTRUST INC CMN	SDB3260121526	JP3974450003	09/22/2034	(24,600)	1.000000	3,133.590130	(77,112,712.40)	(78,653,112.26)	792,912.26	(25.000000)	1	(163.01)	0.00	(1.86)	0.00	5,264.39
		5947.T	10/01/2024	(22,600)	JPY	3,418.000000	(74,414,400.00)	(77,246,800.00)		0.477000	ACT/365	432.39	92.04	44,521.62	0.00	(3,753,213.26)
RINNAI CORP. CMN	SDB3260458771	JP3977400005	09/29/2034	(22,200)	1.000000	3,249.976254	(72,087,351.89)	(73,449,463.35)	(3,797,336.65)	(25.000000)	1	(398.23)	0.00	(10.35)	0.00	(24,286.04)
		6963.T	01/29/2025	(3,600)	JPY	1,529.000000	0.00	(5,504,400.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	9,841.55
ROHM CO LTD ORD CMN	SDB3266236231	JP3982800009	01/31/2035	0	1.000000	1,531.733764	0.00	(5,514,241.55)	9,841.55	(25.000000)	0	0.00	0.00	0.00	0.00	63.68
		6963.T	01/08/2025	0	JPY	1,529.000000	0.00	0.00		0.477000	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	4,970.67
		6323.T	01/08/2025	(5,300)	JPY	1,732.000000	(9,288,000.00)	(9,179,600.00)		0.477000	ACT/365	55.84	92.00	(74,735.20)	0.00	(21,175.29)
RORZE CMN	SDB3265201688	JP3982200002	01/11/2035	(5,400)	1.000000	1,706.153244	(9,140,755.81)	(9,042,612.19)	(136,987.81)	(25.000000)	1	(29.28)	0.00	(10.21)	0.00	(1,370.19)
		4680.T	12/19/2024	0	JPY	1,277.000000	0.00	0.00		0.477000	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	(21.43)
		7453.T	01/29/2025	(900)	JPY	3,960.000000	0.00	(3,564,000.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	(831.62)
RYOHIN KEIKAKU CMN	SDB3266236210	JP3976300008	01/31/2035	0	1.000000	3,959.075977	0.00	(3,563,168.38)	(831.62)	(25.000000)	0	0.00	0.00	0.00	0.00	(5.38)
		3778.T	01/29/2025	(400)	JPY	4,240.000000	0.00	(1,696,000.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	34,887.48
SAKURA INTERNET INC. CMN	SDB3266236215	JP3317300006	01/31/2035	0	1.000000	4,327.218712	0.00	(1,730,887.48)	34,887.48	(1,125.000000)	0	0.00	0.00	0.00	0.00	225.75
		3778.T	01/09/2025	0	JPY	4,240.000000	0.00	0.00		0.477000	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	1,687.23
		6417.T	10/15/2024	(14,200)	JPY	2,105.000000	(28,877,250.00)	(29,891,000.00)		0.477000	ACT/365	184.76	92.00	0.00	0.00	14,604.00
SANKYO CO., LTD.	SDB3260961779	JP3326410002	10/12/2034	(13,900)	1.000000	2,106.030703	(29,272,477.14)	(29,905,635.98)	14,635.98	(25.000000)	1	(31.98)	0.00	0.00	0.00	94.50
		8136.T	10/10/2024	(4,400)	JPY	5,516.000000	(6,610,800.00)	(24,270,400.00)		0.477000	ACT/365	40.93	92.00	2,534,363.96	0.00	2,559,637.45
SANRIO CO LTD	SDB3260760905	JP3343200006	10/12/2034	(1,200)	1.000000	5,521.782904	(6,596,995.28)	(24,295,844.78)	25,444.78	(25.000000)	1	(171.28)	0.00	(177.58)	0.00	16,562.73
		2501.T	11/18/2024	0	JPY	7,145.000000	(2,700,000.00)	0.00		0.477000	ACT/365	24.99	92.00	2,110,764.05	0.00	2,024,701.97
SAPPORO HOLDINGS CMN	SDB3262741487	JP3320800000	11/16/2034	(400)	1.000000	0.000000	(3,327,200.00)	0.00	0.00	(25.000000)	1	49.92	(86,112.00)	49.92	0.00	13,101.31
		4887.T	09/25/2024	(41,300)	JPY	2,031.500000	(83,157,550.00)	(83,900,950.00)		0.477000	ACT/365	591.38	92.06	207,833.90	0.00	5,142,920.57
SAWAI GROUP HOLDINGS CO.,LTD. CMN	SDB3260121384	JP3323040000	09/22/2034	(41,300)	1.000000	2,151.000000	(88,836,300.00)	(88,836,300.00)	4,935,350.00	(25.000000)	1	(263.33)	0.00	(32.76)	0.00	33,278.47
		8473.T	01/10/2025	(3,700)	JPY	4,151.000000	(16,654,200.00)	(15,358,700.00)		0.477000	ACT/365	101.32	92.00	212,902.81	0.00	(277,964.47)
SBI HOLDINGS, INC. CMN	SDB3265345666	JP3436120004	01/11/2035	(4,100)	1.000000	4,018.333386	(16,481,768.62)	(14,867,833.53)	(490,866.47)	(25.000000)	1	(0.81)	0.00	(31.48)	0.00	(1,798.63)
		7163.T	10/03/2024	(6,500)	JPY	3,925.000000	(25,155,000.00)	(25,512,500.00)		0.477000	ACT/365	153.76	92.00	(30,797.60)	0.00	(582,919.47)
SBI SUMISHIN NET BANK CMN	SDB3260599733	JP3400650002	10/04/2034	(6,500)	1.000000	3,840.086156	(24,949,585.36)	(24,960,560.01)	(551,939.99)	(25.000000)	1	(181.88)	0.00	(23.99)	0.00	(3,771.92)
		7735.T	01/14/2025	(3,200)	JPY	10,700.000000	(41,058,000.00)	(34,240,000.00)		0.477000	ACT/365	229.61	92.00	(264,678.86)	0.00	515,082.14
SCREEN HOLDINGS CMN	SDB3265406635	JP3494600004	01/11/2035	(3,600)	1.000000	10,943.663616	(39,088,334.09)	(35,019,723.57)	779,723.57	(25.000000)	1	37.43	0.00	(7.79)	0.00	3,332.96

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Business Date: Jan 27, 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>																
		6460.T	01/24/2025	(3,500)	JPY	2,882.500000	(3,679,650.00)	(10,088,750.00)		0.477000	ACT/365	22.60	92.00	(18,993.70)	0.00	(123,080.91)
SEGA SAMMY HOLDINGS, INC. CMN	SDB3266038200	JP3419050004	01/24/2035	(1,300)	1.000000	2,852.756317	(3,657,812.23)	(9,984,647.11)	(104,102.89)	(25.000000)	1	15.68	0.00	4.83	0.00	(796.42)
		6460.T	12/19/2024	0	JPY	2,882.500000	0.00	0.00		0.477000	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	19,160.98
		4204.T	01/07/2025	0	JPY	2,440.000000	0.00	0.00		0.477000	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	352.19
		1928.T	12/09/2024	(18,600)	JPY	3,658.000000	(59,023,600.00)	(68,038,800.00)		0.477000	ACT/365	403.95	92.00	548,429.48	0.00	2,358,329.57
SEKISUI HOUSE, LTD. CMN	SDB3263707268	JP3420600003	12/07/2034	(16,400)	1.000000	3,755.311634	(61,844,965.84)	(69,848,796.39)	1,809,996.39	(25.000000)	1	(96.30)	0.00	(56.40)	0.00	15,260.12
		3382.T	01/16/2025	0	JPY	2,435.000000	(41,174,000.00)	0.00		0.477000	ACT/365	259.60	92.00	(221,114.45)	0.00	(221,322.35)
SEVEN & I HOLDINGS CMN	SDB3265604067	JP3422950000	01/17/2035	(17,000)	1.000000	0.000000	(41,444,038.27)	0.00	0.00	(25.000000)	1	(207.91)	0.00	(24.42)	0.00	(1,432.12)
		9143.T	01/10/2025	0	JPY	1,471.500000	0.00	0.00		0.477000	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	1,181.79
		7309.T	12/25/2024	0	JPY	21,935.000000	0.00	0.00		0.477000	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	935.10
		7309.T	01/22/2025	0	JPY	21,935.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	23,462.64	0.00	23,449.65
SHIMANO CORPORATION CMN	SDB3265882566	JP3358000002	01/24/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(13.00)	0.00	(13.00)	0.00	151.74
		7309.T	01/29/2025	(100)	JPY	21,935.000000	0.00	(2,193,500.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	(24,141.02)
SHIMANO CORPORATION CMN	SDB3266236169	JP3358000002	01/31/2035	0	1.000000	21,693.589825	0.00	(2,169,358.98)	(24,141.02)	(25.000000)	0	0.00	0.00	0.00	0.00	(156.21)
		1803.T	01/14/2025	(27,800)	JPY	1,333.500000	(28,263,600.00)	(37,071,300.00)		0.477000	ACT/365	165.50	92.00	0.00	0.00	(1,404,360.71)
SHIMIZU CORP CMN	SDB3265406641	JP3358800005	01/11/2035	(21,600)	1.000000	1,282.983148	(27,477,113.88)	(35,666,931.50)	(1,404,368.50)	(25.000000)	1	7.78	0.00	0.00	0.00	(9,087.24)
		6967.T	11/28/2024	(13,300)	JPY	5,868.000000	(67,263,500.00)	(78,044,400.00)		0.477000	ACT/365	411.22	92.00	(46,514.26)	0.00	(797,366.02)
SHINKO ELEC IND CO LTD CMN	SDB3263242782	JP3375800004	11/29/2034	(11,500)	1.000000	5,811.569093	(66,719,993.36)	(77,293,868.93)	(750,531.07)	(25.000000)	1	(320.69)	0.00	(14.34)	0.00	(5,159.54)
		4911.T	11/15/2024	(32,100)	JPY	2,643.000000	(82,848,000.00)	(84,840,300.00)		0.477000	ACT/365	590.94	92.00	2,048,616.15	0.00	5,404,029.27
SHISEIDO CO., LTD. CMN	SDB3262681161	JP3351600006	11/15/2034	(32,000)	1.000000	2,769.449777	(88,639,854.70)	(88,899,337.83)	4,059,037.83	(25.000000)	1	175.29	(703,800.00)	(70.88)	0.00	34,968.03
		9984.T	01/27/2025	(500)	JPY	9,681.000000	(5,344,652.58)	(4,840,500.00)		0.477000	ACT/365	33.24	92.00	0.00	0.00	504,185.81
SOFTBANK GROUP CORP. CMN	SDB3266102846	JP3436100006	01/25/2035	(500)	1.000000	10,689.305150	(5,344,652.58)	(5,344,652.58)	504,152.58	(25.000000)	1	33.24	0.00	0.00	0.00	3,262.45
		9984.T	01/09/2025	0	JPY	9,681.000000	0.00	0.00		0.477000	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	698.21
		2768.T	11/29/2024	(7,500)	JPY	3,193.000000	(21,969,600.00)	(23,947,500.00)		0.477000	ACT/365	135.43	92.00	0.00	0.00	(152,131.37)
SOJITZ CORPORATION CMN	SDB3263308393	JP3663900003	11/29/2034	(6,900)	1.000000	3,172.720151	(21,877,925.78)	(23,795,401.13)	(152,098.87)	(25.000000)	1	(32.50)	0.00	0.00	0.00	(984.40)
		9684.T	09/25/2024	(4,700)	JPY	6,222.000000	(27,922,500.00)	(29,243,400.00)		0.477000	ACT/365	170.71	92.00	(110,726.35)	0.00	(418,721.61)
SQUARE ENIX HOLDINGS CO., LTD. CMN	SDB3260121471	JP3164630000	09/22/2034	(4,500)	1.000000	6,156.527112	(27,696,957.95)	(28,935,677.42)	(307,722.58)	(25.000000)	1	(272.69)	0.00	(109.89)	0.00	(2,709.44)
		7270.T	01/23/2025	(5,600)	JPY	2,701.500000	(8,149,500.00)	(15,128,400.00)		0.477000	ACT/365	48.62	92.00	0.00	0.00	(124,089.97)
SUBARU CORPORATION CMN	SDB3265959611	JP3814800003	01/24/2035	(3,000)	1.000000	2,679.334760	(7,991,330.53)	(15,004,274.66)	(124,125.34)	(25.000000)	1	35.37	0.00	0.00	0.00	(802.95)
		7270.T	12/23/2024	0	JPY	2,701.500000	0.00	0.00		0.477000	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	305.90
		3436.T	01/08/2025	(24,200)	JPY	1,216.000000	(21,169,200.00)	(29,427,200.00)		0.477000	ACT/365	125.42	92.00	253,143.79	0.00	(644,585.90)
SUMCO CMN	SDB3265201668	JP3322930003	01/11/2035	(17,700)	1.000000	1,178.906561	(20,692,198.23)	(28,529,538.77)	(897,661.23)	(25.000000)	1	(68.45)	0.00	(42.28)	0.00	(4,170.94)
		4005.T	01/29/2025	(7,000)	JPY	338.900000	0.00	(2,372,300.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	18,134.61
SUMITOMO CHEMICAL COMPANY CMN	SDB3266236236	JP3401400001	01/31/2035	0	1.000000	341.490659	0.00	(2,390,434.61)	18,134.61	(25.000000)	0	0.00	0.00	0.00	0.00	117.34

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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<b>066831553 (Cont.)</b>																
<b>JPY (Cont.)</b>																
<b>Short (Cont.)</b>																
		4005.T	01/14/2025	0	JPY	338.900000	0.00	0.00		0.477000	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	93.70
		8053.T	12/03/2024	(3,200)	JPY	3,320.000000	(8,543,600.00)	(10,624,000.00)		0.477000	ACT/365	57.96	92.00	41,079.86	0.00	325,338.43
SUMITOMO CORPORATION CMN	SDB3263426690	JP3404600003	12/01/2034	(2,600)	1.000000	3,408.834464	(8,912,800.00)	(10,908,270.29)	284,270.29	(25.000000)	1	(11.72)	0.00	(6.25)	0.00	2,105.18
		4506.T	09/26/2024	(64,400)	JPY	570.000000	(31,737,600.00)	(36,708,000.00)		0.477000	ACT/365	204.78	92.00	0.00	0.00	(446,017.14)
SUMITOMO DAINIPPON PHARMA CMN	SDB3260264477	JP3495000006	09/27/2034	(57,600)	1.000000	563.075852	(32,303,642.16)	(36,262,084.84)	(445,915.16)	(25.000000)	1	(101.99)	0.00	0.00	0.00	(2,886.06)
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN	SDB3266102828	JP3407400005	01/27/2025	(5,300)	JPY	2,856.500000	(6,332,138.38)	(15,139,450.00)		0.477000	ACT/365	39.38	100.00	0.00	0.00	741,007.09
		1911.T	01/25/2035	(2,100)	1.000000	2,996.305227	(6,332,138.38)	(15,880,417.71)	740,967.71	(25.000000)	1	39.38	0.00	0.00	0.00	4,794.86
SUMITOMO FORESTRY CO LTD CMN	SDB3265670289	JP3409800004	01/17/2025	(9,500)	JPY	5,334.000000	(68,125,200.00)	(50,673,000.00)		0.477000	ACT/365	443.61	92.00	(624,042.89)	0.00	(605,011.65)
		5713.T	01/17/2035	(13,200)	1.000000	5,335.983426	(69,650,272.43)	(50,691,842.55)	18,842.55	(25.000000)	1	188.70	0.00	(13.60)	0.00	(3,914.87)
SUMITOMO METAL MNG CMN	SDB3264120677	JP3402600005	12/13/2024	0	1.000000	3,635.000000	0.00	0.00	0.00	0.477000	ACT/365	0.00	92.00	121,715.56	0.00	121,650.72
		8316.T	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	787.17
SUMITOMO MITSUI FIN GROUP, INC CMN	SDB3265345644	JP3890350006	01/10/2025	0	JPY	3,808.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	2,603,475.48	0.00	2,603,314.92
		8309.T	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	16,845.36
SUMITOMO MITSUI TRUST GROUP CMN	SDB3265882580	JP3892100003	01/22/2025	0	JPY	3,788.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	157,893.06	0.00	157,841.74
		8830.T	01/24/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(51.33)	0.00	(51.33)	0.00	1,021.35
SUMITOMO REALTY & DEV CO LTD CMN	SDB3266236228	JP3409000001	01/29/2025	(200)	JPY	5,132.000000	0.00	(1,026,400.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	2,033.15
		2587.T	01/31/2035	0	1.000000	5,142.165738	0.00	(1,028,433.15)	2,033.15	(25.000000)	0	0.00	0.00	0.00	0.00	13.16
SUNTORY BEVERAGE & FOOD CMN	SDB3265670286	JP3336560002	01/17/2025	0	JPY	4,840.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	26,890.90	0.00	26,876.52
		9229.T	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(14.38)	0.00	(14.38)	0.00	173.91
SUNWELS CMN	SDB3264649714	JP3324410004	12/25/2024	0	JPY	626.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	853,926.47	0.00	844,978.81
		7269.T	12/27/2034	0	1.000000	0.000000	0.00	0.00	0.00	(50.000000)	0	(8,947.66)	0.00	(8,947.66)	0.00	5,467.63
SUZUKI MOTOR CORP CMN	SDB3266169784	JP3397200001	01/28/2025	(3,600)	JPY	1,869.500000	0.00	(6,730,200.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	17,211.39
		6869.T	01/26/2035	0	1.000000	1,874.280942	0.00	(6,747,411.39)	17,211.39	(25.000000)	0	0.00	0.00	0.00	0.00	111.37
SYSMEX CORP CMN	SDB3265604049	JP3351100007	01/16/2025	0	JPY	3,009.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	43,599.97	0.00	43,585.26
		5233.T	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	282.03
TAIHEIYO CEMENT CORPORATION CMN	SDB3260121509	JP3449020001	09/25/2024	(23,600)	JPY	3,987.000000	(91,055,400.00)	(94,093,200.00)		0.477000	ACT/365	487.31	92.10	514,730.95	0.00	(8,925,806.05)
		1801.T	09/22/2034	(23,700)	1.000000	3,587.000000	(85,011,900.00)	(84,653,200.00)	(9,440,000.00)	(25.000000)	1	(537.01)	0.00	(64.80)	0.00	(57,756.51)
TAISEI CORPORATION CMN	SDB3265604068	JP3443600006	01/16/2025	0	JPY	6,495.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	92,579.97	0.00	92,522.92
		6976.T	01/17/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(57.05)	0.00	(57.05)	0.00	598.69
TAIYO YUDEN CMN	SDB3260760787	JP3452000007	10/10/2024	(14,900)	JPY	2,277.500000	(35,662,550.00)	(33,934,750.00)		0.477000	ACT/365	221.20	92.00	(18,784.66)	0.00	(151,760.82)
		8233.T	10/12/2034	(15,700)	1.000000	2,268.591789	(35,617,217.65)	(33,802,017.65)	(132,732.35)	(25.000000)	1	(243.81)	0.00	(47.32)	0.00	(982.00)
TAKASHIMAYA CO LTD CMN	SDB3264390204	JP3456000003	12/19/2024	(2,800)	JPY	1,256.500000	(3,095,000.00)	(3,518,200.00)		0.477000	ACT/365	20.10	92.00	113,828.78	0.00	130,931.99
		6266.T	12/20/2034	(2,500)	1.000000	1,262.616287	(3,160,000.00)	(3,535,325.60)	17,125.60	(25.000000)	1	(22.39)	0.00	(14.32)	0.00	847.23
TAZMO CO., LTD. CMN	SDB3265201695	JP3468000009	01/08/2025	0	JPY	2,088.000000	0.00	0.00		0.477000	ACT/365	0.00	92.00	16,289.78	0.00	9,973.99
		6762.T	01/11/2035	0	1.000000	0.000000	0.00	0.00	0.00	(517.647000)	0	(6,315.78)	0.00	(6,315.78)	0.00	64.54
TDK CORP CMN	SDB3264921644	JP3538800008	01/07/2025	0	JPY	1,909.500000	0.00	0.00		0.477000	ACT/365	0.00	92.00	90,476.88	0.00	90,474.58
		3401.T	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	585.44
TEIJIN LTD CMN	SDB3264390198	JP3544000007	12/19/2024	(25,100)	JPY	1,336.500000	(13,539,350.00)	(33,546,150.00)		0.477000	ACT/365	84.92	92.00	107,156.95	0.00	(118,238.72)
		1327.T	12/20/2034	(10,300)	1.000000	1,327.522057	(13,593,785.97)	(33,320,803.64)	(225,346.36)	(25.000000)	1	(49.31)	0.00	(16.44)	0.00	(765.09)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		4543.T	01/29/2025	(4,800)	JPY	3,056.000000	0.00	(14,668,800.00)		0.475981	ACT/365	0.00	92.00	0.00	0.00	115,538.96
TERUMO CORP CMN	SDB3266236216	JP3546800008	01/31/2035	0	1.000000	3,080.070616	0.00	(14,784,338.96)	115,538.96	(25.000000)	0	0.00	0.00	0.00	0.00	747.62
		4543.T	01/27/2025	0	JPY	3,056.000000	(903,441.27)	0.00		0.477000	ACT/365	5.62	92.00	(6,617.88)	0.00	(6,612.26)
TERUMO CORP CMN	SDB3266102840	JP3546800008	01/25/2035	(300)	1.000000	0.000000	(903,441.27)	0.00	0.00	(25.000000)	1	5.62	0.00	5.62	0.00	(42.79)
		4543.T	12/19/2024	0	JPY	3,056.000000	0.00	0.00	0.00	0.477000	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	3,034.54
		4543.T	01/17/2025	0	JPY	3,056.000000	0.00	0.00	0.00	0.477000	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	528.21
		6481.T	11/19/2024	0	JPY	3,789.000000	0.00	0.00	0.00	0.477000	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	(108.22)
		9533.T	12/23/2024	(4,600)	JPY	3,870.000000	(10,111,400.00)	(17,802,000.00)		0.477000	ACT/365	67.62	92.00	0.00	0.00	434,403.39
TOHO GAS CO., LTD. CMN	SDB3264520301	JP3600200004	12/21/2034	(2,600)	1.000000	3,964.430513	(10,473,984.95)	(18,236,380.36)	434,380.36	(25.000000)	1	23.03	0.00	0.00	0.00	2,810.91
		9506.T	12/05/2024	(23,700)	JPY	1,133.000000	(21,625,650.00)	(26,852,100.00)		0.477000	ACT/365	145.77	92.00	260,685.69	0.00	861,344.79
TOHOKU ELECTRIC POWER CO INC CMN	SDB3263589455	JP3605400005	12/06/2034	(19,300)	1.000000	1,158.344126	(22,488,428.49)	(27,452,755.79)	600,655.79	(25.000000)	1	3.31	0.00	(13.86)	0.00	5,573.53
		8035.T	01/21/2025	0	JPY	25,805.000000	0.00	0.00	0.00	0.477000	ACT/365	0.00	92.00	(466,996.77)	0.00	(467,026.37)
TOKYO ELECTRON LTD CMN	SDB3265810066	JP3571400005	01/19/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	0	(29.59)	0.00	(29.59)	0.00	(3,022.00)
		8035.T	01/09/2025	0	JPY	25,805.000000	0.00	0.00	0.00	0.477000	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	6,278.21
		9531.T	01/16/2025	(2,400)	JPY	4,096.000000	(8,302,000.00)	(9,830,400.00)	0.00	0.477000	ACT/365	52.24	92.00	0.00	0.00	160,569.75
TOKYO GAS CMN	SDB3265604066	JP3573000001	01/17/2035	(2,000)	1.000000	4,162.896061	(8,348,257.33)	(9,990,950.55)	160,550.55	(25.000000)	1	19.20	0.00	0.00	0.00	1,039.00
		7721.T	12/25/2024	(1,600)	JPY	3,170.000000	(3,350,000.00)	(5,072,000.00)		0.477000	ACT/365	5.26	92.00	23,980.50	0.00	96,734.68
TOKYO KEIKI INC. CMN	SDB3264649713	JP3624000000	12/27/2034	(1,000)	1.000000	3,215.659439	(3,211,680.78)	(5,145,055.10)	73,055.10	(40.000000)	1	(300.93)	0.00	(22.38)	0.00	625.94
		7729.T	01/29/2025	(100)	JPY	7,537.000000	0.00	(753,700.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	20,849.65
TOKYO SEIMITSU CMN	SDB3266236180	JP3580200008	01/31/2035	0	1.000000	7,745.496510	0.00	(774,549.65)	20,849.65	(25.000000)	0	0.00	0.00	0.00	0.00	134.91
		7732.T	12/23/2024	(2,300)	JPY	2,945.000000	(6,758,550.00)	(6,773,500.00)		0.477000	ACT/365	39.03	92.00	48,991.96	0.00	(196,022.77)
TOPCON CMN	SDB3264520285	JP3630400004	12/21/2034	(2,300)	1.000000	2,838.500000	(6,528,550.00)	(6,528,550.00)	(244,950.00)	(25.000000)	1	(64.73)	0.00	(40.34)	0.00	(1,268.41)
		7911.T	01/27/2025	(1,200)	JPY	4,433.000000	(1,338,013.02)	(5,319,600.00)		0.477000	ACT/365	8.32	92.00	0.00	0.00	27,860.71
TOPPAN PRINTING CO LTD CMN	SDB3266102858	JP3629000005	01/25/2035	(300)	1.000000	4,456.210328	(1,338,013.02)	(5,347,452.39)	27,852.39	(25.000000)	1	8.32	0.00	0.00	0.00	180.28
		7911.T	12/30/2024	0	JPY	4,433.000000	0.00	0.00	0.00	0.477000	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	(1,084.00)
		6315.T	01/08/2025	(5,000)	JPY	1,986.000000	(10,605,000.00)	(9,930,000.00)		0.477000	ACT/365	40.83	92.00	(92,583.25)	0.00	(1,340,765.09)
TOWA CORP CMN	SDB3265201673	JP3555700008	01/11/2035	(5,000)	1.000000	1,736.425220	(8,682,126.10)	(8,682,126.10)	(1,247,873.90)	(25.000000)	1	(307.94)	0.00	(26.32)	0.00	(8,675.73)
		5901.T	11/01/2024	(36,400)	JPY	2,376.000000	(81,863,000.00)	(86,486,400.00)		0.477000	ACT/365	543.50	92.00	29,407.80	0.00	142,487.79
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN	SDB3261928008	JP3613400005	11/01/2034	(35,500)	1.000000	2,379.108269	(84,493,627.88)	(86,599,540.98)	113,140.98	(25.000000)	1	(61.00)	0.00	(6.56)	0.00	922.00
		6201.T	12/23/2024	0	JPY	13,265.000000	0.00	0.00	0.00	0.477000	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	43,919.95
		6201.T	01/28/2025	(1,800)	JPY	13,265.000000	0.00	(23,877,000.00)		0.475981	ACT/365	0.00	92.00	0.00	0.00	(131,543.55)
TOYOTA INDUSTRIES CMN	SDB3266169778	JP3634600005	01/26/2035	0	1.000000	13,191.920247	0.00	(23,745,456.45)	(131,543.55)	(25.000000)	0	0.00	0.00	0.00	0.00	(851.18)
		2767.T	10/15/2024	(19,800)	JPY	1,869.000000	(35,578,200.00)	(37,006,200.00)		0.477000	ACT/365	(5,512.62)	92.00	4,588.38	0.00	(631,785.03)
TSUBURAYA FIELDS HOLDINGS CMN	SDB3260961441	JP3802680003	10/12/2034	(19,700)	1.000000	1,842.728165	(36,300,829.70)	(36,486,017.66)	(520,182.34)	(614.213100)	1	(116,191.07)	0.00	(627.71)	0.00	(4,088.11)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)	
<b>066831553 (Cont.)</b>																	
<b>JPY (Cont.)</b>																	
<b>Short (Cont.)</b>																	
		3391.T	01/10/2025	(1,400)	JPY	9,358.000000	(7,089,600.00)	(13,101,200.00)		0.477000	ACT/365	41.45	92.00	0.00	0.00	(712,236.10)	
TSURUHA HOLDINGS CMN	SDB3265345620	JP3536150000	01/11/2035	(800)	1.000000	8,849.281902	(6,887,252.30)	(12,388,994.66)	(712,205.34)	(25.000000)	1	(30.77)	0.00	0.00	0.00	(4,608.69)	
		4208.T	01/07/2025	(6,700)	JPY	2,353.000000	(15,177,500.00)	(15,765,100.00)		0.477000	ACT/365	96.30	92.00	0.00	0.00	27,934.36	
UBE INDUSTRIES LTD CMN	SDB3264921645	JP3158800007	01/09/2035	(6,500)	1.000000	2,357.171453	(15,323,779.24)	(15,793,048.74)	27,948.74	(25.000000)	1	(14.38)	0.00	0.00	0.00	180.76	
		6728.T	09/26/2024	(2,100)	JPY	6,078.000000	(12,177,100.00)	(12,763,800.00)		0.477000	ACT/365	71.00	92.00	0.00	0.00	279,969.21	
ULVAC, INC. CMN	SDB3260264441	JP3126190002	09/27/2034	(1,900)	1.000000	6,211.348889	(11,814,912.55)	(13,043,832.67)	280,032.67	(25.000000)	1	(63.45)	0.00	0.00	0.00	1,811.61	
		8113.T	12/18/2024	(32,100)	JPY	1,232.000000	(38,525,700.00)	(39,547,200.00)		0.477000	ACT/365	265.54	92.00	450,995.18	0.00	1,269,980.29	
UNICHARM CMN	SDB3264328847	JP3951600000	12/20/2034	(31,800)	1.000000	1,263.816696	(40,510,383.81)	(40,568,515.96)	1,021,315.96	(25.000000)	1	69.15	(202,400.00)	2.67	0.00	8,217.70	
		3141.T	12/23/2024	(4,500)	JPY	2,237.000000	(9,978,750.00)	(10,066,500.00)		0.477000	ACT/365	55.46	92.00	0.00	0.00	(592,690.39)	
WELCIA HOLDINGS CMN	SDB3264520287	JP3274280001	12/21/2034	(4,500)	1.000000	2,105.303167	(9,473,864.25)	(9,473,864.25)	(592,635.75)	(25.000000)	1	(54.64)	0.00	0.00	0.00	(3,835.14)	
		1407.T	01/06/2025	0	JPY	1,630.000000	0.00	0.00		0.477000	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	0.00	0.00	(970.24)	
		7951.T	11/20/2024	(54,300)	JPY	1,081.000000	(55,835,950.00)	(58,698,300.00)		0.477000	ACT/365	396.84	92.00	28,272.47	0.00	2,478,738.01	
YAMAHA CORPORATION CMN	SDB3262867375	JP3942600002	11/22/2034	(52,900)	1.000000	1,126.127298	(59,630,660.95)	(61,148,712.27)	2,450,412.27	(25.000000)	1	53.27	0.00	(1.74)	0.00	16,039.25	
YASKAWA ELECTRIC CORPORATION CMN	SDB3264520310	JP3932000007	12/21/2034	(43,600)	1.000000	4,313.734945	(188,078,843.61)	(188,078,843.61)	(9,734,356.39)	(25.000000)	1	(966.47)	0.00	(446.14)	0.00	(10,052,399.49)	
		5101.T	01/29/2025	(300)	JPY	3,359.000000	0.00	(1,007,700.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	834.44	
YOKOHAMA RUBBER CMN	SDB3266236161	JP3955800002	01/31/2035	0	1.000000	3,361.781470	0.00	(1,008,534.44)	834.44	(25.000000)	0	0.00	0.00	0.00	0.00	5.40	
		7550.T	01/24/2025	0	JPY	8,614.000000	0.00	0.00		0.477000	ACT/365	0.00	100.00	8,990.25	0.00	8,988.64	
ZENSHO HOLDINGS CO., LTD. CMN	SDB3266038185	JP3429300001	01/24/2035	0	1.000000	0.000000	0.00	0.00	0.00	(25.000000)	1	(1.60)	0.00	(1.60)	0.00	58.16	
		7550.T	01/29/2025	(100)	JPY	8,614.000000	0.00	(861,400.00)		0.475981	ACT/365	0.00	100.00	0.00	0.00	6,543.58	
ZENSHO HOLDINGS CO., LTD. CMN	SDB3266236176	JP3429300001	01/31/2035	0	1.000000	8,679.435800	0.00	(867,943.58)	6,543.58	(25.000000)	0	0.00	0.00	0.00	0.00	42.34	
<b>TOTAL Short</b>																	
							<b>(4,924,092,023.11)</b>	<b>(5,629,385,630.00)</b>				<b>(6,196.57)</b>		<b>82,604,631.96</b>	<b>(12,880.00)</b>	<b>24,546,846.39</b>	
							<b>(4,924,531,061.16)</b>	<b>(5,579,898,439.06)</b>	<b>(49,487,190.94)</b>			<b>(878,516.65)</b>	<b>(7,692,077.99)</b>	<b>(165,767.83)</b>	<b>0.00</b>	<b>158,836.09</b>	
<b>TOTAL JPY</b>																	
							<b>(463,795,925.19)</b>	<b>(658,880,980.00)</b>				<b>(95,509.40)</b>		<b>111,740,144.54</b>	<b>(12,880.00)</b>	<b>76,393,545.50</b>	
							<b>(428,002,755.84)</b>	<b>(627,867,971.96)</b>	<b>(31,013,008.04)</b>			<b>(2,067,253.02)</b>	<b>(2,266,337.99)</b>	<b>(482,304.89)</b>	<b>0.00</b>	<b>494,322.23</b>	
<b>NZD</b>																	
<b>Short</b>																	
		IFT.NZ	09/24/2024	(171,394)	NZD	11.620000	(1,937,810.00)	(1,991,598.28)		4.250000	ACT/365	221.41	100.00	3,848.69	0.00	153,757.12	
INFRATIL LIMITED CMN	SDB3260121440	NZIFTE0003S3	09/22/2034	(164,920)	1.000000	12.466900	(2,061,142.41)	(2,136,751.79)	145,153.51	(35.000000)	4	4,754.92	0.00	100.41	0.00	87,480.11	
		SPK.NZ	01/23/2025	0	NZD	2.890000	0.00	0.00		4.250000	ACT/365	0.00	100.00	117.61	0.00	119.08	
SPARK NEW ZEALAND LIMITED CMN	SDB3265959613	NZTELE0001S4	01/24/2035	0	1.000000	0.000000	0.00	0.00	0.00	(35.000000)	1	1.48	0.00	1.48	0.00	67.75	

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>NZD (Cont.)</b>																	
<b>Short (Cont.)</b>																	
		SPK.NZ	01/28/2025	(5,151)	NZD	2.890000	0.00	(14,886.39)		4.244319	ACT/365	0.00	100.00	0.00	0.00	242.76	
SPARK NEW ZEALAND LIMITED CMN	SDB3266102825	NZTELE0001S4	01/25/2035	0	1.000000	2.937128	0.00	(15,129.15)	242.76	(35.000000)	0	0.00	0.00	0.00	0.00	138.12	
<b>TOTAL Short</b>																	
							<b>(1,937,810.00)</b>	<b>(2,006,484.67)</b>				<b>221.41</b>		<b>3,966.30</b>	<b>0.00</b>	<b>154,118.96</b>	
							<b>(2,061,142.41)</b>	<b>(2,151,880.93)</b>	<b>145,396.26</b>			<b>4,756.40</b>	<b>0.00</b>	<b>101.89</b>	<b>0.00</b>	<b>87,685.98</b>	
<b>SGD</b>																	
<b>Long</b>																	
		KPLM.SI	12/16/2024	70,500	SGD	6.760000	472,350.00	476,580.00		3.074300	ACT/365	(43.20)	100.00	0.00	0.00	(6,627.11)	
KEPPEL LTD CMN	SDB3264178792	SG1U68934629	12/15/2034	70,500	1.000000	6.840085	482,225.98	482,225.98	(5,645.98)	20.000000	1	(981.13)	0.00	0.00	0.00	(4,927.95)	
		OCBC.SI	12/06/2024	0	SGD	17.090000	0.00	0.00		3.074300	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	22,963.07	
		SGXL.SI	10/14/2024	107,200	SGD	12.230000	1,370,745.00	1,311,056.00		3.074300	ACT/365	(125.65)	100.00	(1,045.06)	0.00	(58,572.77)	
SINGAPORE EXCHANGE LTD CMN	SDB3260961545	SG1J26887955	10/12/2034	110,100	1.000000	12.740000	1,402,674.00	1,365,728.00	(54,672.00)	20.000000	1	(2,855.71)	0.00	(75.22)	0.00	(43,555.00)	
		STEL.SI	12/11/2024	52,800	SGD	3.200000	164,208.00	168,960.00		3.074300	ACT/365	(14.60)	100.00	0.00	0.00	6,004.06	
SINGAPORE TELECOMMUNICATIONS CMN	SDB3263985603	SG1T75931496	12/14/2034	52,800	1.000000	3.080000	162,624.00	162,624.00	6,336.00	20.000000	1	(331.94)	0.00	0.00	0.00	4,464.65	
		UOBH.SI	12/23/2024	0	SGD	37.020000	0.00	0.00		3.074300	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	6,013.00	
		WLIL.SI	12/11/2024	0	SGD	3.050000	0.00	0.00		3.074300	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	(1,483.15)	
<b>TOTAL Long</b>																	
							<b>2,007,303.00</b>	<b>1,956,596.00</b>				<b>(183.46)</b>		<b>36,975.29</b>	<b>0.00</b>	<b>(22,223.32)</b>	
							<b>2,047,523.98</b>	<b>2,010,577.98</b>	<b>(53,981.98)</b>			<b>(5,216.63)</b>	<b>0.00</b>	<b>(1,123.08)</b>	<b>0.00</b>	<b>(16,525.37)</b>	
<b>Short</b>																	
		GENS.SI	01/08/2025	(148,100)	SGD	0.735000	(108,853.50)	(108,853.50)		3.074300	ACT/365	8.83	100.00	0.00	0.00	3,120.41	
GENTING SINGAPORE LTD CMN	SDB3265201698	SGXE21576413	01/10/2035	(148,100)	1.000000	0.755364	(111,869.38)	(111,869.38)	3,015.88	(20.000000)	1	104.53	0.00	0.00	0.00	2,320.36	
		SATS.SI	09/24/2024	(174,200)	SGD	3.420000	(566,368.00)	(595,764.00)		3.074300	ACT/365	46.22	100.00	0.00	0.00	36,310.22	
SATS LTD CMN	SDB3260121418	SG1I52882764	09/22/2034	(160,900)	1.000000	3.622579	(585,547.97)	(631,053.35)	35,289.35	(20.000000)	1	1,020.87	0.00	0.00	0.00	27,000.46	
		SEAT.SI	11/22/2024	(258,600)	SGD	2.220000	(572,982.00)	(574,092.00)		3.074300	ACT/365	28.41	100.00	0.00	0.00	(23,256.66)	
SEATRIUM LIMITED CMN	SDB3262990909	SGXE34184239	11/22/2034	(258,100)	1.000000	2.128068	(549,202.04)	(550,318.51)	(23,773.49)	(113.705900)	1	516.83	0.00	0.00	0.00	(17,293.77)	
<b>TOTAL Short</b>																	
							<b>(1,248,203.50)</b>	<b>(1,278,709.50)</b>				<b>83.45</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>16,173.98</b>
							<b>(1,246,619.39)</b>	<b>(1,293,241.24)</b>	<b>14,531.74</b>			<b>1,642.24</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>12,027.05</b>
<b>TOTAL SGD</b>																	
							<b>759,099.50</b>	<b>677,886.50</b>				<b>(100.01)</b>		<b>36,975.29</b>	<b>0.00</b>	<b>(6,049.34)</b>	
							<b>800,904.59</b>	<b>717,336.74</b>	<b>(39,450.24)</b>			<b>(3,574.39)</b>	<b>0.00</b>	<b>(1,123.08)</b>	<b>0.00</b>	<b>(4,498.32)</b>	

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD</b>																
<b>Long</b>																
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127416	002555.ZK CNE1000010N2	01/08/2025 01/08/2035	0 0	CNY 7.277422	2.043306 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (40.40)	90.00 0.00	135.04 (40.40)	0.00 0.00	94.64 94.64
ABB INDIA LIMITED CMN	SDB3265673562	ABB.NS INE117A01022	01/16/2025 01/16/2035	0 0	INR 86.373501	70.430166 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (49.98)	78.16 0.00	2,710.27 (49.98)	0.00 0.00	2,660.29 2,660.29
ABB INDIA LIMITED CMN	SDB3264650034	ABB.NS INE117A01022	12/24/2024 12/27/2034	0 0	INR 86.373501	70.430166 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (49.38)	78.16 0.00	(2,490.49) (49.38)	0.00 0.00	(2,539.88) (2,539.88)
ABB INDIA LIMITED CMN	SDB3266104670	ABB.NS INE117A01022	01/24/2025 01/24/2035	2,005 83	INR 86.373501	70.430166 70.836245	5,941.39 6,109.85	141,212.48 142,026.67	(814.19)	4.330000 75.000000	ACT/360 1	(0.86) (3.45)	78.16 0.00	0.00 0.00	0.00 0.00	(817.63) (817.63)
ADAMA LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038202	000553.ZK CNE0000004V0	01/27/2025 01/25/2035	9,800 9,800	CNY 7.277422	0.776374 0.776873	7,718.23 7,718.23	7,608.46 7,613.36	0.00	4.330000 50.000000	ACT/360 1	(1.04) (1.04)	90.00 0.00	(109.77) 0.00	0.00 0.00	(110.80) (110.80)
ADVANCED INFO SERVICE PUBLIC COMPANY LIMITED NVDR CMN	SDB3266240295	ADVANC_n.BK TH0268010R11	01/29/2025 01/31/2035	1,400 0	THB 33.775000	8.497409 8.537695	0.00 0.00	11,896.37 11,952.77	(56.40)	4.320971 40.000000	ACT/360 0	0.00 0.00	90.00 0.00	0.00 0.00	0.00 0.00	(56.40) (56.40)
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123451	000738.ZK CNE000000RM5	09/25/2024 09/25/2034	346,400 322,300	CNY 7.277422	2.696010 2.697742	884,740.90 968,176.98	933,897.75 934,497.83	0.00	4.330000 50.000000	ACT/360 1	(128.74) (2,591.18)	90.00 0.00	(100,041.84) 0.00	0.00 0.00	(102,633.02) (102,633.02)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264649729	601111.SH CNE000001NN0	12/30/2024 01/02/2035	76,500 67,800	CNY 7.277422	1.027837 1.028497	70,817.44 73,237.76	78,629.49 78,680.02	0.00	4.330000 50.000000	ACT/360 1	(9.79) (231.04)	90.00 0.00	(3,883.70) (15.59)	0.00 0.00	(4,114.74) (4,114.74)
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921652	600271.SH CNE000001FB1	01/03/2025 01/05/2035	12,700 18,100	CNY 7.277422	1.174867 1.175621	20,892.97 21,661.58	14,920.81 14,930.39	0.00	4.330000 50.000000	ACT/360 1	(2.90) (93.92)	90.00 0.00	(1,615.62) (62.71)	0.00 0.00	(1,709.54) (1,709.54)
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123387	300685.ZK CNE1000034D3	09/25/2024 09/25/2034	14,700 14,700	CNY 7.277422	2.860903 2.862741	42,975.67 45,770.01	42,055.28 42,082.29	0.00	4.330000 50.000000	ACT/360 1	(6.10) (134.45)	90.00 0.00	(3,714.73) 0.00	0.00 0.00	(3,849.18) (3,849.18)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959646	600199.SH CNE000000X61	01/24/2025 01/25/2035	0 0	CNY 7.277422	1.518395 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	33.60 0.00	0.00 0.00	33.60 33.60
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427172	002226.ZK CNE100000B57	10/08/2024 10/10/2034	125,700 125,700	CNY 7.277422	0.795611 0.796123	98,341.27 93,038.82	100,008.35 100,072.66	0.00	4.330000 50.000000	ACT/360 1	(12.56) (274.42)	90.00 0.00	6,969.54 0.00	0.00 0.00	6,695.12 6,695.12
ANHUI ZHONGDING SEALING PARTS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185970	000887.ZK CNE000000XP6	11/29/2024 11/30/2034	0 0	CNY 7.277422	1.933377 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	18,519 6,619	CNY 7.277422	14.911874 14.921453	98,216.40 89,318.19	276,152.99 276,330.39	0.00	4.330000 50.000000	ACT/360 1	(12.11) (324.63)	90.00 0.00	18,511.44 (88.73)	0.00 0.00	18,186.81 18,186.81
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND	SDB3264716694	600629.SH CNE000000784	12/31/2024 01/02/2035	29,400 29,400	CNY 7.277422	1.147384 1.148121	31,475.14 34,262.99	33,733.10 33,754.76	0.00	4.330000 50.000000	ACT/360 1	(4.56) (59.20)	90.00 0.00	(562.19) (0.07)	0.00 0.00	(621.39) (621.39)
ASIA OPTICAL CO., INC. CMN	SDB3260123327	3019.TW TW0003019006	09/24/2024 09/22/2034	16,000 16,000	TWD 32.840000	4.811206 4.820012	79,311.82 91,951.22	76,979.29 77,120.19	(140.90)	4.330000 30.000000	ACT/360 1	(11.72) (293.42)	90.00 0.00	(14,831.02) 0.00	0.00 0.00	(15,265.34) (15,265.34)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3260123452	002938.ZK CNE100003GF5	09/25/2024 09/25/2034	4,800 7,400	CNY 7.277422	5.563783 5.567358	40,485.06 36,865.09	26,706.16 26,723.32	0.00	4.330000 50.000000	ACT/360 1	(5.00) (161.84)	90.00 0.00	6,108.09 (108.64)	0.00 0.00	5,946.25 5,946.25
AXIS BANK LTD CMN	SDB3266039079	AXBK.NS INE238A01034	01/23/2025 01/23/2035	13,113 13,113	INR 86.373501	10.976746 11.065734	144,091.39 145,104.97	143,938.07 145,104.97	(1,166.90)	4.330000 75.000000	ACT/360 1	(20.45) (78.28)	78.16 0.00	0.00 0.00	0.00 0.00	(1,245.17) (1,245.17)
BANK OF BARODA CMN	SDB3265276897	BOB.NS INE028A01039	01/08/2025 01/09/2035	0 0	INR 86.373501	2.542678 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)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266102880	300446.ZK CNE100001Z90	02/05/2025 01/26/2035	0 0	CNY 7.277422	2.322251 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 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 7.277422	0.967376 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 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 7.277422	0.967376 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	54,300 50,300	CNY 7.277422	12.325793 12.333711	657,526.28 646,106.32	669,290.58 669,720.51	0.00	4.330000 50.000000	ACT/360 1	(86.84) (1,687.55)	90.00 0.00	(27,460.64) 0.00	0.00 0.00	(29,148.19) (29,148.19)
BEIJING HUAIFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263644968	688200.SH CNE100003RC9	12/09/2024 12/07/2034	0 0	CNY 7.277422	17.313823 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 7.277422	0.669193 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	91 9,791	CNY 7.277422	43.147147 43.174865	372,503.49 355,047.21	3,926.39 3,928.91	0.00	4.330000 50.000000	ACT/360 1	(47.88) (1,976.56)	90.00 0.00	60,756.34 (2,442.50)	0.00 0.00	58,779.77 58,779.77
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743529	300010.ZK CNE100000GX4	01/21/2025 01/19/2035	0 0	CNY 7.277422	1.069060 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 7.277422	4.298225 4.300987	205,800.07 205,303.53	213,191.98 213,328.96	0.00	4.330000 50.000000	ACT/360 1	(27.55) (626.78)	90.00 0.00	10,602.69 (19.79)	0.00 0.00	9,975.91 9,975.91
BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959623	002271.ZK CNE100000CS3	01/24/2025 01/25/2035	29,600 29,600	CNY 7.277422	1.684663 1.685745	49,524.62 50,055.90	49,866.01 49,898.05	0.00	4.330000 50.000000	ACT/360 1	(6.71) (26.86)	90.00 0.00	(189.89) 0.00	0.00 0.00	(216.75) (216.75)
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 7.277422	2.241178 2.242618	409,762.04 424,209.42	415,738.57 416,005.64	0.00	4.330000 50.000000	ACT/360 1	(56.71) (1,141.24)	90.00 0.00	(9,144.02) 0.00	0.00 0.00	(10,285.26) (10,285.26)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123353	300383.ZK CNE100001S16	09/25/2024 09/25/2034	155,700 157,600	CNY 7.277422	1.904521 1.905744	334,851.93 314,007.60	296,533.85 296,724.34	0.00	4.330000 50.000000	ACT/360 1	(42.42) (1,179.32)	90.00 0.00	(14,143.59) (272.95)	0.00 0.00	(15,322.91) (15,322.91)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127456	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.277422	2.954343 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	3,000 1,800	CNY 7.277422	4.791532 4.794610	8,484.93 8,484.93	14,374.60 14,383.83	0.00	4.330000 50.000000	ACT/360 1	(1.14) (1.14)	90.00 0.00	102.79 0.00	0.00 0.00	101.65 101.65
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097677	600266.SH CNE000000Y52	10/17/2024 10/19/2034	0 19,700	CNY 7.277422	0.652704 0.000000	12,924.68 13,720.34	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(1.83) (45.99)	90.00 0.00	(943.28) (62.18)	0.00 0.00	(989.27) (989.27)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867391	000970.ZK CNE000001261	11/21/2024 11/24/2034	30,900 28,200	CNY 7.277422	1.451063 1.451995	40,795.81 40,231.74	44,837.86 44,866.65	0.00	4.330000 50.000000	ACT/360 1	(5.41) (75.06)	90.00 0.00	659.19 0.00	0.00 0.00	584.13 584.13
BHARAT ELECTRONICS LIMITED CMN	SDB3264984559	BAJE.NS INE263A01024	01/02/2025 01/02/2035	0 0	INR 86.373501	3.044336 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 86.373501	3.044336 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
		BHEL.NS	01/15/2025	0	INR	2.252311	0.00	0.00		4.330000	ACT/360	0.00	78.16	1,486.15	0.00	1,478.20
BHARAT HEAVY ELECTRICALS LTD CMN	SDB3265604670	INE257A01026	01/16/2035	0	86.373501	0.000000	0.00	0.00	0.00	75.000000	0	(7.95)	0.00	(7.95)	0.00	1,478.20
		BPCL.NS	01/09/2025	0	INR	3.025233	0.00	0.00		4.330000	ACT/360	0.00	78.16	(444.18)	0.00	(544.43)
BHARAT PETROLEUM CORP LTD CMN	SDB3265346296	INE029A01011	01/09/2035	0	86.373501	0.000000	0.00	0.00	0.00	75.000000	0	(100.25)	0.00	(100.25)	0.00	(544.43)
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961961	600597.SH	10/16/2024	7,700	CNY	1.119902	8,528.84	8,623.25		4.330000	ACT/360	(1.20)	90.00	(356.77)	0.00	(383.16)
		CNE000001C99	10/13/2034	7,700	7.277422	1.120621	8,980.02	8,628.78	0.00	50.000000	1	(26.39)	0.00	0.00	0.00	(383.16)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406616	300548.ZK	01/14/2025	0	CNY	7.667550	0.00	0.00		4.330000	ACT/360	0.00	90.00	51.56	0.00	51.56
		CNE100002D38	01/12/2035	0	7.277422	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	51.56
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127457	300548.ZK	01/08/2025	0	CNY	7.667550	0.00	0.00		4.330000	ACT/360	0.00	90.00	(70.01)	0.00	(70.01)
		CNE100002D38	01/08/2035	0	7.277422	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	(70.01)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123558	600258.SH	09/25/2024	0	CNY	1.834441	0.00	0.00		4.330000	ACT/360	0.00	90.00	(33,346.32)	0.00	(33,840.85)
		CNE0000012Q3	09/25/2034	0	7.277422	0.000000	0.00	0.00	0.00	50.000000	0	(494.53)	0.00	(494.53)	0.00	(33,840.85)
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427167	300146.ZK	10/08/2024	44,900	CNY	1.545877	70,008.44	69,409.88		4.330000	ACT/360	(9.86)	90.00	(4,476.12)	0.00	(4,693.25)
		CNE100000Y84	10/10/2034	44,900	7.277422	1.546870	73,886.00	69,454.46	0.00	50.000000	1	(217.13)	0.00	0.00	0.00	(4,693.25)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857831	002594.ZK	01/02/2025	0	CNY	37.719401	0.00	0.00		4.330000	ACT/360	0.00	90.00	18,093.87	0.00	16,933.86
		CNE100001526	01/02/2035	0	7.277422	0.000000	0.00	0.00	0.00	50.000000	0	(1,160.01)	0.00	(1,160.01)	0.00	16,933.86
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097682	600906.SH	10/17/2024	16,600	CNY	0.909663	15,242.63	15,100.40		4.330000	ACT/360	(2.14)	90.00	(894.39)	0.00	(940.44)
		CNE100005295	10/19/2034	16,600	7.277422	0.910247	15,994.79	15,110.10	0.00	50.000000	1	(46.06)	0.00	0.00	0.00	(940.44)
		CNBK.NS	01/15/2025	0	INR	1.064331	0.00	0.00		4.330000	ACT/360	0.00	78.16	1,333.85	0.00	1,325.16
CANARA BANK CMN	SDB3265604662	INE476A01022	01/16/2035	0	86.373501	0.000000	0.00	0.00	0.00	75.000000	0	(8.69)	0.00	(8.69)	0.00	1,325.16
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262322896	002367.ZK	11/12/2024	566,600	CNY	0.928900	479,736.67	526,314.95		4.330000	ACT/360	(65.07)	90.00	2,545.06	0.00	1,285.97
		CNE100000M39	11/10/2034	525,600	7.277422	0.929497	485,638.71	526,653.00	0.00	50.000000	1	(1,259.09)	0.00	0.00	0.00	1,285.97
CATHAY FINANCIAL HOLDING CO ORD CMN	SDB3260121555	2882.TW	09/24/2024	319,000	TWD	2.034105	633,484.87	648,879.42		4.330000	ACT/360	(85.17)	90.00	(14,191.99)	0.00	(17,511.58)
		TW0002882008	09/22/2034	319,000	32.840000	2.037828	664,259.12	650,067.13	(1,187.72)	30.000000	1	(2,131.87)	0.00	0.00	0.00	(17,511.58)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260123095	601016.SH	09/25/2024	290,000	CNY	0.413608	119,411.27	119,946.32		4.330000	ACT/360	(16.54)	90.00	(3,805.40)	0.00	(4,155.61)
		CNE100001T15	09/25/2034	290,000	7.277422	0.413874	123,751.72	120,023.46	0.00	50.000000	1	(350.22)	0.00	0.00	0.00	(4,155.61)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962829	601375.SH	10/16/2024	387,600	CNY	0.546897	213,862.95	211,977.26		4.330000	ACT/360	(30.47)	90.00	(16,679.90)	0.00	(17,350.09)
		CNE100002FF9	10/13/2034	387,600	7.277422	0.547248	228,657.17	212,113.32	0.00	50.000000	1	(670.19)	0.00	0.00	0.00	(17,350.09)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097675	003816.ZK	10/17/2024	258,500	CNY	0.507048	157,283.57	131,071.83		4.330000	ACT/360	(22.32)	90.00	(5,643.43)	0.00	(6,071.54)
		CNE100003N43	10/19/2034	319,200	7.277422	0.507373	167,447.57	131,155.92	0.00	50.000000	1	(428.11)	0.00	(137.97)	0.00	(6,071.54)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760884	002557.ZK	10/15/2024	32,600	CNY	3.747206	123,585.36	122,158.92		4.330000	ACT/360	(17.35)	90.00	(7,789.67)	1,199.20	(6,968.47)
		CNE1000010Q5	10/12/2034	32,600	7.277422	3.749613	129,948.59	122,237.38	0.00	50.000000	1	(378.00)	1,199.20	0.00	0.00	(6,968.47)
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921673	603099.SH	01/03/2025	3,000	CNY	4.879475	17,358.27	14,638.43		4.330000	ACT/360	(2.40)	90.00	(4,963.28)	0.00	(5,078.35)
		CNE100001T56	01/05/2035	3,600	7.277422	4.882610	17,963.79	14,647.83	0.00	50.000000	1	(115.08)	0.00	(82.10)	0.00	(5,078.35)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097717	000783.ZK	10/17/2024	8,300	CNY	0.873936	7,370.69	7,253.67		4.330000	ACT/360	(1.03)	90.00	(476.54)	0.00	(499.22)
		CNE000000SH3	10/19/2034	8,300	7.277422	0.874497	7,730.20	7,258.33	0.00	50.000000	1	(22.68)	0.00	0.00	0.00	(499.22)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123072	300342.ZK	09/25/2024	39,500	CNY	2.272783	91,407.19	89,774.92		4.330000	ACT/360	(11.72)	90.00	2,856.56	0.00	2,602.90
		CNE100001JY4	09/25/2034	39,500	7.277422	2.274243	86,918.36	89,832.60	0.00	50.000000	1	(253.67)	0.00	0.00	0.00	2,602.90
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406639	603698.SH	01/14/2025	0	CNY	2.205451	0.00	0.00		4.330000	ACT/360	0.00	90.00	2.67	0.00	2.67
		CNE100001VQ5	01/12/2035	0	7.277422	0.000000	0.00	0.00	0.00	50.000000	0	0.00	0.00	0.00	0.00	2.67

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800199	603053.SH CNE100003Y73	11/20/2024 11/20/2034	231,700 232,500	CNY 7.277422	1.298537 1.299371	294,225.03 315,073.38	300,870.97 301,064.26	0.00	4.330000 50.000000	ACT/360 1	(41.98) (883.31)	90.00 0.00	(13,322.11) (9.07)	0.00 0.00	(14,205.42) (14,205.42)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983875	002697.ZK CNE100001P27	01/06/2025 01/05/2035	0 0	CNY 7.277422	0.711791 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	75,200 38,000	CNY 7.277422	0.711791 0.712248	27,747.30 27,079.25	53,526.65 53,561.05	0.00	4.330000 50.000000	ACT/360 1	(3.64) (43.52)	90.00 0.00	(742.93) 0.00	0.00 0.00	(786.45) (786.45)
CHINA AIRLINES CMN	SDB3260661479	2610.TW TW0002610003	10/09/2024 10/12/2034	292,000 292,000	TWD 32.840000	0.791717 0.793167	228,918.36 228,347.50	231,181.49 231,604.76	(423.28)	4.330000 30.000000	ACT/360 1	(29.37) (734.37)	90.00 0.00	3,257.26 0.00	0.00 0.00	2,099.61 2,099.61
CHINA CONSTRUCTION BANK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265743532	601939.SH CNE100000742	01/21/2025 01/19/2035	19,300 19,300	CNY 7.277422	1.173492 1.174246	21,642.38 22,049.82	22,648.40 22,662.95	0.00	4.330000 50.000000	ACT/360 1	(2.95) (20.69)	90.00 0.00	598.58 0.00	0.00 0.00	577.89 577.89
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649726	002928.ZK CNE1000033L8	12/30/2024 01/02/2035	0 0	CNY 7.277422	0.978368 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 7.277422	1.063563 1.064247	8,863.06 9,294.39	8,827.58 8,833.25	0.00	4.330000 50.000000	ACT/360 1	(1.24) (27.27)	90.00 0.00	(466.81) 0.00	0.00 0.00	(494.09) (494.09)
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 7.277422	4.284484 4.287237	356,689.41 377,649.85	353,469.95 353,697.05	0.00	4.330000 50.000000	ACT/360 1	(50.38) (1,097.15)	90.00 0.00	(24,179.90) 0.00	0.00 0.00	(25,277.05) (25,277.05)
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND	SDB3262681150	601628.SH CNE000001Q93	11/18/2024 11/16/2034	0 29,700	CNY 7.277422	5.578899 0.000000	159,593.04 157,623.78	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(21.18) (783.44)	90.00 0.00	2,411.86 (963.00)	0.00 0.00	1,628.42 1,628.42
CHINA MERCHANTS BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266169768	600036.SH CNE000001B33	02/06/2025 01/29/2035	82,800 0	CNY 7.277422	5.585769 5.589358	0.00 0.00	462,501.69 462,798.84	0.00	4.330165 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	3,128.78 0.00	0.00 0.00	3,128.78 3,128.78
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 7.277422	2.485770 2.487367	754,797.95 791,807.92	756,917.08 757,403.25	0.00	4.330000 50.000000	ACT/360 1	(105.72) (2,282.16)	90.00 0.00	(34,890.84) 0.00	0.00 0.00	(37,173.00) (37,173.00)
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260489030	601601.SH CNE1000008M8	10/09/2024 10/11/2034	61,300 89,900	CNY 7.277422	4.445255 4.448111	386,092.18 415,892.46	272,494.16 272,669.20	0.00	4.330000 50.000000	ACT/360 1	(55.39) (1,264.23)	90.00 0.00	(22,037.01) (668.11)	0.00 0.00	(23,301.23) (23,301.23)
CHINA PETROLEUM & CHEMICAL COR*P CMN CLASS A SERIES NORTHBOUND	SDB3265531281	600028.SH CNE0000018G1	01/16/2025 01/18/2035	268,300 1,022,600	CNY 7.277422	0.835461 0.835997	842,136.66 868,270.90	224,154.10 224,298.00	0.00	4.330000 50.000000	ACT/360 1	(116.13) (1,256.07)	90.00 0.00	(15,616.77) (1,825.30)	0.00 0.00	(16,872.84) (16,872.84)
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260122838	688009.SH CNE100003MP2	09/25/2024 09/25/2034	939,562 926,262	CNY 7.277422	0.798360 0.798873	723,389.32 769,192.80	750,108.38 750,590.71	0.00	4.330000 50.000000	ACT/360 1	(102.56) (2,037.56)	90.00 0.00	(29,744.00) 0.00	0.00 0.00	(31,781.56) (31,781.56)
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123281	600029.SH CNE000001FG0	09/25/2024 09/25/2034	808,700 726,900	CNY 7.277422	0.850576 0.851122	626,556.54 642,243.28	687,860.76 688,302.36	0.00	4.330000 50.000000	ACT/360 1	(85.95) (1,834.55)	90.00 0.00	(24,988.10) 0.00	0.00 0.00	(26,822.65) (26,822.65)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962422	600007.SH CNE000000YH1	10/16/2024 10/13/2034	257,800 258,400	CNY 7.277422	3.429786 3.431989	867,510.30 858,216.18	884,198.83 884,766.76	0.00	4.330000 50.000000	ACT/360 1	(115.27) (2,466.26)	90.00 0.00	28,065.46 (53.88)	0.00 0.00	25,599.20 25,599.20
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 7.277422	1.000354 1.000997	48,625.08 49,959.44	48,217.07 48,248.06	0.00	4.330000 50.000000	ACT/360 1	(6.68) (146.66)	90.00 154.88	(1,742.37) 0.00	154.88 0.00	(1,734.16) (1,734.16)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264983872	600900.SH CNE000001G87	01/06/2025 01/05/2035	0 0	CNY 7.277422	3.971186 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)
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266236181	600900.SH CNE000001G87	02/07/2025 02/01/2035	89,000 0	CNY 7.277422	3.971186 3.973738	0.00 0.00	353,435.60 353,662.68	0.00	0.000000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	1,636.27 0.00	0.00 0.00	1,636.27 1,636.27

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
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 7.277422	3.359706 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 7.277422	4.202037 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 7.277422	4.202037 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 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 7.277422	4.202037 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 7.277422	2.951595 2.953491	17,637.44 17,363.13	17,414.41 17,425.60	0.00	4.330000 50.000000	ACT/360 1	(2.33) (52.11)	90.00 218.75	40.37 (0.83)	218.75 0.00	207.01 207.01
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123128	600452.SH CNE000001GT1	09/25/2024 09/25/2034	711,033 711,533	CNY 7.277422	1.293040 1.293871	915,082.67 1,001,779.72	919,394.33 919,984.98	0.00	4.330000 50.000000	ACT/360 1	(133.20) (2,678.30)	90.00 0.00	(82,952.71) (35.96)	0.00 0.00	(85,631.01) (85,631.01)
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 7.277422	1.833067 1.834244	524,050.38 547,160.96	524,257.08 524,593.78	0.00	4.330000 50.000000	ACT/360 1	(73.09) (1,516.94)	90.00 0.00	(22,903.88) 0.00	0.00 0.00	(24,420.82) (24,420.82)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649720	601077.SH CNE100003N29	12/30/2024 01/02/2035	0 0	CNY 7.277422	0.829964 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 7.277422	1.919636 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 7.277422	3.310238 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 32.840000	11.556029 11.577181	91,025.56 99,756.10	92,448.23 92,617.45	(169.21)	4.330000 30.000000	ACT/360 1	(12.76) (319.21)	90.00 0.00	(7,138.65) 0.00	0.00 0.00	(7,627.08) (7,627.08)
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 7.277422	1.268306 1.269121	395,292.16 395,482.56	405,858.01 406,118.72	0.00	4.330000 50.000000	ACT/360 1	(53.06) (1,167.91)	90.00 0.00	10,289.71 (2.27)	0.00 0.00	9,121.80 9,121.80
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201692	000099.ZK CNE0000013Q1	01/09/2025 01/11/2035	0 0	CNY 7.277422	3.187942 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
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262867394	600030.SH CNE000001DB6	11/21/2024 11/24/2034	181,600 181,600	CNY 7.277422	3.700486 3.702863	678,717.83 684,953.19	672,008.30 672,439.92	0.00	4.330000 50.000000	ACT/360 1	(91.81) (2,142.19)	90.00 0.00	(21,272.83) (266.71)	0.00 0.00	(23,415.02) (23,415.02)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123268	000617.ZK CNE000000MS3	09/25/2024 09/25/2034	481,900 481,900	CNY 7.277422	0.897296 0.897872	430,589.70 449,209.08	432,406.83 432,684.52	0.00	4.330000 50.000000	ACT/360 1	(60.01) (1,290.46)	90.00 3,541.74	(16,802.25) 0.00	3,541.74 0.00	(14,550.97) (14,550.97)
COMPUTER AGE MANAGEMENT SERVICES LTD CMN	SDB3265276896	COMU.NS INE596I01012	01/08/2025 01/09/2035	11,696 11,284	INR 86.373501	44.095121 51.097089	536,120.07 579,274.16	515,736.54 597,631.55	(81,895.01)	4.330000 75.000000	ACT/360 1	(80.84) (1,116.11)	78.16 0.00	0.00 0.00	0.00 0.00	(83,011.12) (83,011.12)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265345684	300750.ZK CNE100003662	01/13/2025 01/11/2035	22 22	CNY 7.277422	35.314703 35.337390	779.06 797.57	776.92 777.42	0.00	4.330000 50.000000	ACT/360 1	(0.11) (647.92)	90.00 3.36	27,284.49 (647.38)	3.36 0.00	26,639.94 26,639.94
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857805	300750.ZK CNE100003662	01/02/2025 01/02/2035	0 0	CNY 7.277422	35.314703 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (36.28)	90.00 0.00	(4,783.37) (36.28)	0.00 0.00	(4,819.65) (4,819.65)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265465944	601919.SH CNE100000601	01/15/2025 01/16/2035	0 90,700	CNY 7.277422	1.960859 0.000000	174,907.88 174,933.71	0.00 0.00	0.00 0.00	4.330000 50.000000	ACT/360 1	(23.47) (305.37)	90.00 0.00	3,356.84 (516.56)	0.00 0.00	3,051.47 3,051.47
CRRIC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260588261	601766.SH CNE100000CP9	10/10/2024 10/12/2034	1,897,800 1,895,000	CNY 7.277422	1.022340 1.022997	1,903,908.40 2,120,113.70	1,940,196.95 1,941,443.71	0.00	4.330000 50.000000	ACT/360 1	(281.45) (5,879.14)	90.00 0.00	(188,177.52) (177.02)	0.00 0.00	(194,056.66) (194,056.66)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057950	601066.SH CNE1000031T5	01/07/2025 01/05/2035	4,600 4,600	CNY 7.277422	3.270389 3.272490	15,228.63 15,406.74	15,043.79 15,053.45	0.00	4.330000 50.000000	ACT/360 1	(2.06) (41.77)	90.00 0.00	(362.95) 0.00	0.00 0.00	(404.72) (404.72)
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262115482	603212.SH CNE100004074	11/07/2024 11/09/2034	65,100 65,100	CNY 7.277422	1.391976 1.392871	93,998.80 90,501.89	90,617.67 90,675.90	0.00	4.330000 50.000000	ACT/360 1	(12.19) (266.93)	90.00 0.00	115.78 0.00	0.00 0.00	(151.15) (151.15)
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406642	600198.SH CNE000000X87	01/14/2025 01/12/2035	0 0	CNY 7.277422	1.100664 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 32.840000	6.851401 6.863941	31,877.25 28,963.42	34,257.00 34,319.71	(62.70)	4.330000 30.000000	ACT/360 1	(3.75) (93.50)	90.00 0.00	5,356.29 0.00	0.00 0.00	5,200.09 5,200.09
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3265673567	DELTA_n_BK TH0528010R18	01/17/2025 01/17/2035	0 59,900	THB 33.775000	4.085862 0.000000	258,669.11 241,901.65	0.00 0.00	0.00	4.330000 40.000000	ACT/360 1	(31.97) (376.70)	90.00 0.00	31,407.10 (376.70)	0.00 0.00	31,030.40 31,030.40
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3265128020	DELTA_n_BK TH0528010R18	01/07/2025 01/05/2035	0 0	THB 33.775000	4.085862 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	68 142	INR 86.373501	178.675171 176.250612	25,638.40 25,027.59	12,149.91 11,985.04	164.87	4.330000 75.000000	ACT/360 1	(3.54) (14.14)	78.16 0.00	112.52 (7.37)	0.00 0.00	263.25 263.25
DLF LIMITED CMN	SDB3266104672	DLF.NS INE271C01023	01/24/2025 01/24/2035	2,219 1,602	INR 86.373501	8.149490 8.281473	12,903.34 13,277.37	18,083.72 18,376.59	(292.87)	4.330000 75.000000	ACT/360 1	(1.87) (7.49)	78.16 0.00	0.00 0.00	0.00 0.00	(300.36) (300.36)
DLF LIMITED CMN	SDB3265531682	DLF.NS INE271C01023	01/14/2025 01/16/2035	0 0	INR 86.373501	8.149490 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 7.277422	2.720744 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 18,200	CNY 7.277422	3.436657 3.438864	63,025.22 61,319.57	68,045.80 68,089.51	0.00	4.330000 50.000000	ACT/360 1	(8.25) (147.91)	90.00 0.00	1,065.74 0.00	0.00 0.00	917.83 917.83
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406621	688110.SH CNE1000055X6	01/14/2025 01/12/2035	0 0	CNY 7.277422	3.394059 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	24.75 0.00	0.00 0.00	24.75 24.75
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127417	688110.SH CNE1000055X6	01/08/2025 01/08/2035	0 0	CNY 7.277422	3.394059 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
DR.REDDY'S LABORATORIES LTD CMN	SDB3266240305	REDY.NS INE089A01031	01/28/2025 01/30/2035	2,577 0	INR 86.373501	13.865943 14.011454	0.00 0.00	35,732.53 36,107.52	(374.98)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(374.98) (374.98)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057902	002922.ZK CNE1000033F0	01/07/2025 01/05/2035	0 0	CNY 7.277422	2.461036 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	129,500 150,500	CNY 7.277422	3.152215 3.154240	488,945.60 463,603.85	408,211.86 408,474.08	0.00	4.330000 50.000000	ACT/360 1	(62.55) (1,389.13)	90.00 0.00	1,112.03 (614.40)	0.00 0.00	(277.10) (277.10)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260487804	002017.ZK CNE000001K32	10/09/2024 10/11/2034	333,400 333,200	CNY 7.277422	1.378235 1.379121	460,532.38 462,133.66	459,503.65 459,798.94	0.00	4.330000 50.000000	ACT/360 1	(61.98) (1,323.14)	90.00 0.00	(4,110.52) (73.94)	0.00 0.00	(5,433.67) (5,433.67)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743543	605499.SH CNE100005576	01/21/2025 01/19/2035	70 70	CNY 7.277422	33.411557 33.433021	2,332.87 2,250.86	2,338.81 2,340.31	0.00	4.330000 50.000000	ACT/360 1	(0.30) (15.13)	90.00 0.00	2,736.81 (13.30)	0.00 0.00	2,721.68 2,721.68
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057897	002351.ZK CNE100000L71	01/07/2025 01/05/2035	0 0	CNY 7.277422	2.198581 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)
EPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531303	300502.ZK CNE100002615	01/16/2025 01/18/2035	0 0	CNY 7.277422	17.282219 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 32.840000	1.452497 1.455156	658,692.38 617,925.24	663,791.11 665,006.29	(1,215.18)	4.330000 30.000000	ACT/360 1	(79.81) (1,992.74)	90.00 0.00	47,081.05 0.00	0.00 0.00	43,873.13 43,873.13
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3266169762	300014.ZK CNE100000GS4	02/06/2025 01/29/2035	20,066 0	CNY 7.277422	5.841354 5.845107	0.00 0.00	117,212.61 117,287.92	0.00	4.330165 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(949.46) 0.00	0.00 0.00	(949.46) (949.46)
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583139	601788.SH CNE100000FD8	12/27/2024 12/27/2034	114,800 114,800	CNY 7.277422	2.329121 2.330618	271,016.74 281,030.28	267,383.15 267,554.95	0.00	4.330000 50.000000	ACT/360 1	(37.57) (821.25)	90.00 0.00	(13,923.59) (10.57)	0.00 0.00	(14,744.84) (14,744.84)
EVERGREEN MARINE CMN	SDB3265743522	2603.TW TW0002603008	01/21/2025 01/18/2035	12,000 12,000	TWD 32.840000	6.227162 6.238560	73,027.88 73,083.62	74,725.94 74,862.72	(136.78)	4.330000 30.000000	ACT/360 1	(9.40) (65.79)	90.00 0.00	1,779.10 0.00	0.00 0.00	1,576.54 1,576.54
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102843	301382.ZK CNE100006285	02/05/2025 01/26/2035	0 0	CNY 7.277422	4.195167 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 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 7.277422	3.924467 3.926988	163,045.65 155,525.44	157,763.56 157,864.92	0.00	4.330000 50.000000	ACT/360 1	(20.97) (460.11)	90.00 0.00	2,242.84 (0.41)	0.00 0.00	1,782.73 1,782.73
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427153	601038.SH CNE100001JN7	10/08/2024 10/10/2034	95,900 94,500	CNY 7.277422	1.948492 1.949744	180,419.97 185,865.26	186,860.40 186,980.45	0.00	4.330000 50.000000	ACT/360 1	(24.86) (469.78)	90.00 0.00	(1,721.08) 0.00	0.00 0.00	(2,190.87) (2,190.87)
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3259782151	002027.ZK CNE000001KK2	09/23/2024 09/18/2034	1,789,700 1,769,500	CNY 7.277422	0.909663 0.910247	1,547,089.78 1,623,940.98	1,628,023.50 1,629,069.06	0.00	4.330000 50.000000	ACT/360 1	(216.81) (3,472.15)	90.00 0.00	(20,709.70) (74.34)	0.00 0.00	(24,181.85) (24,181.85)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122883	002315.ZK CNE100000HT0	09/25/2024 09/25/2034	38,800 44,500	CNY 7.277422	6.991487 6.995978	260,986.85 253,289.11	271,269.69 271,443.95	0.00	4.330000 50.000000	ACT/360 1	(34.09) (831.33)	90.00 0.00	58,677.93 (224.04)	0.00 0.00	57,846.60 57,846.60
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489974	300203.ZK CNE100001229	10/09/2024 10/11/2034	23,000 23,000	CNY 7.277422	2.373093 2.374618	55,023.84 47,836.18	54,581.14 54,616.21	0.00	4.330000 50.000000	ACT/360 1	(6.52) (141.35)	90.00 0.00	6,744.96 0.00	0.00 0.00	6,603.61 6,603.61
FORMOSA CHEMICALS & FIBRE CORP CMN	SDB3264255515	1326.TW TW0001326007	12/17/2024 12/15/2034	0 0	TWD 32.840000	0.855664 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	6,100 3,600	CNY 7.277422	5.632489 5.636107	20,308.14 20,725.27	34,358.18 34,380.25	0.00	4.330000 50.000000	ACT/360 1	(2.77) (36.16)	90.00 0.00	(527.40) 0.00	0.00 0.00	(563.57) (563.57)
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188372	601138.SH CNE1000031P3	09/26/2024 10/10/2034	0 0	CNY 7.277422	2.947472 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (57.23)	90.00 0.00	(2,639.45) (57.23)	0.00 0.00	(2,696.68) (2,696.68)
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531287	601138.SH CNE1000031P3	01/16/2025 01/18/2035	0 75,000	CNY 7.277422	2.947472 0.000000	240,160.58 201,971.81	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(27.63) (450.09)	90.00 0.00	49,898.40 (671.02)	0.00 0.00	49,448.32 49,448.32
FUBON FINANCIAL HOLDING CO LTD CMN	SDB3260661459	2881.TW TW0002881000	10/09/2024 10/12/2034	0 0	TWD 32.840000	2.825822 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 7.277422	0.530408 0.530748	790,208.19 796,600.88	797,308.72 797,820.39	0.00	4.330000 50.000000	ACT/360 1	(106.79) (2,342.39)	90.00 0.00	783.06 (2.02)	0.00 0.00	(1,559.33) (1,559.33)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882597	002229.ZK CNE100000B65	01/23/2025 01/25/2035	0 0	CNY 7.277422	1.479920 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(13.14) 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 7.277422	3.282756 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 7.277422	3.282756 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 7.277422	3.282756 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	10.13 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 7.277422	3.282756 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	(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 7.277422	8.188339 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 7.277422	11.985013 11.992713	15,639.43 16,602.62	15,580.52 15,590.53	0.00	4.330000 50.000000	ACT/360 1	0.00 (48.75)	90.00 0.00	(1,022.10) 0.00	0.00 0.00	(1,070.86) (1,070.86)
GENIUS ELECTRONIC OPTICAL CO ORD CMN	SDB3260121534	3406.TW TW0003406005	09/24/2024 09/22/2034	5,000 5,000	TWD 32.840000	13.733252 13.758389	71,228.11 77,286.58	68,666.26 68,791.95	(125.68)	4.330000 30.000000	ACT/360 1	(9.89) (247.45)	90.00 0.00	(8,494.64) 0.00	0.00 0.00	(8,867.77) (8,867.77)
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3264921671	600759.SH CNE000000MV7	01/03/2025 01/05/2035	191,800 191,800	CNY 7.277422	0.295434 0.295624	55,809.77 59,745.28	56,664.30 56,700.68	0.00	4.330000 50.000000	ACT/360 1	(7.96) (171.80)	90.00 0.00	(3,080.98) 0.00	0.00 0.00	(3,252.78) (3,252.78)
GEPIEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122957	000791.ZK CNE000000T42	09/25/2024 09/25/2034	719,600 729,700	CNY 7.277422	0.832712 0.833247	608,939.03 595,590.22	599,219.89 599,604.54	0.00	4.330000 50.000000	ACT/360 1	(80.09) (1,735.71)	90.00 0.00	11,702.58 (94.60)	0.00 0.00	9,966.87 9,966.87
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097777	000776.ZK CNE0000008L2	10/17/2024 10/19/2034	72,100 72,100	CNY 7.277422	2.131249 2.132618	153,190.51 159,382.22	153,663.07 153,761.76	0.00	4.330000 50.000000	ACT/360 1	(21.30) (467.42)	90.00 0.00	(5,719.15) 0.00	0.00 0.00	(6,186.56) (6,186.56)
GLOBAL UNICHIP CORPORATION CMN	SDB3260661464	3443.TW TW0003443008	10/09/2024 10/12/2034	1,000 1,000	TWD 32.840000	40.194884 40.268456	40,418.52 41,463.42	40,194.88 40,268.46	(73.57)	4.330000 30.000000	ACT/360 1	(5.32) (132.82)	90.00 0.00	(1,194.96) 0.00	0.00 0.00	(1,401.36) (1,401.36)
GLONDON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123054	002410.ZK CNE100000PH8	09/25/2024 09/25/2034	182,800 182,800	CNY 7.277422	1.604964 1.605995	273,230.98 293,000.77	293,387.41 293,575.89	0.00	4.330000 50.000000	ACT/360 1	(39.04) (866.52)	90.00 0.00	47.43 (11.63)	0.00 0.00	(819.09) (819.09)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123138	603195.SH CNE100003RLO	09/25/2024 09/25/2034	170,909 166,809	CNY 7.277422	9.787807 9.794094	1,595,340.42 1,592,871.29	1,672,824.26 1,673,898.81	0.00	4.330000 50.000000	ACT/360 1	(213.74) (4,631.30)	90.00 0.00	39,165.99 (169.04)	0.00 0.00	34,534.70 34,534.70
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123108	002152.ZK CNE100000650	09/25/2024 09/25/2034	90,100 90,100	CNY 7.277422	1.529388 1.530370	137,640.36 143,467.04	137,797.84 137,886.34	0.00	4.330000 50.000000	ACT/360 1	(19.17) (420.96)	90.00 0.00	(5,669.21) 0.00	0.00 0.00	(6,090.17) (6,090.17)
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 7.277422	1.374113 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)
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND	SDB3265531296	002031.ZK CNE000001KR7	01/16/2025 01/18/2035	0 0	CNY 7.277422	0.843705 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 7.277422	3.624910 3.627239	38,292.83 38,331.22	38,424.05 38,448.73	0.00	4.330000 50.000000	ACT/360 1	(5.14) (112.93)	90.00 0.00	92.82 0.00	0.00 0.00	(20.10) (20.10)
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 7.277422	2.488519 2.490117	7,424.08 7,484.94	7,465.56 7,470.35	0.00	4.330000 50.000000	ACT/360 1	(1.00) (22.09)	90.00 0.00	(19.39) 0.00	0.00 0.00	(41.48) (41.48)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123394	300770.ZK CNE100003KB6	09/25/2024 09/25/2034	161,100 161,100	CNY 7.277422	5.460725 5.464233	857,268.84 879,156.80	879,722.79 880,287.94	0.00	4.330000 50.000000	ACT/360 1	(117.65) (2,572.81)	90.00 0.00	(1,052.50) (100.09)	0.00 0.00	(3,625.31) (3,625.31)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345636	300607.ZK CNE100002PX1	01/13/2025 01/11/2035	0 0	CNY 7.277422	3.984928 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 7.277422	3.984928 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 7.277422	3.984928 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 7.277422	0.458954 0.459249	362,785.42 387,350.33	380,278.97 380,523.62	0.00	4.330000 50.000000	ACT/360 1	(51.63) (1,129.69)	90.00 0.00	(7,071.36) 0.00	0.00 0.00	(8,201.05) (8,201.05)
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 7.277422	0.457580 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	(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 7.277422	2.522871 2.524492	58,979.66 50,839.17	57,269.18 57,305.97	0.00	4.330000 50.000000	ACT/360 1	(6.93) (196.21)	90.00 988.12	9,086.19 (45.71)	988.12 0.00	9,878.11 9,878.11
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262441818	600894.SH CNE000000JS9	11/13/2024 11/13/2034	42,100 23,700	CNY 7.277422	1.805584 1.806744	41,182.04 46,028.70	76,015.11 76,063.92	0.00	4.330000 50.000000	ACT/360 1	(6.11) (122.66)	90.00 0.00	(3,248.58) (2.62)	0.00 0.00	(3,371.24) (3,371.24)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115444	600523.SH CNE0000019K1	11/07/2024 11/09/2034	0 0	CNY 7.277422	1.650310 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	133,100 129,200	CNY 7.277422	1.993838 1.995119	256,777.38 267,801.74	265,379.83 265,550.34	0.00	4.330000 50.000000	ACT/360 1	(35.78) (724.07)	90.00 0.00	(10,185.53) 0.00	0.00 0.00	(10,909.60) (10,909.60)
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 7.277422	0.540026 0.540373	18,200.73 16,342.26	17,172.84 17,183.86	0.00	4.330000 50.000000	ACT/360 1	(2.22) (27.01)	90.00 0.00	830.58 0.00	0.00 0.00	803.57 803.57
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 7.277422	0.987987 0.988622	246,264.81 232,274.93	250,731.40 250,892.49	0.00	4.330000 50.000000	ACT/360 1	(31.36) (669.48)	90.00 0.00	18,456.47 0.00	0.00 0.00	17,786.99 17,786.99
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3262867373	601211.SH CNE1000022F3	11/21/2024 11/24/2034	67,000 84,400	CNY 7.277422	2.436302 2.437867	203,882.89 210,959.80	163,232.25 163,337.09	0.00	4.330000 50.000000	ACT/360 1	(28.21) (874.12)	90.00 0.00	(12,836.46) (760.62)	0.00 0.00	(13,710.58) (13,710.58)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097704	000728.ZK CNE000000QZ9	10/17/2024 10/19/2034	18,800 18,800	CNY 7.277422	1.089672 1.090372	20,514.01 21,463.11	20,485.83 20,498.99	0.00	4.330000 50.000000	ACT/360 1	(2.87) (62.97)	90.00 139.56	(977.29) 0.00	139.56 0.00	(900.70) (900.70)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465909	000886.ZK CNE000000V48	01/15/2025 01/16/2035	0 0	CNY 7.277422	0.862943 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
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670296	000886.ZK CNE000000V48	01/21/2025 01/18/2035	0 0	CNY 7.277422	0.862943 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 7.277422	3.521852 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 7.277422	2.981825 2.983741	344,480.62 318,758.73	350,364.46 350,589.57	0.00	4.330000 50.000000	ACT/360 1	(43.12) (938.53)	90.00 0.00	31,605.73 0.00	0.00 0.00	30,667.20 30,667.20

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
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 7.277422	3.127481 3.129490	18,429.12 18,367.82	18,139.39 18,151.04	0.00	4.330000 50.000000	ACT/360 1	(2.47) (54.74)	90.00 0.00	(230.68) (0.64)	0.00 0.00	(285.42) (285.42)
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 7.277422	2.274157 2.275618	196,932.38 193,266.97	191,938.85 192,062.16	0.00	4.330000 50.000000	ACT/360 1	(25.98) (569.88)	90.00 0.00	(1,328.12) 0.00	0.00 0.00	(1,898.00) (1,898.00)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260962047	300347.ZK CNE100001KV8	10/16/2024 10/13/2034	78,300 73,700	CNY 7.277422	6.733154 6.737479	494,654.65 538,539.66	527,205.93 527,544.61	0.00	4.330000 50.000000	ACT/360 1	(71.64) (1,396.01)	90.00 0.00	(42,828.05) (3.60)	0.00 0.00	(44,224.06) (44,224.06)
HCL TECHNOLOGIES LIMITED CMN	SDB3265673564	INE860A01027 HDBK.NS	01/16/2035 01/07/2025	43,625 0	86.373501 INR	20.528327 18.869213	906,103.94 0.00	1,419,610.25 0.00	(50,710.62)	75.000000 4.330000	1 ACT/360	(1,683.64) 0.00	7,687.82 78.16	(470.21) (58,382.95)	0.00 0.00	(47,556.04) (59,532.12)
HDFC BANK LIMITED CMN	SDB3265202615	INE040A01034 HDBK.NS	01/09/2035 01/07/2025	0 0	86.373501 INR	0.000000 18.869213	0.00 0.00	0.00 0.00	0.00	75.000000 4.330000	0 ACT/360	(1,149.17) 0.00	0.00 78.16	(1,149.17) (58,382.95)	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 7.277422	1.244946 1.245746	10,694.30 10,566.24	10,706.54 10,713.42	0.00	4.330000 50.000000	ACT/360 1	(1.42) (22.26)	90.00 0.00	140.30 0.00	0.00 0.00	118.04 118.04
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427138	600598.SH CNE0000019Z9	10/08/2024 10/10/2034	44,300 44,300	CNY 7.277422	1.955363 1.956619	83,300.97 89,232.78	86,622.57 86,678.22	0.00	4.330000 50.000000	ACT/360 1	(11.89) (261.61)	90.00 0.00	(2,610.21) 0.00	0.00 0.00	(2,871.83) (2,871.83)
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 7.277422	3.622162 3.624489	913,384.38 938,771.79	958,424.01 959,039.79	0.00	4.330000 50.000000	ACT/360 1	(125.60) (2,738.71)	90.00 0.00	19,652.23 0.00	0.00 0.00	16,913.52 16,913.52
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961903	603508.SH CNE100002540	10/16/2024 10/13/2034	70,000 70,600	CNY 7.277422	3.244281 3.246365	222,873.40 222,877.27	227,099.65 227,245.55	0.00	4.330000 50.000000	ACT/360 1	(29.90) (583.60)	90.00 0.00	6,132.58 (9.36)	0.00 0.00	5,548.98 5,548.98
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122956	300847.ZK CNE1000040Y6	09/25/2024 09/25/2034	109,000 109,000	CNY 7.277422	2.279653 2.281118	248,796.64 253,200.27	248,482.22 248,641.86	0.00	4.330000 50.000000	ACT/360 1	(33.91) (719.32)	90.00 0.00	(4,718.04) 0.00	0.00 0.00	(5,437.37) (5,437.37)
HINDUSTAN AERONAUTICS LIMITED CMN	SDB3266104674	HIAE.NS INE066F01020	01/24/2025 01/24/2035	5,581 875	INR 86.373501	42.497409 43.355305	39,025.17 39,643.54	237,178.04 241,965.96	(4,787.92)	4.330000 75.000000	ACT/360 1	(5.58) (12.95)	78.16 0.00	0.00 0.00	0.00 0.00	(4,800.87) (4,800.87)
HINDUSTAN AERONAUTICS LIMITED CMN	SDB3264583769	HIAE.NS INE066F01020	12/23/2024 12/21/2034	0 0	INR 86.373501	42.497409 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 86.373501	5.219772 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	104,232 104,232	CNY 7.277422	1.680540 1.681620	169,958.61 172,845.83	175,166.06 175,278.62	0.00	4.330000 50.000000	ACT/360 1	(23.15) (433.85)	90.00 0.00	2,320.24 0.00	0.00 0.00	1,886.39 1,886.39
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120684	300033.ZK CNE100000JG3	12/16/2024 12/14/2034	0 0	CNY 7.277422	38.355615 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 32.840000	5.481121 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)
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN	SDB3264858077	HUDC.NS INE031A01017	12/30/2024 12/28/2034	17,718 15,581	INR 86.373501	2.428060 2.441964	39,682.66 38,039.97	43,020.36 43,266.72	(246.36)	4.330000 75.000000	ACT/360 1	(5.40) (379.37)	78.16 0.00	9,639.06 (309.88)	0.00 0.00	9,013.33 9,013.33
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115524	300741.ZK CNE100003605	11/07/2024 11/09/2034	0 29,100	CNY 7.277422	2.054299 0.000000	64,384.86 68,294.31	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(9.11) (190.46)	90.00 0.00	(3,387.47) (263.30)	0.00 0.00	(3,577.93) (3,577.93)
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123439	000963.ZK CNE0000011S1	09/25/2024 09/25/2034	256,400 256,400	CNY 7.277422	4.781913 4.784985	1,211,308.21 1,190,766.27	1,226,082.53 1,226,870.15	0.00	4.330000 50.000000	ACT/360 1	(160.05) (3,342.86)	90.00 0.00	35,316.27 0.00	0.00 0.00	31,973.40 31,973.40

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959641	300592.ZK CNE100002MT6	01/24/2025 01/25/2035	0 0	CNY 7.277422	1.951240 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 7.277422	1.951240 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 7.277422	1.951240 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 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 7.277422	1.951240 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 0	CNY 7.277422	10.256379 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (287.80)	90.00 0.00	(8,476.70) (287.80)	0.00 0.00	(8,764.49) (8,764.49)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123474	600025.SH CNE100002T71	09/25/2024 09/25/2034	425,000 429,400	CNY 7.277422	1.242198 1.242996	523,360.45 557,518.82	527,934.21 528,273.30	0.00	4.330000 50.000000	ACT/360 1	(74.33) (1,635.36)	90.00 0.00	(24,161.02) (24.17)	0.00 0.00	(25,796.38) (25,796.38)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604054	600054.SH CNE000000PV0	01/17/2025 01/18/2035	0 0	CNY 7.277422	1.522517 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 7.277422	1.522517 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 7.277422	2.334618 2.336118	394,331.32 407,866.07	396,885.05 397,140.06	0.00	4.330000 50.000000	ACT/360 1	(54.53) (1,195.84)	90.00 0.00	(10,981.02) 0.00	0.00 0.00	(12,176.86) (12,176.86)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261097719	002926.ZK CNE1000033J2	10/17/2024 10/19/2034	20,000 20,000	CNY 7.277422	1.104787 1.105497	22,235.18 22,696.54	22,095.74 22,109.94	0.00	4.330000 50.000000	ACT/360 1	(3.04) (66.63)	90.00 0.00	(600.80) 0.00	0.00 0.00	(667.43) (667.43)
HUBEI JUMPAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260760878	600566.SH CNE0000018X6	10/15/2024 10/12/2034	90,600 88,400	CNY 7.277422	3.789804 3.792238	334,757.01 344,228.83	343,356.20 343,576.76	0.00	4.330000 50.000000	ACT/360 1	(46.05) (937.62)	90.00 0.00	(9,118.88) 0.00	0.00 0.00	(10,056.50) (10,056.50)
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102845	001208.ZK CNE100004K29	02/05/2025 01/26/2035	0 0	CNY 7.277422	1.279299 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 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 3,605	CNY 7.277422	17.588646 17.599945	65,546.36 65,830.67	103,860.96 103,927.68	0.00	4.330000 50.000000	ACT/360 1	(8.83) (26.53)	90.00 0.00	(3,673.18) 0.00	0.00 0.00	(3,699.71) (3,699.71)
ICICI BANK LIMITED CMN	SDB3265202616	ICBK.NS INE090A01021	01/07/2025 01/09/2035	0 0	INR 86.373501	14.216745 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	14,139 27,915	INR 86.373501	14.216745 14.047294	391,051.91 390,398.24	201,010.55 198,614.69	2,395.86	4.330000 75.000000	ACT/360 1	(55.10) (163.34)	78.16 0.00	2,628.65 (135.32)	0.00 0.00	4,861.17 4,861.17
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260961780	300896.ZK CNE100004868	10/16/2024 10/13/2034	35,620 35,520	CNY 7.277422	23.362669 23.377677	835,280.04 877,611.25	832,178.26 832,712.85	0.00	4.330000 50.000000	ACT/360 1	(117.16) (2,514.78)	90.00 0.00	(47,796.52) 0.00	0.00 0.00	(50,311.31) (50,311.31)
INDIAN BANK CMN	SDB3265128026	INBA.NS INE562A01011	01/06/2025 01/04/2035	0 0	INR 86.373501	5.772025 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (1.72)	78.16 0.00	(185.19) (1.72)	0.00 0.00	(186.91) (186.91)
INDIAN OIL CORPORATION LTD CMN	SDB3265604659	IOC.NS INE242A01010	01/15/2025 01/16/2035	0 0	INR 86.373501	1.437594 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (17.46)	78.16 0.00	455.56 (17.46)	0.00 0.00	438.10 438.10
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN	SDB3264650040	INIR.NS INE335Y01020	12/24/2024 12/27/2034	21,381 21,381	INR 86.373501	8.656590 8.977230	195,064.04 191,942.16	185,086.56 191,942.16	(6,855.60)	4.330000 75.000000	ACT/360 1	(27.15) (869.90)	78.16 0.00	(1,968.22) (388.20)	0.00 0.00	(9,693.73) (9,693.73)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
INDORAMA VENTURES PUBLIC COMPANY LIMITED NVDR CMN	SDB3266104679	IVL_n.BK TH1027010R10	01/27/2025 01/25/2035	9,400 9,400	THB 33.775000	0.713546 0.667607	6,275.51 6,275.51	6,707.33 6,275.51	431.82	4.330000 40.000000	ACT/360 1	(0.82) (0.82)	90.00 0.00	0.00 0.00	0.00 0.00	431.00 431.00
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115556	601377.SH CNE100000V95	11/07/2024 11/09/2034	35,600 35,600	CNY 7.277422	0.820345 0.820872	29,219.77 30,433.59	29,204.30 29,223.04	0.00	4.330000 50.000000	ACT/360 1	(4.07) (89.32)	90.00 0.00	(1,229.29) 0.00	0.00 0.00	(1,318.60) (1,318.60)
INFOSYS LIMITED CMN	SDB3265890695	INFY.NS INE009A01021	01/21/2025 01/23/2035	32,912 65,093	INR 86.373501	21.094433 21.410574	1,414,289.80 1,380,224.31	694,259.97 704,664.81	(10,404.84)	4.330000 75.000000	ACT/360 1	(195.47) (1,536.22)	78.16 0.00	23,150.39 (1,038.44)	0.00 0.00	11,209.34 11,209.34
INNER MONGOLIA YILI INDUSTRIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038145	600887.SH CNE000000JP5	01/27/2025 01/25/2035	120,700 120,700	CNY 7.277422	3.824156 3.826613	452,824.74 452,824.74	461,575.68 461,872.19	0.00	4.330000 50.000000	ACT/360 1	(60.75) (60.75)	90.00 0.00	8,750.94 0.00	0.00 0.00	8,690.19 8,690.19
INSYDE SOFTWARE, CORP. CMN	SDB3260661408	6231.TWO TW0006231004	10/09/2024 10/12/2034	2,000 2,000	TWD 32.840000	12.210719 12.233069	24,421.44 23,536.59	24,421.44 24,466.14	(44.70)	4.330000 30.000000	ACT/360 1	(3.03) (75.70)	90.00 0.00	929.55 0.00	0.00 0.00	809.15 809.15
INTERNATIONAL CONTAINER TERMINAL SERVICES INC	SDB3263530522	ICT.PS PHY411571011	12/04/2024 12/07/2034	8,500 8,500	PHP 58.430000	6.417936 6.728794	56,598.98 57,194.75	54,552.46 57,194.75	(2,642.29)	4.330000 150.000000	ACT/360 1	(9.24) (221.97)	75.00 0.00	0.00 0.00	0.00 0.00	(2,864.26) (2,864.26)
INTOUCH HOLDINGS PCL SERIES NVDR	SDB3265604675	INTUCH_n.BK TH0201010R12	01/16/2025 01/17/2035	28,600 5,400	THB 33.775000	2.938564 2.935238	15,758.29 15,377.55	84,042.93 83,947.82	95.11	4.330000 40.000000	ACT/360 1	(2.02) (24.23)	90.00 0.00	0.00 0.00	0.00 0.00	70.88 70.88
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND	SDB3260122700	688252.SH CNE100005P07	09/25/2024 09/25/2034	5,844 5,844	CNY 7.277422	3.370699 3.372864	20,774.75 19,113.69	19,698.37 19,711.02	0.00	4.330000 50.000000	ACT/360 1	(2.59) (88.39)	90.00 0.00	1,511.39 (31.76)	0.00 0.00	1,423.00 1,423.00
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266169814	600584.SH CNE000001F05	02/06/2025 01/29/2035	52,900 0	CNY 7.277422	5.335681 5.339108	0.00 0.00	282,257.51 282,438.81	0.00	4.330165 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(12,488.57) 0.00	0.00 0.00	(12,488.57) (12,488.57)
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272412	600584.SH CNE000001F05	01/10/2025 01/11/2035	0 0	CNY 7.277422	5.335681 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (94.54)	90.00 0.00	8,429.74 (94.54)	0.00 0.00	8,335.20 8,335.20
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123295	603915.SH CNE100003LB4	09/25/2024 09/25/2034	119,600 128,600	CNY 7.277422	1.877038 1.878244	225,754.99 204,752.45	224,493.78 224,637.98	0.00	4.330000 50.000000	ACT/360 1	(27.76) (603.12)	90.00 0.00	37,213.89 (63.84)	0.00 0.00	36,610.77 36,610.77
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465918	600276.SH CNE0000014W7	01/15/2025 01/16/2035	0 0	CNY 7.277422	6.135414 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (39.50)	90.00 0.00	1,133.88 (39.50)	0.00 0.00	1,094.38 1,094.38
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120714	600276.SH CNE0000014W7	12/16/2024 12/14/2034	0 0	CNY 7.277422	6.135414 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (107.34)	90.00 0.00	(9,905.75) (107.34)	0.00 0.00	(10,013.08) (10,013.08)
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055913	300761.ZK CNE100003JX2	11/06/2024 11/06/2034	40,700 40,700	CNY 7.277422	2.591577 2.593242	103,736.61 108,159.84	105,477.19 105,544.95	0.00	4.330000 50.000000	ACT/360 1	(14.45) (317.91)	90.00 0.00	(2,682.66) 0.00	0.00 0.00	(3,000.56) (3,000.56)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122912	603693.SH CNE1000036F3	09/25/2024 09/25/2034	37,600 37,600	CNY 7.277422	1.324645 1.325496	48,975.62 50,131.30	49,806.65 49,838.65	0.00	4.330000 50.000000	ACT/360 1	(6.71) (131.36)	90.00 0.00	(324.65) 0.00	0.00 0.00	(456.01) (456.01)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123009	601952.SH CNE100002XD7	09/25/2024 09/25/2034	187,500 187,500	CNY 7.277422	1.310904 1.311746	238,822.31 250,673.17	245,794.46 245,952.38	0.00	4.330000 50.000000	ACT/360 1	(33.47) (736.22)	90.00 0.00	(4,878.72) 0.00	0.00 0.00	(5,614.93) (5,614.93)
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263185963	600362.SH CNE0000019P0	11/29/2024 11/30/2034	0 0	CNY 7.277422	2.899378 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	(35.59) (0.72)	0.00 0.00	(36.30) (36.30)
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760832	603977.SH CNE100003092	10/15/2024 10/12/2034	25,700 25,700	CNY 7.277422	1.492287 1.493245	38,801.78 45,449.76	38,351.77 38,376.40	0.00	4.330000 50.000000	ACT/360 1	(6.01) (132.68)	90.00 0.00	(7,097.99) 0.00	0.00 0.00	(7,230.67) (7,230.67)
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 7.277422	1.275177 1.275996	28,434.55 29,235.12	28,436.44 28,454.71	0.00	4.330000 50.000000	ACT/360 1	(3.91) (85.92)	90.00 0.00	(798.68) 0.00	0.00 0.00	(884.60) (884.60)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604047	600189.SH CNE000000XG5	01/17/2025 01/18/2035	0 0	CNY 7.277422	0.948138 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)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266169788	600189.SH CNE000000XG5	02/06/2025 01/29/2035	0 0	CNY 7.277422	0.948138 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	4.16 0.00	0.00 0.00	4.16 4.16
JINDUIHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123407	601958.SH CNE1000009Y1	09/25/2024 09/25/2034	455,900 455,900	CNY 7.277422	1.444193 1.445120	655,777.50 626,319.98	658,407.47 658,830.21	0.00	4.330000 50.000000	ACT/360 1	(84.44) (1,852.76)	90.00 0.00	32,087.49 0.00	0.00 0.00	30,234.73 30,234.73
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760868	603279.SH CNE100003M36	10/15/2024 10/12/2034	32,300 31,600	CNY 7.277422	2.308510 2.309993	70,783.65 76,252.65	74,564.87 74,612.77	0.00	4.330000 50.000000	ACT/360 1	(10.15) (204.34)	90.00 0.00	(3,269.74) 0.00	0.00 0.00	(3,474.08) (3,474.08)
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057936	688223.SH CNE100005R96	01/07/2025 01/05/2035	9,900 18,400	CNY 7.277422	0.840957 0.841497	15,657.96 17,751.80	8,325.48 8,330.82	0.00	4.330000 50.000000	ACT/360 1	(2.35) (49.48)	100.00 0.00	(2,197.91) (33.81)	0.00 0.00	(2,247.39) (2,247.39)
JIO FINANCIAL SERVICES LTD CMN	SDB3264520718	JIOF.NS INE758E01017	12/20/2024 12/20/2034	0 0	INR 86.373501	2.701060 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	242,694 220,673	INR 86.373501	2.701060 3.047183	624,939.32 679,625.78	655,531.03 739,532.94	(84,001.90)	4.330000 75.000000	ACT/360 1	(94.76) (1,210.39)	78.16 0.00	4,963.93 (261.91)	0.00 0.00	(80,248.36) (80,248.36)
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123314	600380.SH CNE000001816	09/25/2024 09/25/2034	773,700 758,300	CNY 7.277422	1.496409 1.497370	1,125,103.36 1,154,063.74	1,157,771.67 1,158,515.17	0.00	4.330000 50.000000	ACT/360 1	(154.43) (3,064.17)	90.00 0.00	(19,943.46) (57.84)	0.00 0.00	(23,007.64) (23,007.64)
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 7.277422	2.902127 2.903991	160,520.17 160,744.94	155,263.77 155,363.52	0.00	4.330000 50.000000	ACT/360 1	(21.56) (471.47)	90.00 0.00	(5,481.16) 0.00	0.00 0.00	(5,952.63) (5,952.63)
KALYAN JEWELLERS INDIA LTD CMN	SDB3265890697	KALN.NS INE303R01014	01/21/2025 01/23/2035	7,784 3,023	INR 86.373501	5.061738 5.485096	16,066.19 18,430.50	39,400.57 42,695.99	(3,295.42)	4.330000 75.000000	ACT/360 1	(2.55) (17.27)	78.16 0.00	0.00 0.00	0.00 0.00	(3,312.69) (3,312.69)
KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR	SDB3265531685	KCE_n.BK TH0122010R10	01/15/2025 01/17/2035	71,300 71,300	THB 33.775000	0.666173 0.643549	47,708.47 45,885.02	47,498.15 45,885.02	1,613.12	4.330000 40.000000	ACT/360 1	(6.05) (71.81)	90.00 0.00	0.00 0.00	0.00 0.00	1,541.32 1,541.32
KING SLIDE WORKS CO., LTD. CMN	SDB3260661395	2059.TW TW0002059003	10/09/2024 10/12/2034	2,000 2,000	TWD 32.840000	46.285018 46.369738	89,073.27 94,512.20	92,570.04 92,739.48	(169.44)	4.330000 30.000000	ACT/360 1	(12.11) (302.75)	90.00 0.00	(1,772.72) 0.00	0.00 0.00	(2,244.91) (2,244.91)
KING YUAN ELECTRONICS CO LTD ORD CMN	SDB3260123569	2449.TW TW0002449006	09/24/2024 09/22/2034	74,000 74,000	TWD 32.840000	3.456151 3.462477	257,336.33 251,554.86	255,755.18 256,223.30	(468.12)	4.330000 30.000000	ACT/360 1	(32.40) (809.69)	90.00 0.00	4,668.44 0.00	0.00 0.00	3,390.63 3,390.63
KINGNET NETWORK CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264474	002517.ZK CNE100000XB5	09/27/2024 10/10/2034	0 54,000	CNY 7.277422	1.905895 0.000000	103,912.42 95,210.43	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(12.89) (788.46)	90.00 0.00	7,838.95 (895.13)	0.00 0.00	7,050.48 7,050.48
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123519	300773.ZK CNE100003KF7	09/25/2024 09/25/2034	82,000 82,000	CNY 7.277422	2.421187 2.422742	193,808.48 194,430.74	198,537.34 198,664.84	0.00	4.330000 50.000000	ACT/360 1	(26.08) (542.15)	90.00 0.00	4,106.60 0.00	0.00 0.00	3,564.45 3,564.45
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055936	300433.ZK CNE100001YW7	11/06/2024 11/06/2034	0 0	CNY 7.277422	3.574068 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 7.277422	0.817597 0.818122	169,218.25 159,663.15	178,644.99 178,759.66	0.00	4.330000 50.000000	ACT/360 1	(21.55) (470.48)	90.00 0.00	13,871.24 0.00	0.00 0.00	13,400.76 13,400.76
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057899	002600.ZK CNE1000015L5	01/07/2025 01/05/2035	21,600 21,600	CNY 7.277422	1.169370 1.170121	25,140.59 23,527.60	25,258.40 25,274.61	0.00	4.330000 50.000000	ACT/360 1	(3.18) (66.25)	90.00 0.00	1,730.79 0.00	0.00 0.00	1,664.54 1,664.54
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3260489733	000513.ZK CNE0000002Y8	10/09/2024 10/11/2034	48,800 48,800	CNY 7.277422	5.005894 5.009109	242,132.91 248,766.74	244,287.61 244,444.52	0.00	4.330000 50.000000	ACT/360 1	(33.28) (644.36)	90.00 0.00	(4,479.13) 0.00	0.00 0.00	(5,123.49) (5,123.49)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038195	600491.SH CNE000001HQ5	01/27/2025 01/25/2035	0 0	CNY 7.277422	0.502925 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	(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 86.373501	65.826902 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 7.277422	1.626950 1.627995	15,734.14 16,123.70	16,432.19 16,442.75	0.00	4.330000 50.000000	ACT/360 1	(2.16) (158.32)	90.00 0.00	(4,456.19) (110.89)	0.00 0.00	(4,614.50) (4,614.50)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266169796	002475.ZK CNE100000TP3	02/06/2025 01/29/2035	0 0	CNY 7.277422	5.522560 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(255.95) (10.42)	0.00 0.00	(255.95) (255.95)
LUYANG ENERGY-SAVING MATERIALS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265743535	002088.ZK CNE000001PK1	01/21/2025 01/19/2035	18,100 18,100	CNY 7.277422	1.702526 1.703620	29,041.49 29,341.33	30,815.72 30,835.52	0.00	4.330000 50.000000	ACT/360 1	(3.93) (16.04)	90.00 0.00	1,474.39 0.00	0.00 0.00	1,458.34 1,458.34
LUZHOU LAQJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264390176	000568.ZK CNE000000GF2	12/20/2024 12/21/2034	0 0	CNY 7.277422	15.877875 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	2,800 3,200	CNY 7.277422	3.219547 3.221615	9,785.68 9,320.20	9,014.73 9,020.52	0.00	4.330000 50.000000	ACT/360 1	(1.26) (52.89)	90.00 0.00	1,029.00 (34.86)	0.00 0.00	976.11 976.11
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057913	600873.SH CNE000000HP9	01/07/2025 01/05/2035	0 0	CNY 7.277422	1.378235 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 7.277422	2.249423 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	789,400 789,400	CNY 7.277422	0.821720 0.822247	646,840.68 690,210.92	648,665.42 649,081.78	0.00	4.330000 50.000000	ACT/360 1	(92.00) (1,943.48)	90.00 0.00	(41,545.50) 0.00	0.00 0.00	(43,488.99) (43,488.99)
MISC BERHAD LOCAL SHARE	SDB3260121461	MISC.KL MYL38160O005	09/24/2024 09/22/2034	60 60	MYR 4.375000	1.648000 1.701556	96.94 102.09	98.88 102.09	(3.21)	4.330000 150.000000	ACT/360 1	(0.02) (0.41)	100.00 0.00	0.00 0.00	0.00 0.00	(3.62) (3.62)
MLS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123158	002745.ZK CNE100001X19	09/25/2024 09/25/2034	10,600 10,600	CNY 7.277422	1.119902 1.120621	12,046.53 12,622.67	11,870.96 11,878.58	0.00	4.330000 50.000000	ACT/360 1	(1.69) (37.03)	90.00 0.00	(751.71) 0.00	0.00 0.00	(788.74) (788.74)
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054677	002714.ZK CNE100001RQ3	12/13/2024 12/14/2034	0 0	CNY 7.277422	5.113074 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 32.840000	0.985079 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	8,900 9,300	CNY 7.277422	1.606338 1.607370	14,768.69 15,113.28	14,296.41 14,305.59	0.00	4.330000 50.000000	ACT/360 1	(2.02) (44.39)	90.00 0.00	(167.06) (2.78)	0.00 0.00	(211.46) (211.46)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097759	601990.SH CNE1000031R9	10/17/2024 10/19/2034	59,100 59,100	CNY 7.277422	1.154255 1.154996	67,651.77 69,150.33	68,216.46 68,260.26	0.00	4.330000 50.000000	ACT/360 1	(9.26) (198.65)	90.00 0.00	(933.86) 0.00	0.00 0.00	(1,132.51) (1,132.51)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800246	600406.SH CNE000001G38	11/20/2024 11/20/2034	8,320 37,820	CNY 7.277422	3.171453 3.173490	122,143.17 130,255.29	26,386.49 26,403.44	0.00	4.330000 50.000000	ACT/360 1	(17.36) (1,637.83)	90.00 0.00	(40,665.49) (1,776.40)	0.00 0.00	(42,303.32) (42,303.32)
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266169761	002371.ZK CNE100000ML7	02/06/2025 01/29/2035	600 0	CNY 7.277422	51.804059 51.837338	0.00 0.00	31,082.44 31,102.40	0.00	4.330165 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(138.02) 0.00	0.00 0.00	(138.02) (138.02)
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201655	601336.SH CNE1000019Y0	01/09/2025 01/11/2035	12,600 21,500	CNY 7.277422	6.544900 6.549105	135,331.30 133,210.60	82,465.74 82,518.72	0.00	4.330000 50.000000	ACT/360 1	(17.90) (288.49)	90.00 0.00	8,573.12 (225.74)	0.00 0.00	8,284.62 8,284.62

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261789951	002946.ZK CNE100003JJ1	10/31/2024 11/02/2034	56,200 56,000	CNY 7.277422	1.988341 1.989619	117,138.22 111,125.15	111,744.79 111,816.59	0.00	4.330000 50.000000	ACT/360 1	(14.99) (322.61)	90.00 0.00	221.21 0.00	0.00 0.00	(101.40) (101.40)
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115534	300532.ZK CNE100002CM2	11/07/2024 11/09/2034	78,681 79,081	CNY 7.277422	1.552748 1.553745	120,373.07 121,135.33	122,171.74 122,250.21	0.00	4.330000 50.000000	ACT/360 1	(16.24) (333.34)	90.00 0.00	1,551.42 (9.83)	0.00 0.00	1,218.09 1,218.09
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 7.277422	3.770566 3.772988	1,083,903.66 953,685.18	1,187,728.29 1,188,491.22	0.00	4.330000 50.000000	ACT/360 1	(129.76) (2,833.04)	90.00 0.00	234,240.12 (2.60)	0.00 0.00	231,407.08 231,407.08
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123386	605117.SH CNE1000052S3	09/25/2024 09/25/2034	0 0	CNY 7.277422	11.660723 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 7.277422	11.660723 11.668214	0.00 0.00	8,162.51 8,167.75	0.00	4.330165 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(270.67) 0.00	0.00 0.00	(270.67) (270.67)
NINGBO YONG XIN OPTICS CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531271	603297.SH CNE100003J23	01/16/2025 01/18/2035	4,300 4,300	CNY 7.277422	12.937274 12.945585	58,358.30 55,386.11	55,630.28 55,666.02	0.00	4.330000 50.000000	ACT/360 1	(7.47) (40.41)	90.00 0.00	244.16 0.00	0.00 0.00	203.75 203.75
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265810069	300953.ZK CNE100004G17	01/22/2025 01/22/2035	0 0	CNY 7.277422	16.487982 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 7.277422	16.487982 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	0 15,900	CNY 7.277422	7.903898 0.000000	97,768.93 83,400.79	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(11.39) (292.62)	90.00 0.00	40,146.70 (402.64)	0.00 0.00	39,854.09 39,854.09
NMDC LIMITED CMN	SDB3264984553	NMDC.NS INE584A01023	01/02/2025 01/02/2035	0 0	INR 86.373501	0.745946 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 7.277422	1.049822 1.050497	7,895.55 8,132.25	7,873.67 7,878.73	0.00	4.330000 50.000000	ACT/360 1	(1.09) (23.87)	90.00 46.61	(258.58) 0.00	46.61 0.00	(235.84) (235.84)
NOVATEK MICROELECTRONICS LTD CMN CLASS A SERIES NORTHBOUND	SDB3260121562	3034.TW TW0003034005	09/24/2024 09/22/2034	21,000 21,000	TWD 32.840000	15.956151 15.985357	320,297.73 321,402.44	335,079.17 335,692.50	(613.33)	4.330000 30.000000	ACT/360 1	(41.33) (1,033.07)	90.00 0.00	14,290.06 0.00	0.00 0.00	12,643.66 12,643.66
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260122761	688300.SH CNE100003PNO	09/25/2024 09/25/2034	42,978 42,978	CNY 7.277422	8.659660 8.665223	397,881.64 377,973.03	372,174.87 372,413.95	0.00	4.330000 50.000000	ACT/360 1	(50.99) (1,119.35)	90.00 0.00	(5,798.16) 0.00	0.00 0.00	(6,917.51) (6,917.51)
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND	SDB3264583169	603833.SH CNE100002RB3	12/27/2024 12/27/2034	16,900 16,400	CNY 7.277422	8.986699 8.992472	141,113.28 142,855.61	151,875.21 151,972.78	0.00	4.330000 50.000000	ACT/360 1	(19.14) (125.40)	90.00 0.00	4,712.34 0.00	0.00 0.00	4,586.94 4,586.94
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN	SDB3265276899	ORCL.NS INE881D01027	01/08/2025 01/09/2035	2,250 2,149	INR 86.373501	107.660335 124.507905	244,124.54 269,085.78	242,235.75 280,142.79	(37,907.03)	4.330000 75.000000	ACT/360 1	(37.45) (483.76)	78.16 0.00	0.00 0.00	0.00 0.00	(38,390.79) (38,390.79)
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3261097763	600958.SH CNE100001ZV6	10/17/2024 10/19/2034	63,300 63,300	CNY 7.277422	1.338386 1.339246	85,144.26 91,284.36	84,719.84 84,774.27	0.00	4.330000 50.000000	ACT/360 1	(12.16) (274.37)	90.00 0.00	(6,813.15) (6.91)	0.00 0.00	(7,087.52) (7,087.52)
OYCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND	SDB3260123351	300595.ZK CNE100002MR0	09/25/2024 09/25/2034	25,700 25,700	CNY 7.277422	2.281028 2.282493	59,084.51 66,507.57	58,622.41 58,660.07	0.00	4.330000 50.000000	ACT/360 1	(8.82) (194.26)	90.00 0.00	(7,885.16) 0.00	0.00 0.00	(8,079.42) (8,079.42)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265959630	601857.SH CNE1000007Q1	01/24/2025 01/25/2035	673,400 435,200	CNY 7.277422	1.144636 1.145371	491,602.79 505,423.57	770,797.96 771,292.83	0.00	4.330000 50.000000	ACT/360 1	(67.62) (266.70)	90.00 0.00	(5,358.47) 0.00	0.00 0.00	(5,625.17) (5,625.17)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123306	300759.ZK CNE100003JW4	09/25/2024 09/25/2034	99,600 99,600	CNY 7.277422	3.414671 3.416864	344,360.43 347,663.00	340,101.21 340,319.65	0.00	4.330000 50.000000	ACT/360 1	(46.60) (1,001.10)	90.00 0.00	(7,561.79) 0.00	0.00 0.00	(8,562.89) (8,562.89)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Long (Cont.)</b>																
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND	SDB3260588317	300398.ZK CNE100001XV1	10/10/2024 10/12/2034	6,600 6,600	CNY 7.277422	2.177969 2.179368	14,412.52 14,204.60	14,374.60 14,383.83	0.00	4.330000 50.000000	ACT/360 1	(1.91) (41.81)	90.00 0.00	170.00 0.00	0.00 0.00	128.19 128.19
PING AN INS GRP CO OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055934	601318.SH CNE000001R84	11/06/2024 11/06/2034	0 124,400	CNY 7.277422	6.987364 0.000000	835,793.22 894,432.39	0.00 0.00	0.00 0.00	4.330000 50.000000	ACT/360 1	(119.19) (2,720.27)	90.00 0.00	(27,939.79) (3,854.49)	0.00 0.00	(30,660.06) (30,660.06)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND	SDB3264857807	600048.SH CNE000001ND1	01/02/2025 01/02/2035	0 0	CNY 7.277422	1.143262 0.000000	0.00 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)
POLYCAB INDIA LIMITED CMN	SDB3266104673	POLC.NS INE455K01017	01/24/2025 01/24/2035	3,591 3,591	INR 86.373501	65.338327 72.474903	246,109.01 260,257.38	234,629.93 260,257.38	(25,627.45)	4.330000 75.000000	ACT/360 1	(36.43) (110.42)	78.16 0.00	0.00 0.00	0.00 0.00	(25,737.86) (25,737.86)
POLYCAB INDIA LIMITED CMN	SDB3265604663	POLC.NS INE455K01017	01/15/2025 01/16/2035	0 0	INR 86.373501	65.338327 0.000000	0.00 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
POLYCAB INDIA LIMITED CMN	SDB3264650036	PWFC.NS INE134E01011	12/24/2024 12/27/2034	0 0	INR 86.373501	4.511800 0.000000	0.00 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	SDB3264650036	PWFC.NS INE134E01011	01/10/2025 01/10/2035	0 0	INR 86.373501	4.511800 0.000000	0.00 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 FINANCE CORP LTD CMN	SDB3265407093	PWFC.NS INE134E01011	01/28/2025 01/30/2035	3,609 0	INR 86.373501	4.511800 4.556357	0.00 0.00	16,283.09 16,443.89	(160.80)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(160.80) (160.80)
POWER FINANCE CORP LTD CMN	SDB3266240191	PGRD.NS INE134E01011	01/16/2025 01/16/2035	0 0	INR 86.373501	3.322778 0.000000	0.00 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	SDB3265673566	PGRD.NS INE752E01010	01/27/2025 01/25/2035	33,052 33,052	INR 86.373501	3.322778 3.463003	114,459.18 114,459.18	109,824.47 114,459.18	(4,634.70)	4.330000 75.000000	ACT/360 1	(16.15) (16.15)	78.16 0.00	0.00 0.00	0.00 0.00	(4,650.86) (4,650.86)
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3266171179	PGRD.NS INE752E01010	12/31/2024 01/02/2035	0 0	INR 86.373501	3.322778 0.000000	0.00 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)
POWER GRID CORPORATION OF INDIA LIMITED CMN	SDB3264922952	PGRD.NS INE752E01010	01/02/2035 10/09/2024	0 0	INR 86.373501	0.000000 1.131429	0.00 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 4.375000	1.131429 0.000000	0.00 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 16193.000093	0.092015 0.000000	0.00 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 ANEKA TAMBANG TBK CMN	SDB3260661756	ASII.JK ID1000106602	09/24/2024 10/12/2034	1,288,600 0	IDR 16193.000093	0.300747 0.000000	391,681.57 0.00	387,542.89 0.00	0.00	4.330000 65.000000	ACT/360 1	(54.06) (1,338.11)	85.00 0.00	0.00 0.00	0.00 0.00	(4,455.28) (4,455.28)
PT ASTRA INTERNATIONAL TBK CMN	SDB3260121386	ID1000122807 BBCA.JK	09/22/2034 01/06/2025	1,288,600 1,352,200	16193.000093 IDR	0.303166 0.577410	390,660.06 363,103.08	390,660.06 780,773.79	(3,117.17)	65.000000 4.330000	ACT/360 1	(1,338.11) (50.72)	0.00 85.00	0.00 0.00	0.00 0.00	(4,455.28) (21,361.67)
PT BANK CENTRAL ASIA TBK SCRIPLESS	SDB3265058824	ID1000109507 BBRI.JK	01/04/2035 01/16/2025	617,200 252,100	16193.000093 IDR	0.592765 0.258754	367,212.70 65,813.48	801,536.26 65,231.83	(20,762.47)	65.000000 4.330000	ACT/360 1	(599.21) (8.55)	0.00 85.00	0.00 46,146.53	0.00 0.00	(21,361.67) 49,635.38
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN	SDB3265604671	ID1000118201 TLKM.JK	01/17/2035 09/24/2024	252,100 1,091,800	16193.000093 IDR	0.242673 0.166121	61,177.86 182,658.14	61,177.86 181,371.09	4,053.97	65.000000 4.330000	ACT/360 1	(565.11) (25.28)	0.00 85.00	(471.33) 0.00	0.00 0.00	49,635.38 (1,964.45)
PT TELEKOMUNIKASI INDONESIA, TBK. CMN	SDB3260121389	ID1000129000 PTTEP_n.BK	09/22/2034 09/24/2024	1,091,800 290,300	16193.000093 THB	0.167359 3.597335	182,722.57 789,308.72	182,722.57 1,044,306.44	(1,351.48)	65.000000 4.330000	ACT/360 1	(612.97) (103.95)	0.00 90.00	0.00 0.00	0.00 0.00	(1,964.45) 1,782.99
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260121401	TH0355010R16 PTT_n.BK	09/22/2034 01/13/2025	221,300 0	33.775000 THB	3.585832 0.910437	791,335.17 0.00	1,040,966.96 0.00	3,339.48	40.000000 4.330000	ACT/360 1	(1,556.48) 0.00	0.00 90.00	0.00 19,526.27	0.00 0.00	1,782.99 18,888.88
PTT PUBLIC COMPANY LIMITED NVDR	SDB3265407096	TH0646010R18 PUBM.KL	01/11/2035 10/16/2024	0 159,400	33.775000 MYR	0.000000 1.001143	0.00 155,669.72	0.00 159,582.17	0.00	40.000000 4.330000	ACT/360 0	(637.39) (26.06)	0.00 100.00	(637.39) 0.00	0.00 0.00	18,888.88 (3,808.48)
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE	SDB3261098407	MYL1295OO004	10/18/2034	159,400	4.375000	1.020934	162,736.88	162,736.88	(3,154.71)	150.000000	ACT/360 1	(653.77)	0.00	0.00	0.00	(3,808.48)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
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 7.277422	2.006205 2.007494	81,714.30 80,793.51	81,251.30 81,303.51	0.00	4.330000 50.000000	ACT/360 1	(10.85) (226.98)	90.00 0.00	457.79 0.00	0.00 0.00	230.81 230.81
QIMING INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531284	002232.ZK CNE100000B73	01/16/2025 01/18/2035	0 0	CNY 7.277422	2.462410 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	32.36 0.00	0.00 0.00	32.36 32.36
QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465979	688556.SH CNE1000044B6	01/15/2025 01/16/2035	0 0	CNY 7.277422	1.371365 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 7.277422	2.271409 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 7.277422	2.327747 2.329243	176,250.87 180,168.00	182,262.62 182,379.73	0.00	4.330000 50.000000	ACT/360 1	(24.12) (530.20)	90.00 0.00	2,094.62 0.00	0.00 0.00	1,564.42 1,564.42
RAIL VIKAS NIGAM LIMITED CMN	SDB3264984551	RAIV.NS INE415G01027	01/02/2025 01/02/2035	0 0	INR 86.373501	4.640891 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 86.373501	4.640891 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 INE0DD101019	01/15/2025 01/16/2035	0 0	INR 86.373501	4.214255 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 INE020B01018	01/02/2025 01/02/2035	0 0	INR 86.373501	4.961012 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (1.01)	78.16 0.00	88.12 (1.01)	0.00 0.00	87.12 87.12
REC LIMITED CMN	SDB3265531681	RECM.NS INE020B01018	01/14/2025 01/16/2035	0 0	INR 86.373501	4.961012 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
REC LIMITED CMN	SDB3266171168	RECM.NS INE020B01018	01/27/2025 01/25/2035	15,323 8,676	INR 86.373501	4.961012 5.152901	45,666.67 45,666.67	76,017.59 78,957.91	0.00 (2,940.31)	4.330000 75.000000	ACT/360 1	(6.44) (6.44)	78.16 0.00	0.00 0.00	0.00 0.00	(2,946.76) (2,946.76)
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123118	601828.SH CNE100002RX7	09/25/2024 09/25/2034	0 0	CNY 7.277422	0.397119 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 7.277422	8.838295 8.843972	1,055,056.16 1,059,169.68	1,109,205.98 1,109,918.49	0.00	4.330000 50.000000	ACT/360 1	(142.05) (2,709.03)	90.00 0.00	50,036.30 0.00	0.00 0.00	47,327.27 47,327.27
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127444	600031.SH CNE000001F70	01/08/2025 01/08/2035	0 0	CNY 7.277422	2.212322 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 7.277422	0.975620 0.976247	216,949.50 227,802.72	216,587.69 216,726.83	0.00	4.330000 50.000000	ACT/360 1	(30.41) (667.06)	90.00 0.00	(11,215.03) 0.00	0.00 0.00	(11,882.09) (11,882.09)
SDIC POWER HOLDINGS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882590	600886.SH CNE000000JM2	01/23/2025 01/25/2035	150,600 133,000	CNY 7.277422	1.980097 1.981369	265,972.60 267,528.01	298,202.58 298,394.17	0.00	4.330000 50.000000	ACT/360 1	(35.87) (151.51)	90.00 0.00	(4,150.02) 0.00	0.00 0.00	(4,301.54) (4,301.54)
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 7.277422	2.988696 2.990616	77,504.18 85,491.25	80,097.05 80,148.51	0.00	4.330000 50.000000	ACT/360 1	(11.36) (530.19)	90.00 338.47	(13,461.97) (290.55)	338.47 0.00	(13,653.68) (13,653.68)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201716	600547.SH CNE000001FR7	01/09/2025 01/11/2035	0 0	CNY 7.277422	3.343217 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 7.277422	0.557890 0.558248	1,160,698.48 1,121,699.89	1,170,676.10 1,171,427.60	0.00	4.330000 50.000000	ACT/360 1	(151.04) (3,225.46)	90.00 0.00	48,976.21 0.00	0.00 0.00	45,750.74 45,750.74

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
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 7.277422	4.480982 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 7.277422	4.882223 4.885360	115,802.76 114,577.55	116,196.92 116,271.57	0.00	4.330000 50.000000	ACT/360 1	(15.39) (337.03)	90.00 0.00	1,619.37 0.00	0.00 0.00	1,282.33 1,282.33
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3262055920	600643.SH CNE0000008S7	11/06/2024 11/06/2034	174,100 173,100	CNY 7.277422	0.659574 0.659998	113,566.58 121,903.23	114,831.87 114,905.65	0.00	4.330000 50.000000	ACT/360 1	(16.24) (348.31)	90.00 0.00	(7,748.22) 0.00	0.00 0.00	(8,096.53) (8,096.53)
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345664	688212.SH CNE100004ZJ5	01/13/2025 01/11/2035	0 0	CNY 7.277422	5.642108 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 7.277422	5.642108 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	122,400 131,200	CNY 7.277422	2.727614 2.729366	361,235.58 405,817.48	333,859.99 334,074.40	0.00	4.330000 50.000000	ACT/360 1	(53.83) (1,187.71)	90.00 0.00	(53,474.64) (125.12)	0.00 0.00	(54,662.34) (54,662.34)
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260188355	688188.SH CNE100003LY6	09/26/2024 10/10/2034	21,273 21,273	CNY 7.277422	27.364086 27.381664	583,874.24 559,591.06	582,116.20 582,490.14	0.00	4.330000 50.000000	ACT/360 1	(75.42) (1,513.31)	90.00 0.00	21,118.13 (26.68)	0.00 0.00	19,604.82 19,604.82
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961496	600621.SH CNE0000006D3	10/16/2024 10/13/2034	79,300 79,300	CNY 7.277422	1.934751 1.935994	154,556.49 167,575.26	153,425.76 153,524.32	0.00	4.330000 50.000000	ACT/360 1	(22.30) (354.44)	90.00 0.00	(14,149.50) 0.00	0.00 0.00	(14,503.93) (14,503.93)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201682	601727.SH CNE100000D55	01/09/2025 01/11/2035	0 18,500	CNY 7.277422	0.992110 0.000000	18,053.74 17,712.25	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(2.38) (45.25)	90.00 0.00	1,676.47 (66.70)	0.00 0.00	1,631.22 1,631.22
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054671	601727.SH CNE100000D55	12/13/2024 12/14/2034	0 0	CNY 7.277422	0.992110 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	337,900 322,000	CNY 7.277422	2.485770 2.487367	806,574.58 811,051.13	839,941.81 840,481.31	0.00	4.330000 50.000000	ACT/360 1	(108.75) (2,241.16)	90.00 0.00	(11,100.47) 0.00	0.00 0.00	(13,341.63) (13,341.63)
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 7.277422	3.622162 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	77,900 80,000	CNY 7.277422	2.439051 2.440617	195,779.44 195,774.80	190,002.04 190,124.06	0.00	4.330000 50.000000	ACT/360 1	(26.27) (589.95)	90.00 0.00	(1,288.40) (37.06)	0.00 0.00	(1,878.35) (1,878.35)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868386	002028.ZK CNE000001KM8	12/11/2024 12/11/2034	0 0	CNY 7.277422	11.100085 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 7.277422	8.107267 8.112475	217,237.76 208,764.25	262,675.44 262,844.19	0.00	4.330000 50.000000	ACT/360 1	(28.13) (569.69)	90.00 0.00	53,911.18 0.00	0.00 0.00	53,341.50 53,341.50
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122819	600320.SH CNE000001683	09/25/2024 09/25/2034	1,331,000 1,331,000	CNY 7.277422	0.537278 0.537623	688,723.29 712,241.56	715,117.25 715,576.21	0.00	4.330000 50.000000	ACT/360 1	(95.23) (2,083.55)	90.00 0.00	2,875.69 0.00	0.00 0.00	792.13 792.13
SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND	SDB3263116835	600517.SH CNE000001G20	11/27/2024 11/27/2034	84,200 80,800	CNY 7.277422	0.696675 0.697123	56,892.41 58,835.64	58,660.06 58,697.76	0.00	4.330000 50.000000	ACT/360 1	(7.87) (106.61)	90.00 0.00	(2,619.56) 0.00	0.00 0.00	(2,726.17) (2,726.17)
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 7.277422	1.378235 1.379121	24,561.23 23,446.27	24,394.77 24,410.44	0.00	4.330000 50.000000	ACT/360 1	(3.16) (95.17)	90.00 104.36	1,322.76 (25.79)	104.36 0.00	1,331.95 1,331.95
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097755	002500.ZK CNE100000WJ0	10/17/2024 10/19/2034	20,000 20,000	CNY 7.277422	0.825842 0.826372	16,607.76 17,152.14	16,516.84 16,527.44	0.00	4.330000 50.000000	ACT/360 1	(2.29) (50.36)	90.00 0.00	(635.30) 0.00	0.00 0.00	(685.66) (685.66)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
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 7.277422	0.688431 0.688873	535,478.89 562,200.55	529,747.35 530,087.77	0.00	4.330000 50.000000	ACT/360 1	(75.06) (1,649.35)	90.00 0.00	(32,453.20) 0.00	0.00 0.00	(34,102.55) (34,102.55)
SHENZHEN CAPCHEM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882574	300037.ZK CNE100000K15	01/23/2025 01/25/2035	1,400 3,200	CNY 7.277422	4.578544 4.581486	15,007.93 14,425.63	6,409.96 6,414.08	0.00	4.330000 50.000000	ACT/360 1	(1.94) (9.70)	90.00 0.00	286.41 (16.38)	0.00 0.00	276.71 276.71
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 7.277422	0.887677 0.888247	24,298.13 25,211.60	24,943.72 24,959.74	0.00	4.330000 50.000000	ACT/360 1	(3.37) (77.66)	90.00 0.00	(405.84) (3.56)	0.00 0.00	(483.50) (483.50)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959670	300769.ZK CNE100003K95	01/24/2025 01/25/2035	0 0	CNY 7.277422	4.412277 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 7.277422	4.412277 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 7.277422	20.901632 20.915060	1,173.95 1,237.66	1,107.79 1,108.50	0.00	4.330000 50.000000	ACT/360 1	(0.17) (8.61)	90.00 0.00	(841.71) (4.98)	0.00 0.00	(850.32) (850.32)
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 7.277422	10.134083 10.140593	13,038.05 12,570.77	12,160.90 12,168.71	0.00	4.330000 50.000000	ACT/360 1	(1.69) (38.56)	90.00 0.00	(400.87) (1.41)	0.00 0.00	(439.43) (439.43)
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716716	002609.ZK CNE1000016J7	12/31/2024 01/02/2035	0 5,700	CNY 7.277422	1.073182 0.000000	5,992.79 6,162.51	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.82) (30.06)	90.00 0.00	(504.22) (37.48)	0.00 0.00	(534.29) (534.29)
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265882592	300814.ZK CNE100004PY5	01/23/2025 01/25/2035	0 0	CNY 7.277422	4.732445 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	(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 7.277422	6.612232 6.616479	570.38 551.37	562.04 562.40	0.00	4.330000 50.000000	ACT/360 1	(0.07) (1.63)	90.00 0.00	10.67 0.00	0.00 0.00	9.05 9.05
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465971	002243.ZK CNE100000BR7	01/15/2025 01/16/2035	0 0	CNY 7.277422	1.091046 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 7.277422	31.934386 31.954900	1,315,947.73 1,324,323.80	1,583,945.52 1,584,963.04	0.00	4.330000 50.000000	ACT/360 1	(177.56) (2,109.59)	90.00 0.00	9,460.36 0.00	0.00 0.00	7,350.78 7,350.78
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 7.277422	1.710771 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 0	CNY 7.277422	13.794720 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (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 CNE100000C6	01/17/2025 01/18/2035	8,400 8,400	CNY 7.277422	3.508110 3.510364	32,743.37 27,837.01	29,468.13 29,487.06	0.00	4.330000 50.000000	ACT/360 1	(3.80) (41.42)	90.00 0.00	1,631.12 0.00	0.00 0.00	1,589.69 1,589.69
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 7.277422	0.324291 0.324499	12,231.02 13,191.48	12,193.33 12,201.16	0.00	4.330000 50.000000	ACT/360 1	(1.76) (39.03)	90.00 0.00	(1,014.46) (0.71)	0.00 0.00	(1,053.49) (1,053.49)
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260264465	003021.ZK CNE100004934	09/27/2024 10/10/2034	40 40	CNY 7.277422	12.813603 12.821835	552.97 403.73	512.54 512.87	0.00	4.330000 50.000000	ACT/360 1	(0.06) (1.21)	90.00 0.00	108.81 0.00	0.00 0.00	107.60 107.60
SHIJIAZHUANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670308	000158.ZK CNE0000013X7	01/21/2025 01/18/2035	0 0	CNY 7.277422	2.444547 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
SHIN KONG FINANCIAL HLDGS CO LTD CMN	SDB3260123673	2888.TW TW0002888005	09/24/2024 09/22/2034	95,000 95,000	TWD 32.840000	0.374543 0.375229	35,064.98 34,176.82	35,581.61 35,646.75	(65.15)	4.330000 30.000000	ACT/360 1	(4.40) (119.00)	90.00 0.00	1,446.70 (9.03)	0.00 0.00	1,262.55 1,262.55
SHRIRAM FINANCE LIMITED CMN	SDB3265531689	SHMF.NS INE721A01047	01/14/2025 01/16/2035	0 0	INR 86.373501	5.923692 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	SHMF.NS INE721A01047	01/22/2025 01/23/2035	0 0	INR 86.373501	5.923692 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 1	0.00 (57.83)	78.16 0.00	1,885.97 (57.83)	0.00 0.00	1,828.13 1,828.13
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465983	600481.SH CNE000001DW2	01/15/2025 01/16/2035	0 0	CNY 7.277422	0.750266 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 26,300	CNY 7.277422	4.070123 4.072737	104,322.82 101,391.98	116,812.52 116,887.55	0.00	4.330000 50.000000	ACT/360 1	(13.64) (177.50)	90.00 0.00	5,756.41 0.00	0.00 0.00	5,578.91 5,578.91
SICHUAN BIOKIN PHARMACEUTICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255555	688506.SH CNE100006FN4	12/18/2024 12/18/2034	0 0	CNY 7.277422	26.497021 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 7.277422	1.181737 1.182496	12,639.06 13,641.61	12,408.24 12,416.21	0.00	4.330000 50.000000	ACT/360 1	(1.82) (38.18)	90.00 0.00	(1,233.37) 0.00	0.00 0.00	(1,271.55) (1,271.55)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670295	002366.ZK CNE100000M21	01/21/2025 01/18/2035	0 0	CNY 7.277422	0.644459 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 86.373501	67.003768 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 TW00006257009	09/24/2024 09/22/2034	92,000 92,000	TWD 32.840000	2.146772 2.150702	194,204.18 189,329.28	197,503.05 197,864.58	(361.54)	4.330000 30.000000	ACT/360 1	(24.39) (609.45)	90.00 0.00	8,535.30 0.00	0.00 0.00	7,564.31 7,564.31
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262540432	300470.ZK CNE1000020P6	11/14/2024 11/16/2034	0 24,300	CNY 7.277422	4.982534 0.000000	121,737.63 123,933.88	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(16.60) (321.32)	90.00 0.00	(1,577.51) (489.24)	0.00 0.00	(1,898.83) (1,898.83)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123479	601598.SH CNE100003GS8	09/25/2024 09/25/2034	1,073,100 1,073,100	CNY 7.277422	0.726906 0.727373	770,314.10 784,012.23	780,042.58 780,543.97	0.00	4.330000 50.000000	ACT/360 1	(105.00) (2,306.72)	90.00 0.00	(3,969.65) 0.00	0.00 0.00	(6,276.37) (6,276.37)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115552	603737.SH CNE1000027D7	11/07/2024 11/09/2034	26,300 25,300	CNY 7.277422	5.850973 5.854732	141,748.77 143,932.08	153,880.59 153,979.45	0.00	4.330000 50.000000	ACT/360 1	(19.28) (365.05)	90.00 0.00	4,151.54 0.00	0.00 0.00	3,786.49 3,786.49
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097738	601555.SH CNE1000019P8	10/17/2024 10/19/2034	16,300 16,300	CNY 7.277422	1.030585 1.031247	16,846.44 17,362.45	16,798.53 16,809.33	0.00	4.330000 50.000000	ACT/360 1	(2.32) (51.02)	90.00 0.00	(563.92) 0.00	0.00 0.00	(614.94) (614.94)
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097734	600369.SH CNE0000016P6	10/17/2024 10/19/2034	0 0	CNY 7.277422	0.599113 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 86.373501	8.673957 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)
STATE BANK OF INDIA CMN	SDB3266171181	SBI.NS INE062A01020	01/27/2025 01/25/2035	22,096 22,096	INR 86.373501	8.673957 8.671599	191,607.65 191,607.65	191,659.75 191,607.65	52.09	4.330000 75.000000	ACT/360 1	(27.04) (27.04)	78.16 0.00	0.00 0.00	0.00 0.00	25.06 25.06
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123528	002468.ZK CNE100000T99	09/25/2024 09/25/2034	361,600 361,600	CNY 7.277422	1.470301 1.471245	522,119.30 500,226.59	531,660.80 532,002.19	0.00	4.330000 50.000000	ACT/360 1	(67.42) (1,805.77)	90.00 0.00	41,409.66 (327.01)	0.00 0.00	39,603.89 39,603.89
SUFA TECHNOLOGY INDUSTRY CO LTD CNNC CMN CLASS A SERIES NORTHBOUND	SDB3265959676	000777.ZK CNE000000RW4	01/24/2025 01/25/2035	3,300 3,300	CNY 7.277422	2.296143 2.297618	7,967.20 7,895.43	7,577.27 7,582.14	0.00	4.330000 50.000000	ACT/360 1	(1.06) (4.24)	90.00 0.00	(318.15) 0.00	0.00 0.00	(322.39) (322.39)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057904	600710.SH CNE000000KL2	01/07/2025 01/05/2035	0 0	CNY 7.277422	1.309530 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	0 40	CNY 7.277422	9.907355 0.000000	404.35 403.29	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.05) (1.19)	90.00 0.00	7.18 (1.68)	0.00 0.00	5.99 5.99
SUZHOU JINFU NEW MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465942	300128.ZK CNE100000VF0	01/15/2025 01/16/2035	0 0	CNY 7.277422	0.682934 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 33,048	CNY 7.277422	2.319503 2.320993	76,385.86 76,755.38	76,654.93 76,704.18	0.00	4.330000 50.000000	ACT/360 1	(10.29) (221.08)	90.00 0.00	(100.45) 0.00	0.00 0.00	(321.54) (321.54)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116849	300394.ZK CNE100001XQ1	11/27/2024 11/27/2034	3,000 3,000	CNY 7.277422	13.851059 13.859957	47,764.47 36,845.52	41,553.18 41,579.87	0.00	4.330000 50.000000	ACT/360 1	(5.10) (377.67)	90.00 0.00	30,454.10 (284.21)	0.00 0.00	30,076.43 30,076.43
TAIWAN SEMICONDUCTOR MFG CO ORD CMN	SDB3264649691	2330.TW TW0002330008	12/26/2024 12/27/2034	10,000 10,000	TWD 32.840000	34.561510 34.624771	341,650.91 327,743.90	345,615.10 346,247.71	(632.61)	4.330000 30.000000	ACT/360 1	(42.27) (1,055.03)	90.00 0.00	18,503.81 0.00	0.00 0.00	16,816.17 16,816.17
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882568	300872.ZK CNE1000047J2	01/23/2025 01/25/2035	0 0	CNY 7.277422	2.055673 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	(10.86) 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 86.373501	47.064782 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	SDB3266240291	TCS.NS INE467B01029	01/28/2025 01/30/2035	4,423 0	INR 86.373501	47.064782 47.299080	0.00 0.00	208,167.53 209,203.83	(1,036.30)	4.330000 75.000000	ACT/360 0	0.00 0.00	78.16 0.00	0.00 0.00	0.00 0.00	(1,036.30) (1,036.30)
TATA CONSULTANCY SERVICES LIMITED CMN	SDB3265960755	TCS.NS INE467B01029	01/22/2025 01/23/2035	0 0	INR 86.373501	47.064782 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (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 10/04/2035	799 799	INR 86.373501	71.272438 69.790971	58,988.71 55,762.99	56,946.68 55,762.99	1,183.69	4.330000 75.000000	ACT/360 1	(7.94) (173.53)	78.16 0.00	(1,505.01) (67.11)	0.00 0.00	(494.85) (494.85)
TECO ELECTRIC AND MACHINERY CO CMN	SDB3260661477	1504.TW TW0001504009	10/09/2024 10/12/2034	286,000 286,000	TWD 32.840000	1.632156 1.635143	461,515.34 455,158.42	466,796.59 467,650.90	(854.31)	4.330000 30.000000	ACT/360 1	(58.59) (1,464.62)	90.00 0.00	12,492.48 0.00	0.00 0.00	10,173.55 10,173.55
TELEKOM MALAYSIA BERNAD (MYR) CMN	SDB3260121463	TLMM.KL MYL4863OO006	09/24/2024 09/22/2034	364,600 364,600	MYR 4.375000	1.497143 1.488862	533,280.73 542,839.09	545,858.29 542,839.09	3,019.20	4.330000 150.000000	ACT/360 1	(87.51) (2,186.67)	100.00 0.00	0.00 0.00	0.00 0.00	832.53 832.53
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127408	601319.SH CNE100003F27	01/08/2025 01/08/2035	7 1,112,907	CNY 7.277422	0.983865 0.984497	1,034,125.43 1,048,857.18	6.89 6.89	0.00	4.330000 50.000000	ACT/360 1	(140.52) (2,360.37)	90.00 7,191.91	39,989.47 (3,636.92)	7,191.91 0.00	44,821.01 44,821.01
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND	SDB3260188351	600717.SH CNE000000L16	09/26/2024 10/10/2034	0 41,800	CNY 7.277422	0.654078 0.000000	26,047.00 27,789.65	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(3.70) (152.35)	90.00 0.00	(2,838.29) (185.68)	0.00 0.00	(2,990.64) (2,990.64)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122933	688819.SH CNE100004C29	09/25/2024 09/25/2034	98 98	CNY 7.277422	3.641399 3.643739	355.37 364.29	356.86 357.09	0.00	4.330000 50.000000	ACT/360 1	(0.05) (13.80)	90.00 0.00	(582.83) (12.73)	0.00 0.00	(596.63) (596.63)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264453049	002283.ZK CNE100000F79	12/23/2024 12/21/2034	111,700 111,700	CNY 7.277422	0.753014 0.753498	86,315.17 81,121.63	84,111.65 84,165.73	0.00	4.330000 50.000000	ACT/360 1	(10.96) (237.44)	90.00 0.00	2,990.03 0.00	0.00 0.00	2,752.58 2,752.58
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND	SDB3264520311	600211.SH CNE000000ZW7	12/24/2024 12/22/2034	17,900 17,900	CNY 7.277422	4.945433 4.948610	88,151.81 87,390.66	88,523.24 88,580.12	0.00	4.330000 50.000000	ACT/360 1	(11.74) (178.24)	90.00 573.73	1,132.58 0.00	573.73 0.00	1,528.07 1,528.07
TIGERAIR TAIWAN CO LTD CMN	SDB3264649734	6757.TW TW0006757008	12/26/2024 12/27/2034	4,000 4,000	TWD 32.840000	2.728380 2.733374	10,481.36 9,500.00	10,913.52 10,933.50	(19.98)	4.330000 30.000000	ACT/360 1	(1.23) (30.73)	90.00 0.00	1,433.50 0.00	0.00 0.00	1,382.79 1,382.79
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123446	603866.SH CNE100002524	09/25/2024 09/25/2034	792,300 781,900	CNY 7.277422	0.794237 0.794748	622,451.04 702,584.81	629,274.21 629,678.84	0.00	4.330000 50.000000	ACT/360 1	(93.15) (2,036.91)	90.00 0.00	(81,715.18) 0.00	0.00 0.00	(83,752.09) (83,752.09)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390135	600438.SH CNE000001GS3	12/20/2024 12/21/2034	0 0	CNY 7.277422	2.811435 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	230,800 228,500	CNY 7.277422	0.742021 0.742498	164,967.17 171,671.13	171,258.45 171,368.54	0.00	4.330000 50.000000	ACT/360 1	(22.94) (393.15)	90.00 0.00	(2,094.02) 0.00	0.00 0.00	(2,487.17) (2,487.17)
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055919	688599.SH CNE100003ZR0	11/06/2024 11/06/2034	97,689 98,389	CNY 7.277422	2.366223 2.367743	233,084.33 257,430.31	231,153.91 231,302.45	0.00	4.330000 50.000000	ACT/360 1	(34.20) (716.56)	90.00 0.00	(24,612.46) (7.86)	0.00 0.00	(25,329.02) (25,329.02)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262540433	600100.SH CNE000000RK9	11/14/2024 11/16/2034	433,200 432,100	CNY 7.277422	0.928900 0.929497	395,581.50 399,203.63	402,399.64 402,658.10	0.00	4.330000 50.000000	ACT/360 1	(53.51) (1,015.75)	90.00 0.00	2,163.62 0.00	0.00 0.00	1,147.87 1,147.87
UNI-PRESIDENT ENTERPRISES CORP ORATION ORD CMN	SDB3260661478	1216.TW TW0001216000	10/09/2024 10/12/2034	236,000 236,000	TWD 32.840000	2.387333 2.391702	560,087.94 582,085.27	563,410.48 564,441.67	(1,031.20)	4.330000 30.000000	ACT/360 1	(74.68) (1,868.09)	90.00 0.00	(17,643.60) 0.00	0.00 0.00	(20,542.89) (20,542.89)
UNION BANK OF INDIA CMN	SDB3265346298	UNBK.NS INE692A01016	01/09/2025 01/09/2035	0 0	INR 86.373501	1.222481 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (242.81)	78.16 0.00	1,823.57 (242.81)	0.00 0.00	1,580.76 1,580.76
UNITED INFORMATION SYSTEMS CMN	SDB3264649695	2404.TW TW0002404001	12/26/2024 12/27/2034	2,000 2,000	TWD 32.840000	15.590743 15.619280	31,419.68 29,390.24	31,181.49 31,238.56	(57.07)	4.330000 30.000000	ACT/360 1	(3.80) (94.65)	90.00 0.00	1,848.32 0.00	0.00 0.00	1,696.59 1,696.59
UNITED MICROELECTRONICS CORP ORD CMN	SDB3264390181	2303.TW TW0002303005	12/19/2024 12/20/2034	0 0	TWD 32.840000	1.224117 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 30.000000	ACT/360 0	0.00 (3.38)	90.00 0.00	27.21 (3.38)	0.00 0.00	23.83 23.83
VEDANTA LIMITED CMN	SDB3265604668	VDAN.NS INE205A01025	01/15/2025 01/16/2035	0 0	INR 86.373501	4.907755 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (30.70)	78.16 0.00	3,444.93 (30.70)	0.00 0.00	3,414.23 3,414.23
VEDANTA LIMITED CMN	SDB3264922950	VDAN.NS INE205A01025	12/31/2024 01/02/2035	0 0	INR 86.373501	4.907755 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (76.29)	78.16 0.00	(445.42) (76.29)	0.00 0.00	(521.72) (521.72)
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND	SDB3266169775	002439.ZK CNE100000QJ2	02/06/2025 01/29/2035	0 0	CNY 7.277422	2.058421 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	194.02 0.00	0.00 0.00	194.02 194.02
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123379	300476.ZK CNE1000020V4	09/25/2024 09/25/2034	0 0	CNY 7.277422	7.314403 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (30.30)	90.00 0.00	2,253.07 (30.30)	0.00 0.00	2,222.77 2,222.77
VOLTRONIC POWER TECHNOLOGY CORP CMN	SDB3260121501	6409.TW TW0006409006	09/24/2024 09/22/2034	3,000 3,000	TWD 32.840000	58.008526 58.114704	172,045.64 170,121.95	174,025.58 174,344.11	(318.53)	4.330000 30.000000	ACT/360 1	(21.90) (546.98)	90.00 0.00	4,222.16 0.00	0.00 0.00	3,356.65 3,356.65
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961820	300017.ZK CNE100000GQ8	10/16/2024 10/13/2034	13,400 62,500	CNY 7.277422	1.430452 1.431371	83,467.75 84,613.07	19,168.05 19,180.37	0.00	4.330000 50.000000	ACT/360 1	(11.34) (226.70)	90.00 0.00	5,895.44 (291.13)	0.00 0.00	5,668.74 5,668.74
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054655	603609.SH CNE100001VB7	12/13/2024 12/14/2034	71,700 71,700	CNY 7.277422	1.089672 1.090372	79,319.49 83,349.99	78,129.45 78,179.67	0.00	4.330000 50.000000	ACT/360 1	(11.13) (229.55)	90.00 0.00	(5,220.54) 0.00	0.00 0.00	(5,450.09) (5,450.09)
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260588440	601168.SH CNE100000619	10/10/2024 10/12/2034	127,800 127,800	CNY 7.277422	2.395079 2.396618	310,301.85 280,462.98	306,091.09 306,287.78	0.00	4.330000 50.000000	ACT/360 1	(38.04) (836.14)	90.00 0.00	25,760.63 (2.69)	0.00 0.00	24,924.49 24,924.49
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465931	688100.SH CNE100003RR7	01/15/2025 01/16/2035	19,400 17,500	CNY 7.277422	4.913828 4.916985	86,902.51 78,948.08	95,328.26 95,389.51	0.00	4.330000 50.000000	ACT/360 1	(10.70) (121.34)	90.00 0.00	6,968.67 0.00	0.00 0.00	6,847.33 6,847.33
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201693	600157.SH CNE000000WD4	01/09/2025 01/11/2035	0 0	CNY 7.277422	0.214362 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (36.12)	90.00 0.00	(894.83) (36.12)	0.00 0.00	(930.96) (930.96)
WIPRO LIMITED CMN	SDB3265202619	WIPR.NS INE075A01022	01/07/2025 01/09/2035	0 0	INR 86.373501	3.565330 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (185.58)	78.16 0.00	(2,617.21) (185.58)	0.00 0.00	(2,802.80) (2,802.80)
WIPRO LIMITED CMN	SDB3265810629	WIPR.NS INE075A01022	01/21/2025 01/18/2035	0 0	INR 86.373501	3.565330 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 75.000000	ACT/360 0	0.00 (60.43)	78.16 0.00	4,772.70 (60.43)	0.00 0.00	4,712.27 4,712.27

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123077	600580.SH CNE000001BJ3	09/25/2024 09/25/2034	89,400 89,400	CNY 7.277422	2.843040 2.844866	248,723.58 209,080.63	254,167.75 254,331.02	0.00	4.330000 50.000000	ACT/360 1	(28.60) (617.15)	90.00 0.00	45,130.36 (0.66)	0.00 0.00	44,513.21 44,513.21
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057906	600133.SH CNE000000V71	01/07/2025 01/05/2035	0 0	CNY 7.277422	1.308156 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	193.34 0.00	0.00 0.00	193.34 193.34
WUXI APPTTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882608	603259.SH CNE1000031K4	01/23/2025 01/25/2035	0 0	CNY 7.277422	7.607089 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	0.00 (22.43)	90.00 0.00	(685.39) (22.43)	0.00 0.00	(707.82) (707.82)
WUXI APPTTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921686	603259.SH CNE1000031K4	01/03/2025 01/05/2035	0 0	CNY 7.277422	7.607089 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (226.83)	90.00 0.00	(4,554.87) (226.83)	0.00 0.00	(4,781.71) (4,781.71)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057917	600667.SH CNE000000B00	01/07/2025 01/05/2035	37,100 37,100	CNY 7.277422	0.930274 0.930872	34,626.51 33,444.21	34,513.18 34,535.35	0.00	4.330000 50.000000	ACT/360 1	(4.50) (88.67)	90.00 0.00	1,068.98 0.00	0.00 0.00	980.30 980.30
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 7.277422	1.110283 1.110997	6,489.38 7,128.52	6,661.70 6,665.98	0.00	4.330000 50.000000	ACT/360 1	(0.95) (20.88)	90.00 0.00	(466.82) 0.00	0.00 0.00	(487.69) (487.69)
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 7.277422	4.445255 4.448111	7,576.30 7,264.12	7,556.93 7,561.79	0.00	4.330000 50.000000	ACT/360 1	(0.98) (21.42)	90.00 0.00	292.81 0.00	0.00 0.00	271.39 271.39
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123659	600563.SH CNE000001D72	09/25/2024 09/25/2034	36,900 36,700	CNY 7.277422	16.937317 16.948197	614,542.09 590,736.20	624,986.98 625,388.47	0.00	4.330000 50.000000	ACT/360 1	(79.59) (1,351.04)	90.00 0.00	30,916.96 0.00	0.00 0.00	29,565.92 29,565.92
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123157	002925.ZK CNE1000033H6	09/25/2024 09/25/2034	16,100 16,100	CNY 7.277422	1.962233 1.963494	31,843.11 34,248.40	31,591.96 31,612.25	0.00	4.330000 50.000000	ACT/360 1	(4.56) (99.64)	90.00 0.00	(2,656.44) 0.00	0.00 0.00	(2,756.08) (2,756.08)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272404	000905.ZK CNE000000YL3	01/10/2025 01/11/2035	0 0	CNY 7.277422	0.986613 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 7.277422	5.790512 5.794232	285.60 292.93	295.32 295.51	0.00	4.330000 50.000000	ACT/360 1	(0.04) (0.87)	90.00 0.00	2.38 0.00	0.00 0.00	1.52 1.52
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406649	000697.ZK CNE000000800	01/14/2025 01/12/2035	0 0	CNY 7.277422	1.044326 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 7.277422	2.073536 2.074869	41,448.04 41,856.17	43,544.27 43,572.25	0.00	4.330000 50.000000	ACT/360 1	(5.61) (70.41)	90.00 0.00	1,688.09 0.00	0.00 0.00	1,617.68 1,617.68
XINHUANET CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123375	603888.SH CNE100002G50	09/25/2024 09/25/2034	29,600 29,600	CNY 7.277422	3.160460 3.162490	88,770.55 90,303.30	93,549.61 93,609.70	0.00	4.330000 50.000000	ACT/360 1	(12.09) (333.16)	90.00 0.00	2,817.38 (67.48)	0.00 0.00	2,484.22 2,484.22
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790001	002202.ZK CNE1000008S5	10/31/2024 11/02/2034	220,300 222,000	CNY 7.277422	1.320523 1.321371	303,180.96 313,171.40	290,911.12 291,098.03	0.00	4.330000 50.000000	ACT/360 1	(41.88) (921.74)	90.00 0.00	(19,995.39) (10.53)	0.00 0.00	(20,917.14) (20,917.14)
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 7.277422	0.865691 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 32.840000	6.394641 6.406345	137,087.43 126,768.28	134,287.45 134,533.24	(245.79)	4.330000 30.000000	ACT/360 1	(16.39) (408.93)	90.00 0.00	7,764.96 0.00	0.00 0.00	7,110.24 7,110.24
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123483	000400.ZK CNE0000007F6	09/25/2024 09/25/2034	148,100 148,100	CNY 7.277422	3.700486 3.702863	546,195.91 551,809.86	548,042.01 548,394.01	0.00	4.330000 50.000000	ACT/360 1	(73.96) (1,603.56)	90.00 1,506.22	(3,783.03) (2.10)	1,506.22 0.00	(3,880.37) (3,880.37)
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND	SDB3264054674	300861.ZK CNE100004751	12/13/2024 12/14/2034	36,900 36,900	CNY 7.277422	2.580584 2.582242	93,190.14 100,354.00	95,223.56 95,284.73	0.00	4.330000 50.000000	ACT/360 1	(13.36) (292.83)	90.00 0.00	(5,130.44) 0.00	0.00 0.00	(5,423.27) (5,423.27)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
YANGMING MARINE TRANSPORT CORP CMN	SDB3264792329	2609.TW TW0002609005	12/30/2024 12/28/2034	210,000 210,000	TWD 32.840000	2.064555 2.068334	430,220.21 473,130.99	433,556.64 434,350.14	(793.50)	4.330000 30.000000	ACT/360 1	(60.49) (1,266.70)	90.00 0.00	(38,780.85) 0.00	0.00 0.00	(40,841.05) (40,841.05)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262055914	002847.ZK CNE100002JZ9	11/06/2024 11/06/2034	2,200 2,100	CNY 7.277422	7.326770 7.331477	16,316.92 17,711.09	16,118.89 16,129.25	0.00	4.330000 50.000000	ACT/360 1	(2.36) (48.21)	90.00 0.00	(2,336.06) 0.00	0.00 0.00	(2,384.26) (2,384.26)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122998	002643.ZK CNE1000019T0	09/25/2024 09/25/2034	52,850 52,850	CNY 7.277422	1.390602 1.391496	74,860.12 72,843.83	73,493.33 73,540.56	0.00	4.330000 50.000000	ACT/360 1	(9.80) (129.48)	90.00 0.00	649.50 0.00	0.00 0.00	520.02 520.02
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 7.277422	2.095522 2.096868	288,775.73 280,833.96	290,439.39 290,625.90	0.00	4.330000 50.000000	ACT/360 1	(37.79) (850.22)	90.00 0.00	9,672.62 (75.00)	0.00 0.00	8,822.40 8,822.40
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123468	300628.ZK CNE100002PC5	09/25/2024 09/25/2034	91,275 89,475	CNY 7.277422	5.646230 5.649857	505,233.02 471,170.74	515,359.66 515,690.70	0.00	4.330000 50.000000	ACT/360 1	(63.69) (1,318.90)	90.00 0.00	34,122.22 (5.08)	0.00 0.00	32,803.32 32,803.32
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260490837	300999.ZK CNE1000048D3	10/09/2024 10/11/2034	0 0	CNY 7.277422	4.202037 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 72,000	CNY 7.277422	2.293395 2.294868	163,650.96 154,117.92	165,124.41 165,230.50	0.00	4.330000 50.000000	ACT/360 1	(20.81) (379.15)	90.00 0.00	17,571.40 (66.78)	0.00 0.00	17,192.25 17,192.25
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260961787	300415.ZK CNE100001YB1	10/16/2024 10/13/2034	74,000 74,000	CNY 7.277422	2.844414 2.846241	208,417.82 202,717.60	210,486.63 210,621.83	0.00	4.330000 50.000000	ACT/360 1	(27.28) (603.61)	90.00 0.00	7,776.58 (4.34)	0.00 0.00	7,172.97 7,172.97
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123527	002120.ZK CNE100000015	09/25/2024 09/25/2034	0 0	CNY 7.277422	1.034707 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 50.000000	ACT/360 0	0.00 (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 7.277422	2.264538 2.265993	466,625.87 383,388.93	469,438.77 469,740.35	0.00	4.330000 50.000000	ACT/360 1	(52.59) (1,274.67)	90.00 0.00	100,615.99 (128.68)	0.00 0.00	99,341.32 99,341.32
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 7.277422	0.761259 0.761748	67,671.54 67,186.17	67,143.01 67,186.17	0.00	4.330000 50.000000	ACT/360 1	(9.01) (189.89)	90.00 0.00	12.79 0.00	0.00 0.00	(177.10) (177.10)
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 7.277422	1.556870 1.557870	19,889.10 19,771.40	19,772.25 19,784.95	0.00	4.330000 50.000000	ACT/360 1	(2.65) (58.28)	90.00 0.00	0.85 0.00	0.00 0.00	(57.43) (57.43)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123235	600096.SH CNE000000S01	09/25/2024 09/25/2034	198,200 198,700	CNY 7.277422	3.168705 3.170740	593,447.75 605,106.08	628,037.24 628,440.67	0.00	4.330000 50.000000	ACT/360 1	(81.02) (1,781.15)	90.00 0.00	24,515.16 (6.52)	0.00 0.00	22,734.02 22,734.02
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263185966	300674.ZK CNE100003FQ4	11/29/2024 11/30/2034	0 0	CNY 7.277422	2.675398 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	900 2,100	CNY 7.277422	7.432577 7.437352	15,573.28 8,801.26	6,689.32 6,693.62	0.00	4.330000 50.000000	ACT/360 1	(1.27) (73.75)	90.00 0.00	17,003.50 (69.24)	0.00 0.00	16,929.75 16,929.75
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260264436	002011.ZK CNE000001JT5	09/27/2024 10/10/2034	104,300 109,100	CNY 7.277422	1.552748 1.553745	163,520.83 161,056.80	161,951.58 162,055.60	0.00	4.330000 50.000000	ACT/360 1	(21.64) (482.28)	90.00 0.00	8,407.30 (37.89)	0.00 0.00	7,925.02 7,925.02
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 7.277422	1.328767 1.329621	366,963.24 383,508.58	365,493.38 365,728.21	0.00	4.330000 50.000000	ACT/360 1	(51.22) (1,105.73)	90.00 0.00	(18,015.21) 0.00	0.00 0.00	(19,120.94) (19,120.94)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261790021	600216.SH CNE0000010J2	10/31/2024 11/02/2034	3,400 3,400	CNY 7.277422	2.070788 2.072119	7,040.68 7,363.95	7,040.68 7,045.20	0.00	4.330000 50.000000	ACT/360 1	(0.98) (21.66)	90.00 0.00	(323.27) 0.00	0.00 0.00	(344.93) (344.93)
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 7.277422	3.311612 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
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 7.277422	3.311612 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	55,800 65,400	CNY 7.277422	3.093128 3.095115	201,790.06 196,216.94	172,596.56 172,707.42	0.00	4.330000 50.000000	ACT/360 1	(26.40) (648.75)	90.00 1,677.52	5,669.50 (187.95)	1,677.52 0.00	6,698.27 6,698.27
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263185967	600032.SH CNE1000051S5	11/29/2024 11/30/2034	14,300 14,300	CNY 7.277422	0.975620 0.976247	13,719.52 14,450.95	13,951.37 13,960.33	0.00	4.330000 50.000000	ACT/360 1	(1.93) (42.43)	90.00 0.00	(499.58) 0.00	0.00 0.00	(542.01) (542.01)
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 7.277422	2.781205 2.782991	233,772.51 243,324.00	229,171.26 229,318.46	0.00	4.330000 50.000000	ACT/360 1	(32.51) (711.43)	90.00 0.00	(14,152.74) 0.00	0.00 0.00	(14,864.18) (14,864.18)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427177	002372.ZK CNE100000MK9	10/08/2024 10/10/2034	226,900 226,900	CNY 7.277422	1.670921 1.671995	376,207.23 389,881.71	379,132.06 379,375.67	0.00	4.330000 50.000000	ACT/360 1	(52.12) (1,021.28)	90.00 0.00	(10,749.65) 0.00	0.00 0.00	(11,770.93) (11,770.93)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123135	300357.ZK CNE100001R58	09/25/2024 09/25/2034	207,100 205,300	CNY 7.277422	2.675398 2.677117	547,504.31 555,801.05	554,074.92 554,430.93	0.00	4.330000 50.000000	ACT/360 1	(74.45) (1,345.04)	90.00 1,803.71	(6,570.60) 0.00	1,803.71 0.00	(6,111.93) (6,111.93)
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 7.277422	1.357624 1.358496	19,853.56 19,954.12	19,957.07 19,969.89	0.00	4.330000 50.000000	ACT/360 1	(2.68) (58.80)	90.00 0.00	2.95 0.00	0.00 0.00	(55.85) (55.85)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531305	300308.ZK CNE100001CY9	01/16/2025 01/18/2035	0 40	CNY 7.277422	15.777565 0.000000	724.70 611.24	0.00 0.00	0.00	4.330000 50.000000	ACT/360 1	(0.08) (82.12)	90.00 0.00	5,388.05 (82.78)	0.00 0.00	5,305.93 5,305.93
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260122823	600163.SH CNE000000W62	09/25/2024 09/25/2034	570,900 568,500	CNY 7.277422	0.757136 0.757623	414,334.17 461,952.31	432,249.08 432,526.97	0.00	4.330000 50.000000	ACT/360 1	(61.32) (1,256.68)	90.00 0.00	(31,459.43) 0.00	0.00 0.00	(32,716.11) (32,716.11)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115493	600918.SH CNE100004900	11/07/2024 11/09/2034	43,700 43,700	CNY 7.277422	0.853324 0.853872	37,367.61 39,026.66	37,290.27 37,314.21	0.00	4.330000 50.000000	ACT/360 1	(5.21) (113.08)	90.00 0.00	(1,736.39) 0.00	0.00 0.00	(1,849.47) (1,849.47)
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 7.277422	1.742375 1.743495	51,699.81 54,004.25	51,922.78 51,956.15	0.00	4.330000 50.000000	ACT/360 1	(7.21) (156.02)	90.00 0.00	(2,081.47) 0.00	0.00 0.00	(2,237.49) (2,237.49)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122849	688772.SH CNE100005030	09/25/2024 09/25/2034	68 68	CNY 7.277422	2.116134 2.117493	144.29 149.32	143.90 143.99	0.00	4.330000 50.000000	ACT/360 1	(0.02) (0.44)	90.00 0.00	(5.42) 0.00	0.00 0.00	(5.86) (5.86)
ZHUZHOU CRRG TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123097	688187.SH CNE100004QK2	09/25/2024 09/25/2034	21,083 21,083	CNY 7.277422	6.362143 6.366230	128,308.04 137,505.84	134,133.06 134,219.23	0.00	4.330000 50.000000	ACT/360 1	(18.32) (392.06)	90.00 0.00	(3,372.77) 0.00	0.00 0.00	(3,764.83) (3,764.83)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123508	300726.ZK CNE1000035L3	09/25/2024 09/25/2034	3,100 2,800	CNY 7.277422	3.942330 3.944863	11,145.04 11,705.61	12,221.22 12,229.08	0.00	4.330000 50.000000	ACT/360 1	(1.56) (26.52)	90.00 0.00	(682.76) 0.00	0.00 0.00	(709.28) (709.28)
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 7.277422	0.665071 0.665498	57,449.10 59,898.12	57,994.16 58,031.43	0.00	4.330000 50.000000	ACT/360 1	(8.00) (176.05)	90.00 0.00	(1,903.95) 0.00	0.00 0.00	(2,080.00) (2,080.00)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265743550	601899.SH CNE100000B24	01/21/2025 01/19/2035	135,100 77,800	CNY 7.277422	2.231559 2.232993	172,989.78 171,334.06	301,483.68 301,677.35	0.00	4.330000 50.000000	ACT/360 1	(23.01) (161.08)	90.00 0.00	3,514.58 0.00	0.00 0.00	3,353.50 3,353.50
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265057964	601899.SH CNE100000B24	01/07/2025 01/05/2035	0 0	CNY 7.277422	2.231559 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 7.277422	5.493704 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3266169763	000063.ZK CNE000000TK5	02/06/2025 01/29/2035	31,400 0	CNY 7.277422	5.493704 5.497233	0.00 0.00	172,502.30 172,613.12	0.00	4.330165 50.000000	ACT/360 0	0.00 0.00	90.00 0.00	(10,800.93) 0.00	0.00 0.00	(10,800.93) (10,800.93)
<b>TOTAL Long</b>							<b>73,177,741.18</b>	<b>72,996,767.41</b>	<b>(341,102.02)</b>			<b>(9,971.81)</b>	<b>27,175.97</b>	<b>150,955.81</b>	<b>27,175.97</b>	<b>(380,181.28)</b>
							<b>74,201,780.09</b>	<b>73,375,845.01</b>				<b>(217,211.04)</b>		<b>(45,731.25)</b>	<b>0.00</b>	<b>(380,181.28)</b>
<b>Short</b>																
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3260962153	688536.SH CNE1000042T2	10/16/2024 10/13/2034	(13,503) (12,803)	CNY 7.277422	11.956157 11.963838	(153,426.89) (153,956.51)	(161,443.99) (161,547.70)	0.00	4.330000 (1,624.119300)	ACT/360 1	(50.70) (340.63)	100.00 0.00	1,265.13 0.00	0.00 0.00	924.51 924.51
ACER INCORPORATED ORD CMN	SDB3265127447	2353.TW TW0002353000	01/07/2025 01/05/2035	0 0	TWD 32.840000	1.132765 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 7.277422	24.746401 24.762298	(2,515.58) (2,557.37)	(2,449.89) (2,451.47)	0.00	4.330000 (725.000000)	ACT/360 1	(0.20) (4.31)	100.00 0.00	107.47 0.00	0.00 0.00	103.17 103.17
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN	SDB3262115492	8086.TWO TW0008086000	11/06/2024 11/08/2034	(24,000) (24,000)	TWD 32.840000	2.932400 2.937767	(72,185.95) (80,609.65)	(70,377.59) (70,506.41)	128.82	4.330000 (898.958300)	ACT/360 1	(8.33) (226.60)	100.00 0.00	10,103.25 0.00	0.00 0.00	10,005.46 10,005.46
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264857817	601288.SH CNE100000RJ0	01/02/2025 01/02/2035	0 0	CNY 7.277422	0.709042 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 7.277422	5.839980 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	(656,900) (658,700)	THB 33.775000	1.643227 1.736652	(1,106,732.59) (1,143,962.86)	(1,079,435.97) (1,140,806.82)	61,370.85	4.330000 (66.278200)	ACT/360 1	117.22 2,759.93	100.00 (11,114.64)	9,238.63 200.00	0.00 0.00	62,254.77 62,254.77
ALCHIP TECHNOLOGIES LTD CMN	SDB3262115577	3661.TW KYG022421088	11/06/2024 11/08/2034	(4,000) (4,000)	TWD 32.840000	95.310597 95.485052	(386,187.54) (400,000.00)	(381,242.39) (381,940.21)	697.82	4.330000 (400.000000)	ACT/360 1	5.20 166.00	100.00 0.00	18,059.79 0.00	0.00 0.00	18,923.61 18,923.61
ALCOR MICRO, CORP. CMN	SDB3260427104	8054.TWO TW0008054008	09/30/2024 09/29/2034	(6,000) (6,000)	TWD 32.840000	3.501827 3.508237	(21,139.65) (25,152.44)	(21,010.96) (21,049.42)	38.46	4.330000 (1,058.333300)	ACT/360 1	(3.19) (89.05)	100.00 0.00	4,103.02 0.00	0.00 0.00	4,052.43 4,052.43
ALL RING TECH CO LTD ORD CMN	SDB3260121419	6187.TWO TW0006187008	09/24/2024 09/22/2034	(3,000) (3,000)	TWD 32.840000	13.093788 13.117755	(37,840.89) (36,768.29)	(39,281.36) (39,353.26)	71.90	4.330000 (783.333300)	ACT/360 1	(3.81) (87.74)	100.00 0.00	(2,584.97) 0.00	0.00 0.00	(2,600.81) (2,600.81)
ALLIS ELECTRIC CO., LTD. CMN	SDB3260588365	1514.TW TW0001514008	10/02/2024 10/04/2034	(29,000) (29,000)	TWD 32.840000	2.993301 2.998780	(84,659.26) (88,856.70)	(86,805.72) (86,964.62)	158.90	4.330000 (1,285.344800)	ACT/360 1	(19.54) (496.02)	100.00 0.00	1,892.08 0.00	0.00 0.00	1,554.95 1,554.95
ALLWINNER TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265882596	300458.ZK CNE100001ZN3	01/23/2025 01/25/2035	(6,200) (6,200)	CNY 7.277422	6.480317 6.484480	(40,055.45) (38,343.83)	(40,177.96) (40,203.78)	0.00	4.330000 (1,126.612900)	ACT/360 1	(7.92) (20.53)	100.00 0.00	(1,834.14) 0.00	0.00 0.00	(1,854.67) (1,854.67)
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 7.277422	0.987987 0.988622	(80,198.29) (92,141.32)	(84,275.31) (84,329.46)	0.00	4.330000 (1,822.303600)	ACT/360 1	(29.51) (694.40)	100.00 0.00	8,083.97 (10.68)	0.00 0.00	7,389.57 7,389.57
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123442	002432.ZK CNE100000Q84	09/25/2024 09/25/2034	0 0	CNY 7.277422	5.449732 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 0	CNY 7.277422	0.313298 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,179.741000)	ACT/360 1	0.00 (225.99)	100.00 0.00	2,876.46 (225.99)	0.00 0.00	2,650.46 2,650.46
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263426667	603031.SH CNE1000030R1	12/04/2024 12/04/2034	(46,603) (37,003)	CNY 7.277422	3.710105 3.712488	(132,455.57) (135,355.71)	(172,902.02) (173,013.08)	0.00	4.330000 (1,548.259600)	ACT/360 1	(40.69) (662.86)	100.00 0.00	501.02 (21.62)	0.00 0.00	(161.84) (161.84)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959725	600199.SH CNE000000X61	01/24/2025 01/25/2035	0 0	CNY 7.277422	1.518395 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,115.000000)	ACT/360 1	0.00 (10.34)	100.00 0.00	166.81 (10.34)	0.00 0.00	156.47 156.47
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260121441	688639.SH CNE1000052M6	09/25/2024 09/25/2034	(78) (78)	CNY 7.277422	3.734839 3.737238	(292.27) (343.09)	(291.32) (291.50)	0.00	4.330000 (975.000000)	ACT/360 1	(0.04) (0.86)	100.00 0.00	51.78 0.00	0.00 0.00	50.92 50.92
ANHUI JIANGHUAI AUTOMOBILE GROUP CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959649	600418.SH CNE0000018M9	01/24/2025 01/25/2035	(21,900) (3,600)	CNY 7.277422	5.618748 5.622357	(20,253.78) (19,650.81)	(123,050.58) (123,129.62)	0.00	4.330000 (1,350.000000)	ACT/360 1	(5.23) (20.25)	100.00 0.00	1,708.00 0.00	0.00 0.00	1,687.75 1,687.75
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264390138	603589.SH CNE1000022S6	12/20/2024 12/21/2034	(6,200) (11,500)	CNY 7.277422	4.920699 4.923860	(57,565.11) (60,151.63)	(30,508.33) (30,527.93)	0.00	4.330000 (1,850.000000)	ACT/360 1	(22.35) (368.98)	100.00 0.00	3,336.28 (329.85)	0.00 0.00	2,967.30 2,967.30
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 7.277422	1.437322 1.438246	(35,806.34) (36,617.09)	(34,783.20) (34,805.55)	0.00	4.330000 (1,576.239600)	ACT/360 1	(11.27) (245.51)	100.00 0.00	1,833.90 0.00	0.00 0.00	1,588.39 1,588.39
ANHUI XINHUA MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127468	601801.SH CNE100000KB2	01/08/2025 01/08/2035	0 0	CNY 7.277422	0.931649 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 7.277422	3.069768 3.071740	(14,681.26) (11,624.62)	(15,962.80) (15,973.05)	0.00	4.330000 (600.000000)	ACT/360 1	(1.05) (9.97)	100.00 0.00	(4,338.18) 0.00	0.00 0.00	(4,348.15) (4,348.15)
ASE TECHNOLOGY HOLDING CO LTD CMN	SDB3265959622	3711.TW TW00003711008	01/23/2025 01/24/2035	0 1,000	TWD 32.840000	5.389769 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (40.000000)	ACT/360 0	0.00 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) (2,400)	CNY 7.277422	9.552833 9.558970	(21,699.24) (21,699.24)	(27,703.22) (27,721.01)	0.00	4.330000 (1,275.000000)	ACT/360 1	(5.08) (5.08)	100.00 0.00	(1,609.52) 0.00	0.00 0.00	(1,614.60) (1,614.60)
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3260963914	688208.SH CNE100003RF2	10/16/2024 10/13/2034	(39) (39)	CNY 7.277422	5.359041 5.362483	(206.41) (208.56)	(209.00) (209.14)	0.00	4.330000 (1,125.000000)	ACT/360 1	(0.04) (0.81)	100.00 0.00	(0.44) 0.00	0.00 0.00	(1.25) (1.25)
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 7.277422	1.091046 1.091747	(287,759.24) (290,412.97)	(292,509.35) (292,697.37)	0.00	4.330000 (1,871.587000)	ACT/360 1	(114.67) (1,417.59)	100.00 0.00	(2,096.38) 0.00	0.00 0.00	(3,513.97) (3,513.97)
BANBAO CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262179005	603398.SH CNE1000023W6	11/08/2024 11/09/2034	(27,500) (30,700)	CNY 7.277422	2.129875 2.131243	(79,639.02) (93,882.90)	(58,571.57) (58,609.18)	0.00	4.330000 (2,185.993400)	ACT/360 1	(37.07) (809.17)	100.00 0.00	28,518.35 (133.21)	0.00 0.00	27,709.18 27,709.18
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN	SDB3260188346	BCP_n.BK TH0420010R18	09/25/2024 09/27/2034	(548,800) (545,300)	THB 33.775000	1.051073 1.057911	(546,505.66) (576,915.76)	(576,829.02) (580,581.82)	3,752.81	4.330000 (968.081700)	ACT/360 1	(77.57) (1,900.24)	100.00 0.00	167.02 (3.35)	0.00 0.00	2,019.59 2,019.59
BANGKOK DUSIT MED SVCS PCL NVDR CMN	SDB3264650037	BDMS_n.BK TH0264010R10	12/26/2024 12/27/2034	(1,657,800) (1,657,800)	THB 33.775000	0.692820 0.720988	(1,158,139.08) (1,195,253.22)	(1,148,557.22) (1,195,253.22)	46,696.00	4.330000 (50.000000)	ACT/360 1	127.68 3,427.01	100.00 0.00	14,259.80 315.76	0.00 0.00	64,382.81 64,382.81
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054670	601169.SH CNE100000734	12/13/2024 12/14/2034	(34) (401,134)	CNY 7.277422	0.823094 0.823622	(318,231.24) (336,893.99)	(27.99) (28.00)	0.00	4.330000 (175.000000)	ACT/360 1	25.05 (9.43)	100.00 (10,160.74)	46,316.90 215.77	(10,160.74) 0.00	36,146.72 36,146.72
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649828	601328.SH CNE1000000S2	12/30/2024 01/02/2035	0 0	CNY 7.277422	0.996232 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	(32,304) (4)	CNY 7.277422	1.277925 1.278746	(4.91) (5.00)	(41,282.09) (41,308.61)	0.00	4.330000 (150.000000)	ACT/360 1	0.00 250.00	100.00 0.00	21,499.28 250.00	0.00 0.00	21,749.29 21,749.29
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3263247203	BANPU_n.BK TH0148010R15	11/29/2024 11/29/2034	(3,346,200) (3,346,200)	THB 33.775000	0.158401 0.172536	(507,969.89) (577,339.12)	(530,042.04) (577,339.12)	47,297.08	4.330000 (1,110.024800)	ACT/360 1	(87.19) (2,074.17)	100.00 0.00	325.73 (6.14)	0.00 0.00	45,548.64 45,548.64
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266102892	300446.ZK CNE100001Z90	02/05/2025 01/26/2035	(12,600) 0	CNY 7.277422	2.322251 2.323743	0.00 0.00	(29,260.36) (29,279.16)	0.00	4.330165 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	222.24 0.00	0.00 0.00	222.24 222.24

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670324	300446.ZK CNE100001Z90	01/21/2025 01/18/2035	0 (12,400)	CNY 7.277422	2.322251 0.000000	(28,814.05) (28,378.28)	0.00 0.00	0.00	4.330000 (2,225.000000)	ACT/360 1	(14.40) (48.69)	100.00 0.00	(308.14) (163.86)	0.00 0.00	(356.83) (356.83)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649802	002552.ZK CNE1000010H4	12/30/2024 01/02/2035	0	CNY 7.277422	2.019946 0.000000	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) (54,500)	CNY 7.277422	0.724158 0.724623	(44,358.53) (45,851.86)	(39,466.59) (39,491.95)	0.00	4.330000 (807.614600)	ACT/360 1	(4.44) (38.73)	100.00 0.00	6,385.28 0.00	0.00 0.00	6,346.55 6,346.55
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266169765	301085.ZK CNE100004S54	02/06/2025 01/29/2035	(1,200) 0	CNY 7.277422	8.952346 8.958097	0.00 0.00	(10,742.82) (10,749.72)	0.00	4.330165 (2,250.000000)	ACT/360 0	0.00 0.00	100.00 0.00	369.61 0.00	0.00 0.00	369.61 369.61
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531298	301085.ZK CNE100004S54	01/16/2025 01/18/2035	0 0	CNY 7.277422	8.952346 0.000000	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 7.277422	2.988696 2.990616	(8,359.54) (8,622.09)	(8,392.26) (8,397.65)	0.00	4.330000 (1,250.000000)	ACT/360 1	(1.87) (258.15)	100.00 0.00	12,829.61 (220.99)	0.00 0.00	12,571.47 12,571.47
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 7.277422	3.809041 3.811488	(12,888.86) (13,269.21)	(13,331.64) (13,340.21)	0.00	4.330000 (1,925.000000)	ACT/360 1	(5.30) (109.21)	100.00 0.00	(31.72) (6.59)	0.00 0.00	(140.94) (140.94)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3266102886	603569.SH CNE100002GG5	02/05/2025 01/26/2035	(22,600) 0	CNY 7.277422	0.967376 0.967997	0.00 0.00	(21,862.69) (21,876.73)	0.00	4.330165 (2,138.324873)	ACT/360 0	0.00 0.00	100.00 0.00	161.03 0.00	0.00 0.00	161.03 161.03
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127492	603569.SH CNE100002GG5	01/08/2025 01/08/2035	0 0	CNY 7.277422	0.967376 0.000000	0.00 0.00	0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (1.27)	100.00 0.00	54.77 (1.27)	0.00 0.00	53.50 53.50
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND	SDB3265127421	603569.SH CNE100002GG5	01/08/2025 01/08/2035	0 0	CNY 7.277422	0.967376 0.000000	0.00 0.00	0.00	0.00	4.330000 (2,122.641509)	ACT/360 0	0.00 0.00	100.00 0.00	58.72 0.00	0.00 0.00	58.72 58.72
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263372435	300212.ZK CNE1000012M0	12/03/2024 12/01/2034	(238,000) (238,000)	CNY 7.277422	2.834795 2.836616	(680,443.43) (726,436.11)	(674,681.23) (675,114.61)	0.00	4.330000 (1,734.747800)	ACT/360 1	(240.51) (4,672.16)	100.00 0.00	51,754.89 0.00	0.00 0.00	47,082.73 47,082.73
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123656	300073.ZK CNE100000NN1	09/25/2024 09/25/2034	(38,500) (38,500)	CNY 7.277422	5.070477 5.073734	(197,473.85) (211,257.27)	(195,213.36) (195,338.76)	0.00	4.330000 (1,821.103800)	ACT/360 1	(74.48) (1,639.47)	100.00 0.00	16,043.91 0.00	0.00 0.00	14,404.45 14,404.45
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921700	300251.ZK CNE100001617	01/03/2025 01/05/2035	0 0	CNY 7.277422	1.309530 0.000000	0.00 0.00	0.00	0.00	4.330000 (1,719.794100)	ACT/360 0	0.00 (1,086.81)	100.00 0.00	(2,202.16) (1,086.81)	0.00 0.00	(3,288.97) (3,288.97)
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123352	603588.SH CNE100001V11	09/25/2024 09/25/2034	(343,134) (248,934)	CNY 7.277422	0.706294 0.706748	(173,227.94) (174,720.64)	(242,353.51) (242,509.27)	0.00	4.330000 (1,319.821900)	ACT/360 1	(42.49) (1,072.81)	100.00 0.00	5,745.88 (211.20)	0.00 0.00	4,673.08 4,673.08
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530575	300523.ZK CNE100002813	12/05/2024 12/07/2034	(69,130) (45,130)	CNY 7.277422	2.466533 2.468117	(107,904.43) (114,257.83)	(170,511.41) (170,620.93)	0.00	4.330000 (1,188.660500)	ACT/360 1	(21.89) (338.93)	100.00 0.00	7,415.90 (33.25)	0.00 0.00	7,076.97 7,076.97
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 7.277422	0.515292 0.515623	(391,956.96) (404,655.61)	(395,569.85) (395,823.67)	0.00	4.330000 (1,782.806100)	ACT/360 1	(145.44) (3,194.70)	100.00 0.00	9,085.75 0.00	0.00 0.00	5,891.06 5,891.06
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3266038216	300291.ZK CNE100001BX3	01/27/2025 01/25/2035	(34,800) (19,900)	CNY 7.277422	0.669193 0.669623	(13,407.44) (13,407.44)	(23,287.92) (23,302.88)	0.00	4.330000 (2,000.000000)	ACT/360 1	(5.84) (5.84)	100.00 0.00	283.99 0.00	0.00 0.00	278.15 278.15
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127500	300291.ZK CNE100001BX3	01/08/2025 01/08/2035	0 0	CNY 7.277422	0.669193 0.000000	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 0.00	(232.38) (232.38)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116843	300418.ZK CNE100001YF2	11/27/2024 11/27/2034	0 (7,600)	CNY 7.277422	5.069103 0.000000	(36,801.70) (39,937.18)	0.00 0.00	0.00	4.330000 (1,925.000000)	ACT/360 1	(14.88) (338.30)	100.00 0.00	2,426.91 (459.85)	0.00 0.00	2,088.61 2,088.61
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266236200	300010.ZK CNE100000GX4	02/07/2025 02/01/2035	(15,000) 0	CNY 7.277422	1.069060 1.069747	0.00 0.00	(16,035.90) (16,046.20)	0.00	0.000000 (2,050.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(172.86) 0.00	0.00 0.00	(172.86) (172.86)
BEIJING LANXUM TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743552	300010.ZK CNE100000GX4	01/21/2025 01/19/2035	0 0	CNY 7.277422	1.069060 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,900.000000)	ACT/360 0	0.00 (4.79)	100.00 0.00	93.99 (4.79)	0.00 0.00	89.20 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	(59,000) (56,600)	CNY 7.277422	1.418085 1.418996	(80,948.70) (79,842.14)	(83,666.99) (83,720.76)	0.00	4.330000 (1,075.000000)	ACT/360 1	(14.57) (62.79)	100.00 0.00	(348.94) 0.00	0.00 0.00	(411.73) (411.73)
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 7.277422	1.418085 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 0.00	(11,328.88) (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 7.277422	3.596054 3.598364	(306.01) (337.77)	(327.24) (327.45)	0.00	4.330000 (2,250.000000)	ACT/360 1	(0.15) (3.42)	100.00 0.00	10.53 0.00	0.00 0.00	7.11 7.11
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261588083	688066.SH CNE100003M69	10/28/2024 10/26/2034	(13) (13)	CNY 7.277422	2.378590 2.380118	(32.46) (36.22)	(30.92) (30.94)	0.00	4.330000 (1,725.000000)	ACT/360 1	(0.01) (0.26)	100.00 0.00	5.29 0.00	0.00 0.00	5.04 5.04
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 7.277422	31.438331 31.458527	(35,481.15) (33,067.85)	(34,550.73) (34,572.92)	0.00	4.330000 (1,391.674200)	ACT/360 1	(9.74) (166.51)	100.00 0.00	(1,482.87) 0.00	0.00 0.00	(1,649.38) (1,649.38)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054753	000860.ZK CNE000000XH3	12/13/2024 12/14/2034	(88,329) (88,629)	CNY 7.277422	2.352481 2.353993	(206,921.59) (231,938.65)	(207,792.33) (207,925.85)	0.00	4.330000 (1,877.063600)	ACT/360 1	(79.99) (1,628.92)	100.00 0.00	23,437.43 (8.72)	0.00 0.00	21,808.51 21,808.51
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127496	688339.SH CNE100005VT0	01/08/2025 01/08/2035	0 0	CNY 7.277422	2.954343 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 7.277422	5.080096 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	(82,289) (98,009)	CNY 7.277422	1.944370 1.945619	(187,926.57) (193,935.51)	(160,000.25) (160,103.04)	0.00	4.330000 (1,689.214700)	ACT/360 1	(64.85) (1,108.88)	100.00 0.00	1,776.67 (324.33)	0.00 0.00	667.79 667.79
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 7.277422	3.038164 3.040115	(165,999.63) (168,053.32)	(195,657.75) (195,783.41)	0.00	4.330000 (1,824.534100)	ACT/360 1	(63.92) (544.15)	100.00 0.00	(27,604.43) 0.00	0.00 0.00	(28,148.58) (28,148.58)
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123499	600861.SH CNE000000GS5	09/25/2024 09/25/2034	(47,048) (47,048)	CNY 7.277422	2.564095 2.565742	(114,233.81) (123,477.11)	(120,635.53) (120,713.03)	0.00	4.330000 (2,113.362900)	ACT/360 1	(52.21) (1,162.29)	100.00 0.00	3,566.76 (43.42)	0.00 0.00	2,404.47 2,404.47
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057896	600246.SH CNE0000014S5	01/07/2025 01/05/2035	0 0	CNY 7.277422	0.751640 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	(27,900) (116,500)	CNY 7.277422	0.687056 0.687498	(80,590.16) (81,927.18)	(19,168.88) (19,181.19)	0.00	4.330000 (1,599.334700)	ACT/360 1	(25.95) (362.12)	100.00 0.00	(4,635.91) (548.83)	0.00 0.00	(4,998.03) (4,998.03)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123644	603392.SH CNE100004090	09/25/2024 09/25/2034	(36,600) (36,600)	CNY 7.277422	9.356335 9.362346	(344,662.68) (352,170.10)	(342,441.87) (342,661.86)	0.00	4.330000 (2,072.267700)	ACT/360 1	(156.04) (3,431.17)	100.00 0.00	9,978.47 (11.93)	0.00 0.00	6,547.29 6,547.29
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057929	000729.ZK CNE000000S84	01/07/2025 01/05/2035	0 0	CNY 7.277422	1.554122 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (575.000000)	ACT/360 1	0.00 (15.55)	100.00 0.00	1,178.49 (15.55)	0.00 0.00	1,162.94 1,162.94

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800208	688608.SH CNE100005XM1	11/20/2024 11/20/2034	(1,300) (1,300)	CNY 7.277422	54.553659 54.588704	(66,554.58) (57,762.98)	(70,919.76) (70,965.32)	0.00	4.330000 (1,288.461500)	ACT/360 1	(16.87) (313.30)	100.00 0.00	(13,156.77) 0.00	0.00 0.00	(13,470.07) (13,470.07)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127409	603719.SH CNE100003R72	01/08/2025 01/08/2035	0 0	CNY 7.277422	2.066666 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 7.277422	2.559972 2.561617	(91,303.26) (95,563.12)	(93,362.20) (93,422.17)	0.00	4.330000 (1,206.852200)	ACT/360 1	(19.11) (460.95)	100.00 0.00	3,479.79 (41.85)	0.00 0.00	3,018.84 3,018.84
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 7.277422	0.654078 0.654498	(158,937.92) (169,255.88)	(159,791.20) (159,893.86)	0.00	4.330000 (1,343.542700)	ACT/360 1	(38.96) (787.83)	100.00 0.00	9,464.68 0.00	0.00 0.00	8,676.86 8,676.86
BORA PHARMACEUTICALS CO., LTD. CMN	SDB3260661389	6472.TW TW0006472004	10/09/2024 10/12/2034	(29,000) (29,000)	TWD 32.840000	24.482339 24.527151	(699,743.75) (664,878.04)	(709,987.82) (711,287.38)	1,299.56	4.330000 (650.000000)	ACT/360 1	(46.37) (1,091.49)	100.00 0.00	(46,409.34) 0.00	0.00 0.00	(46,201.27) (46,201.27)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260121473	688166.SH CNE100003PR1	09/25/2024 09/25/2034	(27) (27)	CNY 7.277422	4.248757 4.251487	(111.95) (111.35)	(114.72) (114.79)	0.00	4.330000 (1,300.000000)	ACT/360 1	(0.03) (0.57)	100.00 0.00	(3.36) 0.00	0.00 0.00	(3.93) (3.93)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921772	300548.ZK CNE100002D38	01/03/2025 01/05/2035	0 0	CNY 7.277422	7.667550 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 0	0.00 (2.07)	100.00 0.00	(167.68) (2.07)	0.00 0.00	(169.74) (169.74)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127490	300548.ZK CNE100002D38	01/08/2025 01/08/2035	0 0	CNY 7.277422	7.667550 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (20.96)	100.00 0.00	(598.82) (20.96)	0.00 0.00	(619.78) (619.78)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406686	300548.ZK CNE100002D38	01/14/2025 01/12/2035	0 0	CNY 7.277422	7.667550 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 7.277422	1.420833 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)
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882588	300796.ZK CNE100003QP3	01/23/2025 01/25/2035	0 (15,000)	CNY 7.277422	1.420833 0.000000	(20,938.14) (21,090.27)	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	(10.55) (52.94)	100.00 0.00	796.23 (147.78)	0.00 0.00	743.29 743.29
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3264390770	BTS_n.BK TH0221010R10	12/19/2024 12/20/2034	(451,400) (398,100)	THB 33.775000	0.183568 0.178218	(68,647.97) (70,615.89)	(82,862.47) (80,447.55)	(2,414.92)	4.330000 (1,225.000000)	ACT/360 1	(14.87) (838.41)	100.00 0.00	10,187.69 (493.29)	0.00 0.00	6,934.35 6,934.35
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3264716756	BH_n.BK TH0168010R13	12/26/2024 12/27/2034	0 0	THB 33.775000	5.225759 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	0 (2,800)	CNY 7.277422	37.719401 0.000000	(108,568.10) (109,736.25)	0.00 0.00	0.00	4.330000 (275.000000)	ACT/360 1	4.91 19.35	100.00 0.00	2,221.61 63.61	0.00 0.00	2,240.96 2,240.96
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 7.277422	0.908289 0.908872	(72,910.12) (75,336.54)	(73,662.21) (73,709.52)	0.00	4.330000 (1,360.696600)	ACT/360 1	(18.50) (401.16)	100.00 0.00	1,674.33 0.00	0.00 0.00	1,273.17 1,273.17
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 7.277422	3.556204 3.558489	(98,161.12) (99,304.49)	(95,793.48) (95,855.02)	0.00	4.330000 (1,827.275600)	ACT/360 1	(37.88) (588.28)	100.00 0.00	3,511.01 0.00	0.00 0.00	2,922.73 2,922.73
CAL-COMP ELEC (THAILAND) PCL NVDR CMN	SDB3264922958	CCET_n.BK TH0639010R13	01/03/2025 01/05/2035	0 0	THB 33.775000	0.250185 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.174200)	ACT/360 0	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	(1,806) (306)	CNY 7.277422	78.599262 78.649754	(26,926.91) (29,448.27)	(141,950.27) (142,041.46)	0.00	4.330000 (997.058800)	ACT/360 1	(3.92) (3,279.53)	100.00 0.00	55,313.78 (3,322.07)	0.00 0.00	52,034.25 52,034.25
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741473	300390.ZK CNE100001XM0	11/19/2024 11/17/2034	(6,410) (6,410)	CNY 7.277422	2.988696 2.990616	(19,302.80) (20,177.05)	(19,157.54) (19,169.85)	0.00	4.330000 (1,807.839300)	ACT/360 1	(7.27) (162.56)	100.00 0.00	1,019.51 0.00	0.00 0.00	856.96 856.96
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND	SDB3265057947	688185.SH CNE100004BM0	01/07/2025 01/05/2035	(50) (50)	CNY 7.277422	7.972603 7.977725	(386.71) (409.69)	(398.63) (398.89)	0.00	4.330000 (2,225.000000)	ACT/360 1	(0.19) (6.10)	100.00 0.00	31.23 (2.04)	0.00 0.00	25.14 25.14

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR	SDB3264858079	CBG_n.BK TH6066010R13	01/02/2025 12/29/2034	0 0	THB 33.775000	2.339008 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 32.840000	6.059683 6.070775	(115,047.89) (112,378.05)	(115,133.98) (115,344.73)	210.74	4.330000 (40.000000)	ACT/360 1	12.24 306.24	100.00 (4,334.60)	(2,966.68) 0.00	(4,334.60) 0.00	(6,784.30) (6,784.30)
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038189	600180.SH CNE000000WTO	01/27/2025 01/25/2035	(33,700) (33,000)	CNY 7.277422	0.555142 0.555498	(17,961.34) (17,961.34)	(18,708.27) (18,720.28)	0.00	4.330000 (1,750.000000)	ACT/360 1	(6.57) (6.57)	100.00 0.00	(360.81) 0.00	0.00 0.00	(367.38) (367.38)
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673	SDB3264792849	CPN_n.BK TH0481010R10	12/30/2024 12/28/2034	0 0	THB 33.775000	1.569208 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
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673	SDB3266240271	CPN_n.BK TH0481010R10	01/29/2025 01/31/2035	(23,600) 0	THB 33.775000	1.569208 1.575518	0.00 0.00	(37,033.31) (37,182.22)	148.92	4.320971 (275.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	148.92 148.92
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN	SDB3260121551	9958.TW TW0009958009	09/24/2024 09/22/2034	(86,000) (80,000)	TWD 32.840000	4.887333 4.896278	(409,070.16) (423,269.56)	(420,310.60) (421,079.91)	769.31	4.330000 (610.755800)	ACT/360 1	(18.49) (357.80)	100.00 0.00	2,189.65 0.00	0.00 0.00	2,601.16 2,601.16
CHAILEASE HOLDING CO LTD CMN	SDB3265127426	5871.TW KYG202881093	01/07/2025 01/05/2035	(55,000) (58,000)	TWD 32.840000	3.517052 3.523490	(188,746.85) (194,793.70)	(193,437.88) (193,791.95)	354.07	4.330000 (40.000000)	ACT/360 1	21.33 502.69	100.00 0.00	1,947.49 56.17	0.00 0.00	2,804.25 2,804.25
CHANGZHENG ENGINEERING CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857827	603698.SH CNE100001VQ5	01/02/2025 01/02/2035	0 0	CNY 7.277422	2.205451 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 7.277422	2.205451 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) (32,945)	CNY 7.277422	2.205451 2.206868	(72,349.46) (72,465.32)	(109,269.09) (109,339.28)	0.00	4.330000 (1,744.350400)	ACT/360 1	(26.34) (155.45)	100.00 0.00	(2,153.92) (93.57)	0.00 0.00	(2,309.37) (2,309.37)
CHENG UEI PRECISION INDUSTRY CMN	SDB3260661438	2392.TW TW0002392008	10/09/2024 10/12/2034	(50,000) (50,000)	TWD 32.840000	2.085871 2.089689	(104,020.50) (110,670.75)	(104,293.54) (104,484.45)	190.91	4.330000 (216.500000)	ACT/360 1	7.06 175.24	100.00 0.00	6,186.30 0.00	0.00 0.00	6,552.44 6,552.44
CHENGDU HI-TECH DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038206	000628.ZK CNE0000005X3	01/27/2025 01/25/2035	(11,400) (10,100)	CNY 7.277422	7.440822 7.445602	(77,621.99) (77,621.99)	(84,825.37) (84,879.86)	0.00	4.330000 (1,975.000000)	ACT/360 1	(33.25) (33.25)	100.00 0.00	3,208.28 0.00	0.00 0.00	3,175.03 3,175.03
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 7.277422	1.754742 1.755870	(85,420.99) (89,021.87)	(83,876.68) (83,930.59)	0.00	4.330000 (1,910.983200)	ACT/360 1	(34.64) (631.02)	100.00 0.00	5,145.19 0.00	0.00 0.00	4,514.17 4,514.17
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 7.277422	0.475443 0.475749	(26,480.46) (25,303.02)	(25,911.65) (25,928.32)	0.00	4.330000 (1,577.477000)	ACT/360 1	(8.56) (156.29)	100.00 0.00	(663.82) (7.04)	0.00 0.00	(820.11) (820.11)
CHIEFTEK PRECISION CO., LTD. CMN	SDB3265057945	1597.TW TW0001597003	01/06/2025 01/04/2035	(8,000) (8,000)	TWD 32.840000	3.090743 3.096400	(25,135.74) (29,737.76)	(24,725.94) (24,771.20)	45.26	4.330000 (575.000000)	ACT/360 1	(0.44) (12.25)	100.00 0.00	4,966.56 0.00	0.00 0.00	4,999.56 4,999.56
CHINA COAL XINJI ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465960	601918.SH CNE1000008D7	01/15/2025 01/16/2035	0 0	CNY 7.277422	0.974246 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 7.277422	1.380984 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) (136,700)	CNY 7.277422	1.593971 1.594995	(215,770.56) (216,608.77)	(220,924.39) (221,066.31)	0.00	4.330000 (1,335.936300)	ACT/360 1	(54.02) (1,199.52)	100.00 (669.95)	2,776.60 (152.94)	(669.95) 0.00	907.13 907.13
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681187	000537.ZK CNE000000271	11/18/2024 11/16/2034	(241,300) (352,300)	CNY 7.277422	1.157003 1.157746	(410,047.61) (438,769.22)	(279,184.85) (279,364.11)	0.00	4.330000 (1,394.692000)	ACT/360 1	(106.08) (2,689.45)	100.00 0.00	32,100.15 (1,265.67)	0.00 0.00	29,410.70 29,410.70

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
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 7.277422	1.122650 1.123371	(60,174.46) (61,831.78)	(65,450.51) (65,492.53)	0.00	4.330000 (1,760.806100)	ACT/360 1	(22.00) (481.54)	100.00 0.00	(3,618.73) 0.00	0.00 0.00	(4,100.28) (4,100.28)
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123583	600176.SH CNE000000YM1	09/25/2024 09/25/2034	(645,000) (652,100)	CNY 7.277422	1.552748 1.553745	(972,902.55) (1,014,300.47)	(1,001,522.24) (1,002,165.53)	0.00	4.330000 (706.467500)	ACT/360 1	(68.93) (1,720.81)	100.00 0.00	3,044.77 (61.32)	0.00 0.00	1,323.96 1,323.96
CHINA KINGS RESOURCES GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054683	603505.SH CNE100002XN6	12/13/2024 12/14/2034	(95,600) (68,100)	CNY 7.277422	3.480628 3.482864	(243,770.08) (223,746.63)	(332,748.05) (332,961.80)	0.00	4.330000 (1,758.223200)	ACT/360 1	(92.14) (1,863.35)	100.00 0.00	(13,117.72) (523.80)	0.00 0.00	(14,981.07) (14,981.07)
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406629	601872.SH CNE000001PQ8	01/14/2025 01/12/2035	0 (15,700)	CNY 7.277422	0.950886 0.000000	(14,804.11) (13,994.61)	0.00 0.00	0.00	4.330000 (1,217.515900)	ACT/360 1	(3.32) (43.07)	100.00 0.00	(798.48) (76.30)	0.00 0.00	(841.55) (841.55)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265604023	001979.ZK CNE100002FC6	01/17/2025 01/18/2035	(8,500) (31,500)	CNY 7.277422	1.343882 1.344746	(42,456.87) (43,617.96)	(11,423.00) (11,430.34)	0.00	4.330000 (1,975.000000)	ACT/360 1	(18.05) (224.43)	100.00 0.00	733.33 (301.23)	0.00 0.00	508.89 508.89
CHINA NATIONAL NUCLEAR POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054733	601985.SH CNE1000022N7	12/13/2024 12/14/2034	0 0	CNY 7.277422	1.341134 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 7.277422	5.940290 5.944106	(431,423.01) (442,507.67)	(425,324.79) (425,597.99)	0.00	4.330000 (1,798.393800)	ACT/360 1	(162.30) (2,789.99)	100.00 0.00	17,182.88 0.00	0.00 0.00	14,392.89 14,392.89
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 0	CNY 7.277422	2.892508 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,350.000000)	ACT/360 0	0.00 (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 7.277422	0.813475 0.813997	(78.81) (86.39)	(80.53) (80.59)	0.00	4.330000 (275.000000)	ACT/360 1	0.00 0.09	100.00 0.00	5.86 0.00	0.00 0.00	5.95 5.95
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 7.277422	1.071808 1.072497	(40,786.46) (44,119.14)	(41,907.70) (41,934.63)	0.00	4.330000 (1,455.498700)	ACT/360 1	(11.18) (246.90)	100.00 0.00	2,211.44 0.00	0.00 0.00	1,964.53 1,964.53
CHINA STEEL CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3260661474	2002.TW TW0002002003	10/09/2024 10/12/2034	(770,000) (770,000)	TWD 32.840000	0.613581 0.614704	(460,194.05) (462,131.40)	(472,457.37) (473,322.08)	864.71	4.330000 (51.610300)	ACT/360 1	48.99 1,158.99	100.00 0.00	(11,190.68) 0.00	0.00 0.00	(9,166.98) (9,166.98)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406613	600088.SH CNE000000QY2	01/14/2025 01/12/2035	0 0	CNY 7.277422	2.363474 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (6.78)	100.00 0.00	155.16 (6.78)	0.00 0.00	148.38 148.38
CHINA VANKE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038172	000002.ZK CNE0000000T2	01/27/2025 01/25/2035	(1,153,900) (501,700)	CNY 7.277422	0.998980 0.999622	(489,591.35) (489,591.35)	(1,152,723.18) (1,153,463.83)	0.00	4.330000 (1,825.000000)	ACT/360 1	(189.31) (189.31)	100.00 0.00	(1,346.15) 0.00	0.00 0.00	(1,535.46) (1,535.46)
CHINA ZHESHANG BANK CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123491	601916.SH CNE100003PS9	09/25/2024 09/25/2034	0 0	CNY 7.277422	0.398493 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (867.725600)	ACT/360 0	0.00 (24.24)	100.00 0.00	1,072.52 (24.24)	0.00 0.00	1,048.28 1,048.28
CHINAMINSHENG BANKING CORP LTD CMN CLASS A SERIES NORTHBOUND	SDB3266169766	600016.SH CNE0000015Y0	02/06/2025 01/29/2035	(2,196,400) 0	CNY 7.277422	0.570257 0.570623	0.00 0.00	(1,252,512.22) (1,253,316.36)	0.00	4.330165 (975.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(11,174.72) 0.00	0.00 0.00	(11,174.72) (11,174.72)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127498	300364.ZK CNE100001XD9	01/08/2025 01/08/2035	0 0	CNY 7.277422	3.359706 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (3.34)	100.00 0.00	94.66 (3.34)	0.00 0.00	91.32 91.32
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882604	688595.SH CNE1000042K1	01/23/2025 01/25/2035	0 0	CNY 7.277422	4.202037 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (1.41)	100.00 0.00	(104.91) (1.41)	0.00 0.00	(106.32) (106.32)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102894	688595.SH CNE1000042K1	02/05/2025 01/26/2035	(3) 0	CNY 7.277422	4.202037 4.204737	0.00 0.00	(12.61) (12.61)	0.00	4.330165 (1,737.202097)	ACT/360 0	0.00 0.00	100.00 0.00	(14.33) (0.94)	0.00 0.00	(14.33) (14.33)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670332	688595.SH CNE1000042K1	01/21/2025 01/18/2035	0 0	CNY 7.277422	4.202037 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,172.700300)	ACT/360 0	0.00 (7.97)	100.00 0.00	(259.26) (7.97)	0.00 0.00	(267.23) (267.23)
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959721	688595.SH CNE1000042K1	01/24/2025 01/25/2035	0 (66)	CNY 7.277422	4.202037 0.000000	(283.09) (285.53)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(0.10) (1.84)	100.00 0.00	11.96 (2.67)	0.00 0.00	10.12 10.12
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345691	603191.SH CNE100005QZ7	01/13/2025 01/11/2035	0 0	CNY 7.277422	1.919636 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (300.000000)	ACT/360 0	0.00 0.43	100.00 0.00	(162.37) 0.43	0.00 0.00	(161.94) (161.94)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272459	300122.ZK CNE100000V20	01/10/2025 01/11/2035	0 0	CNY 7.277422	3.310238 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,400.000000)	ACT/360 0	0.00 (11.38)	100.00 0.00	87.77 (11.38)	0.00 0.00	76.39 76.39
CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465985	301559.ZK CNE1000069M0	01/15/2025 01/16/2035	0 0	CNY 7.277422	2.047428 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,775.000000)	ACT/360 0	0.00 (179.15)	100.00 0.00	(1,602.51) (179.15)	0.00 0.00	(1,781.66) (1,781.66)
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800200	601061.SH CNE100006087	11/20/2024 11/20/2034	0 (16,400)	CNY 7.277422	0.996232 0.000000	(16,229.49) (16,259.58)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(5.93) (132.13)	100.00 0.00	(198.23) (191.60)	0.00 0.00	(330.37) (330.37)
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265345633	603993.SH CNE100001NR0	01/13/2025 01/11/2035	0 0	CNY 7.277422	0.994858 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (750.000000)	ACT/360 0	0.00 (53.19)	100.00 0.00	246.34 (53.19)	0.00 0.00	193.15 193.15
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND	SDB3265406624	600787.SH CNE000000NS1	01/14/2025 01/12/2035	(119,000) (115,200)	CNY 7.277422	0.812101 0.812622	(94,712.03) (92,137.94)	(96,639.99) (96,702.02)	0.00	4.330000 (1,682.682200)	ACT/360 1	(33.19) (429.46)	100.00 0.00	(1,364.33) 0.00	0.00 0.00	(1,793.79) (1,793.79)
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123665	300919.ZK CNE1000049X9	09/25/2024 09/25/2034	(1,744) (10,244)	CNY 7.277422	4.637631 4.640610	(48,283.15) (50,529.63)	(8,088.03) (8,093.22)	0.00	4.330000 (1,393.869500)	ACT/360 1	(12.62) (286.61)	100.00 0.00	2,546.36 (342.10)	0.00 0.00	2,259.75 2,259.75
COM7 PCL NVDR	SDB3264390772	COM7_n.BK TH667801OR15	12/19/2024 12/20/2034	(159,700) (159,700)	THB 33.775000	0.678016 0.766252	(106,388.15) (122,370.47)	(108,279.20) (122,370.47)	14,091.27	4.330000 (2,127.222900)	ACT/360 1	(48.15) (1,240.39)	100.00 0.00	251.60 (10.38)	0.00 0.00	13,102.48 13,102.48
COMTREND CORPORATION CMN	SDB3260188352	8089.TWO TW0008089004	09/25/2024 09/28/2034	(65,000) (65,000)	TWD 32.840000	2.161998 2.165955	(142,364.69) (155,960.35)	(140,529.84) (140,787.08)	257.23	4.330000 (744.615300)	ACT/360 1	(10.69) (299.83)	100.00 0.00	15,173.28 0.00	0.00 0.00	15,130.68 15,130.68
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265127435	300750.ZK CNE100003662	01/08/2025 01/08/2035	0 0	CNY 7.277422	35.314703 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (10.000000)	ACT/360 0	0.00 366.26	100.00 0.00	31,791.34 366.26	0.00 0.00	32,157.60 32,157.60
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465984	601866.SH CNE1000008F2	01/15/2025 01/16/2035	0 (41,300)	CNY 7.277422	0.333909 0.000000	(13,604.63) (13,630.32)	0.00 0.00	0.00	4.330000 (250.000000)	ACT/360 1	0.69 18.53	100.00 0.00	(311.28) 24.90	0.00 0.00	(292.75) (292.75)
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123667	600026.SH CNE000001BD6	09/25/2024 09/25/2034	(12) (12)	CNY 7.277422	1.683288 1.684370	(21.33) (19.01)	(20.20) (20.21)	0.00	4.330000 (1,225.000000)	ACT/360 1	(0.00) (0.10)	100.00 0.00	(1.19) 0.00	0.00 0.00	(1.29) (1.29)
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261168661	600072.SH CNE000000QR6	10/18/2024 10/19/2034	(384,040) (270,640)	CNY 7.277422	1.639317 1.640370	(447,986.60) (466,252.38)	(629,563.22) (629,967.69)	0.00	4.330000 (1,941.121000)	ACT/360 1	(185.47) (4,484.88)	100.00 0.00	79,731.23 (3,473.00)	0.00 0.00	75,246.35 75,246.35
CTBC FINANCIAL HOLDING CO LTD ORD CMN	SDB3263040675	2891.TW TW0002891009	11/25/2024 11/24/2034	(416,000) (558,000)	TWD 32.840000	1.190621 1.192800	(491,098.82) (495,902.37)	(495,298.42) (496,204.80)	906.38	4.330000 (40.000000)	ACT/360 1	54.19 1,737.42	100.00 0.00	17.12 382.89	0.00 0.00	2,660.93 2,660.93
CYBERTAN TECHNOLOGY INC. CMN	SDB3260123576	3062.TW TW0003062006	09/24/2024 09/22/2034	(215,000) (215,000)	TWD 32.840000	0.922655 0.924344	(202,656.85) (220,232.43)	(198,370.89) (198,733.96)	363.07	4.330000 (720.813900)	ACT/360 1	(14.09) (345.26)	100.00 0.00	21,498.47 0.00	0.00 0.00	21,516.28 21,516.28
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242792	601006.SH CNE000001NG4	11/29/2024 11/30/2034	(715,277) (86,277)	CNY 7.277422	0.913785 0.914372	(74,248.61) (74,419.10)	(653,609.49) (654,029.26)	0.00	4.330000 (875.245400)	ACT/360 1	(9.10) (471.53)	100.00 0.00	(13,595.66) (434.80)	0.00 0.00	(14,067.19) (14,067.19)
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589484	603233.SH CNE100002RG2	12/06/2024 12/07/2034	(107,200) (94,800)	CNY 7.277422	1.944370 1.945619	(208,436.45) (194,967.39)	(208,436.45) (208,570.36)	0.00	4.330000 (1,828.164500)	ACT/360 1	(66.22) (1,522.43)	100.00 0.00	10,096.14 0.00	0.00 0.00	8,573.70 8,573.70

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406679	600198.SH CNE000000X87	01/14/2025 01/12/2035	(15,200) (15,200)	CNY 7.277422	1.100664 1.101372	(16,940.46) (17,180.71)	(16,730.10) (16,740.85)	0.00	4.330000 (1,591.611800)	ACT/360 1	(5.42) (46.56)	100.00 0.00	450.61 0.00	0.00 0.00	404.05 404.05
DELTA ELECTRONICS (TH) PCL NVDR CMN	SDB3264255883	DELTA_n.BK TH0528010R18	12/17/2024 12/15/2034	0 0	THB 33.775000	4.085862 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 33.775000	4.085862 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 32.840000	13.322168 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 0	CNY 7.277422	4.865734 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 1	0.00 (175.02)	100.00 0.00	(6,958.72) (175.02)	0.00 0.00	(7,133.75) (7,133.75)
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 7.277422	5.714936 5.718607	(40,255.18) (39,497.81)	(40,204.57) (40,230.40)	0.00	4.330000 (1,830.188300)	ACT/360 1	(15.71) (300.50)	100.00 0.00	(706.76) 0.00	0.00 0.00	(1,007.27) (1,007.27)
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 7.277422	1.549999 1.550995	(99,410.74) (96,231.77)	(97,029.96) (97,092.29)	0.00	4.330000 (1,825.000000)	ACT/360 1	(38.82) (494.85)	100.00 0.00	(798.20) 0.00	0.00 0.00	(1,293.05) (1,293.05)
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465977	002855.ZK CNE100002JR6	01/15/2025 01/16/2035	0 0	CNY 7.277422	2.377215 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 7.277422	7.071185 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 7.277422	2.720744 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 (164,300)	CNY 7.277422	0.531782 0.000000	(88,173.90) (92,166.79)	0.00 0.00	0.00	4.330000 (1,568.502700)	ACT/360 1	(27.33) (499.39)	100.00 0.00	2,806.81 (718.09)	0.00 0.00	2,307.42 2,307.42
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328848	688110.SH CNE1000055X6	12/19/2024 12/21/2034	0 0	CNY 7.277422	3.394059 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,432.728100)	ACT/360 0	0.00 (22.30)	100.00 0.00	1,072.04 (22.30)	0.00 0.00	1,049.74 1,049.74
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406675	688110.SH CNE1000055X6	01/14/2025 01/12/2035	(35) (35)	CNY 7.277422	3.394059 3.396239	(124.37) (120.53)	(118.79) (118.87)	0.00	4.330000 (1,375.000000)	ACT/360 1	(0.03) (61.63)	100.00 0.00	303.65 (61.40)	0.00 0.00	242.02 242.02
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127474	688110.SH CNE1000055X6	01/08/2025 01/08/2035	0 0	CNY 7.277422	3.394059 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	(8,400) (7,600)	CNY 7.277422	4.825885 4.828985	(37,803.11) (34,641.48)	(40,537.43) (40,563.47)	0.00	4.330000 (1,433.552600)	ACT/360 1	(10.89) (94.21)	100.00 0.00	(1,951.96) 0.00	0.00 0.00	(2,046.17) (2,046.17)
E INK HOLDINGS INC CMN	SDB3260661457	8069.TWO TW0008069006	10/09/2024 10/12/2034	(7,000) (7,000)	TWD 32.840000	8.541413 8.557047	(59,789.89) (57,856.76)	(59,789.89) (59,899.33)	109.44	4.330000 (242.857100)	ACT/360 1	3.00 73.20	100.00 0.00	(2,042.57) 0.00	0.00 0.00	(1,859.93) (1,859.93)
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057983	002922.ZK CNE1000033F0	01/07/2025 01/05/2035	(66,600) (66,500)	CNY 7.277422	2.461036 2.462617	(167,487.90) (163,931.13)	(163,905.02) (164,010.29)	0.00	4.330000 (1,505.112700)	ACT/360 1	(50.31) (259.91)	100.00 0.00	273.37 0.00	0.00 0.00	13.46 13.46
EASTERN COMMUNICATIONS CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959644	600776.SH CNE000000ND3	01/24/2025 01/25/2035	(7,100) (7,100)	CNY 7.277422	1.463430 1.464370	(10,407.71) (10,494.66)	(10,390.36) (10,397.03)	0.00	4.330000 (1,275.000000)	ACT/360 1	(2.42) (9.79)	100.00 0.00	104.31 0.00	0.00 0.00	94.52 94.52
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097757	605499.SH CNE100005576	10/17/2024 10/19/2034	0 0	CNY 7.277422	33.411557 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

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Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		3047.TW	11/06/2024	0	TWD	0.864799	0.00	0.00		4.330000	ACT/360	0.00	100.00	(72.72)	0.00	(84.62)
EDIMAX TECHNOLOGY CO., LTD. CMN	SDB3262115529	TW0003047007	11/08/2034	0	32.840000	0.000000	0.00	0.00	0.00	(951.923000)	0	(11.90)	0.00	(11.90)	0.00	(84.62)
		6462.TWO	09/24/2024	(57,000)	TWD	4.704629	(266,960.96)	(268,163.82)		4.330000	ACT/360	(24.90)	100.00	29,710.08	0.00	29,692.94
EGIS TECHNOLOGY INC. CMN	SDB3260122816	TW0006462005	09/22/2034	(55,000)	32.840000	4.713240	(298,364.76)	(268,654.68)	490.86	(819.736800)	1	(507.99)	0.00	0.00	0.00	29,692.94
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR	SDB3265128021	EA_n.BK TH3545010R19	01/07/2025	(75,000)	THB	0.098298	(6,411.23)	(7,372.32)		4.330000	ACT/360	(8.76)	100.00	2,358.38	0.00	3,281.06
		TH3545010R19	01/05/2035	(75,000)	33.775000	0.114901	(8,617.56)	(8,617.56)	1,245.24	(5,500.000000)	1	(322.56)	0.00	(120.69)	0.00	3,281.06
ENN ECOLOGICAL HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102834	600803.SH CNE000000DG7	02/05/2025	(13,200)	CNY	2.808687	0.00	(37,074.67)		4.330165	ACT/360	0.00	100.00	423.91	0.00	423.91
		CNE000000DG7	01/26/2035	0	7.277422	2.810491	0.00	(37,008.48)	0.00	(775.000000)	0	0.00	0.00	0.00	0.00	423.91
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265810073	300502.ZK CNE100002615	01/22/2025	(33,500)	CNY	17.282219	(706,941.62)	(578,954.33)		4.330000	ACT/360	(106.01)	100.00	25,216.83	0.00	24,853.87
		CNE100002615	01/22/2035	(36,400)	7.277422	17.293321	(654,830.44)	(579,326.25)	0.00	(940.934000)	1	(362.95)	0.00	(132.58)	0.00	24,853.87
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272425	300502.ZK CNE100002615	01/10/2025	0	CNY	17.282219	0.00	0.00		4.330000	ACT/360	0.00	100.00	14,457.24	0.00	14,419.78
		CNE100002615	01/11/2035	0	7.277422	0.000000	0.00	0.00	0.00	(550.000000)	0	(37.46)	0.00	(37.46)	0.00	14,419.78
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588418	300014.ZK CNE100000GS4	10/10/2024	0	CNY	5.841354	(200.20)	0.00		4.330000	ACT/360	(0.01)	100.00	92,073.78	0.00	87,029.99
		CNE100000GS4	10/12/2034	(34)	7.277422	0.000000	(213.02)	0.00	0.00	(725.000000)	1	(5,043.79)	0.00	(5,043.92)	0.00	87,029.99
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760825	688538.SH CNE1000051N6	10/15/2024	(23,742)	CNY	0.306427	(38,241.87)	(7,275.19)		4.330000	ACT/360	(6.84)	100.00	(447.88)	0.00	(544.80)
		CNE1000051N6	10/12/2034	(124,942)	7.277422	0.306624	(38,110.75)	(7,279.87)	0.00	(1,075.599800)	1	(96.92)	0.00	(135.18)	0.00	(544.80)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272426	688050.SH CNE1000041J5	01/10/2025	(2,200)	CNY	13.025217	(29,746.01)	(28,655.48)		4.330000	ACT/360	(2.85)	100.00	397.83	0.00	354.88
		CNE1000041J5	01/11/2035	(2,200)	7.277422	13.033584	(29,053.31)	(28,673.88)	0.00	(768.181800)	1	(42.95)	0.00	0.00	0.00	354.88
EZCONN CORP CMN	SDB3260188354	6442.TW TW0006442007	09/25/2024	(5,000)	TWD	19.153471	(87,853.09)	(95,767.36)		4.330000	ACT/360	(16.63)	100.00	3,142.72	0.00	2,886.02
		TW0006442007	09/28/2034	(5,000)	32.840000	19.188530	(99,085.37)	(95,942.65)	175.29	(1,170.000000)	1	(431.99)	0.00	0.00	0.00	2,886.02
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122926	688567.SH CNE1000041T4	09/25/2024	0	CNY	1.560992	0.00	0.00		4.330000	ACT/360	0.00	100.00	1,349.57	0.00	1,249.90
		CNE1000041T4	09/25/2034	0	7.277422	0.000000	0.00	0.00	0.00	(763.215800)	0	(99.67)	0.00	(99.67)	0.00	1,249.90
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102888	301382.ZK CNE100006285	02/05/2025	0	CNY	4.195167	0.00	0.00		4.330165	ACT/360	0.00	100.00	(33.44)	0.00	(33.44)
		CNE100006285	01/26/2035	0	7.277422	0.000000	0.00	0.00	0.00	(1,550.000000)	0	0.00	0.00	(0.50)	0.00	(33.44)
FIBER OPTIC COMMUNICATIONS, INC. CMN	SDB3261018870	3363.TWO TW0003363008	10/15/2024	(3,000)	TWD	10.886114	(29,696.18)	(32,658.34)		4.330000	ACT/360	(4.49)	100.00	(10,051.61)	0.00	(10,082.98)
		TW0003363008	10/13/2034	(3,000)	32.840000	10.906040	(22,666.51)	(32,718.12)	59.78	(875.000000)	1	(91.15)	0.00	0.00	0.00	(10,082.98)
FIT HOLDING CO., LTD. CMN	SDB3265670311	3712.TW TW0003712006	01/17/2025	(5,000)	TWD	1.820950	(8,861.57)	(9,104.75)		4.330000	ACT/360	(0.22)	100.00	(240.14)	0.00	(225.93)
		TW0003712006	01/17/2035	(5,000)	32.840000	1.824283	(8,881.28)	(9,121.42)	16.66	(525.000000)	1	(2.45)	0.00	0.00	0.00	(225.93)
FITTECH CO., LTD. CMN	SDB3263308418	6706.TW TW0006706005	11/29/2024	(33,000)	TWD	3.166870	(106,201.59)	(104,506.70)		4.330000	ACT/360	(14.91)	100.00	22,910.95	0.00	22,736.94
		TW0006706005	11/29/2034	(33,000)	32.840000	3.172666	(127,608.93)	(104,697.98)	191.28	(1,025.757500)	1	(365.29)	0.00	0.00	0.00	22,736.94
FLAT GLASS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743538	601865.SH CNE100003HV0	01/21/2025	(45,500)	CNY	2.614937	(120,717.14)	(118,979.63)		4.330000	ACT/360	(20.74)	100.00	8,282.02	0.00	8,153.09
		CNE100003HV0	01/19/2035	(45,500)	7.277422	2.616617	(127,261.66)	(119,056.07)	0.00	(1,075.000000)	1	(128.93)	0.00	0.00	0.00	8,153.09
FORAN ENERGY GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453038	002911.ZK CNE100003332	12/23/2024	0	CNY	1.599468	(193,721.95)	0.00		4.330000	ACT/360	(46.60)	100.00	11,382.31	0.00	10,550.50
		CNE100003332	12/21/2034	(122,200)	7.277422	0.000000	(204,107.64)	0.00	0.00	(1,322.258500)	1	(831.81)	0.00	(1,226.97)	0.00	10,550.50
FORMOSA CHEMICALS & FIBRE CORP CMN	SDB3265743523	1326.TW TW0001326007	01/21/2025	(13,000)	TWD	0.855664	(11,222.63)	(11,123.63)		4.330000	ACT/360	1.22	100.00	45.77	0.00	74.67
		TW0001326007	01/18/2035	(13,000)	32.840000	0.857230	(11,189.76)	(11,143.99)	20.36	(40.000000)	1	8.55	0.00	0.00	0.00	74.67
FORMOSA PLASTICS CORPORATION CMN	SDB3260123682	1301.TW TW0001301000	09/24/2024	(749,000)	TWD	1.103837	(842,872.56)	(826,773.75)		4.330000	ACT/360	88.16	100.00	(17,478.47)	0.00	(15,100.67)
		TW0001301000	09/22/2034	(738,000)	32.840000	1.105857	(810,808.42)	(828,286.89)	1,513.14	(40.000000)	1	864.66	0.00	0.00	0.00	(15,100.67)
		6805.TW	10/09/2024	(2,000)	TWD	21.924482	(42,828.38)	(43,848.96)		4.330000	ACT/360	(10.42)	100.00	5,461.02	0.00	5,268.47
FOSITEK CORP CMN	SDB3260661411	TW0006805005	10/12/2034	(2,000)	32.840000	21.964613	(49,390.24)	(43,929.23)	80.26	(1,375.000000)	1	(272.81)	0.00	0.00	0.00	5,268.47

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882626	002229.ZK CNE10000B65	01/23/2025 01/25/2035	(37,800) (37,800)	CNY 7.277422	1.479920 1.480870	(56,240.20) (57,993.79)	(55,940.96) (55,976.89)	0.00	4.330000 (1,876.455000)	ACT/360 1	(22.34) (93.66)	100.00 0.00	2,052.82 0.00	0.00 0.00	1,959.16 1,959.16
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120636	002229.ZK CNE10000B65	12/16/2024 12/14/2034	0 0	CNY 7.277422	1.479920 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (234.53)	100.00 0.00	(1,317.56) (234.53)	0.00 0.00	(1,552.08) (1,552.08)
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265743511	002229.ZK CNE10000B65	01/21/2025 01/19/2035	0 0	CNY 7.277422	1.479920 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (10.60)	100.00 0.00	129.15 (10.60)	0.00 0.00	118.55 118.55
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465972	300712.ZK CNE100003563	01/15/2025 01/16/2035	0 0	CNY 7.277422	3.282756 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,126.724100)	ACT/360 0	0.00 (8.48)	100.00 0.00	(252.38) (8.48)	0.00 0.00	(260.86) (260.86)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345686	300712.ZK CNE100003563	01/13/2025 01/11/2035	0 0	CNY 7.277422	3.282756 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,325.000000)	ACT/360 0	0.00 (3.00)	100.00 0.00	192.53 (3.00)	0.00 0.00	189.53 189.53
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882617	300712.ZK CNE100003563	01/23/2025 01/25/2035	0 0	CNY 7.277422	3.282756 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,375.000000)	ACT/360 0	0.00 (0.62)	100.00 0.00	11.09 (0.62)	0.00 0.00	10.47 10.47
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038243	300712.ZK CNE100003563	01/27/2025 01/25/2035	0 (1,200)	CNY 7.277422	3.282756 0.000000	(3,989.23) (3,989.23)	0.00 0.00	0.00	4.330000 (1,575.000000)	ACT/360 1	(1.27) (1.27)	100.00 0.00	(39.55) (11.39)	0.00 0.00	(40.81) (40.81)
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123470	603087.SH CNE100003ZH1	09/25/2024 09/25/2034	(26,500) (26,500)	CNY 7.277422	6.055716 6.059606	(160,476.47) (159,592.78)	(160,511.27) (160,579.56)	0.00	4.330000 (706.981100)	ACT/360 1	(12.33) (244.01)	100.00 0.00	(883.69) 0.00	0.00 0.00	(1,127.70) (1,127.70)
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260350088	002460.ZK CNE100000SF6	09/30/2024 10/10/2034	(217,100) (314,400)	CNY 7.277422	4.545566 4.548486	(1,458,130.61) (1,477,827.15)	(986,842.32) (987,476.31)	0.00	4.330000 (1,373.179000)	ACT/360 1	(378.44) (5,962.84)	100.00 0.00	40,054.28 (3,667.33)	0.00 0.00	34,091.44 34,091.44
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589493	002219.ZK CNE1000009R5	12/06/2024 12/07/2034	(167,680) (167,680)	CNY 7.277422	0.340780 0.340999	(56,156.03) (60,210.98)	(57,141.99) (57,178.71)	0.00	4.330000 (1,907.573900)	ACT/360 1	(22.51) (597.00)	100.00 0.00	2,298.34 (119.63)	0.00 0.00	1,701.34 1,701.34
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123340	000552.ZK CNE000000D40	09/25/2024 09/25/2034	0 0	CNY 7.277422	0.357269 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,134.228200)	ACT/360 0	0.00 (322.73)	100.00 0.00	2,325.27 (322.73)	0.00 0.00	2,002.55 2,002.55
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261439319	002340.ZK CNE100000KT4	10/24/2024 10/26/2034	(505,200) (504,900)	CNY 7.277422	0.872562 0.873122	(449,061.59) (448,808.15)	(440,818.19) (441,101.23)	0.00	4.330000 (606.674500)	ACT/360 1	(21.69) (435.87)	100.00 0.00	8,256.33 0.00	0.00 0.00	7,820.46 7,820.46
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123611	688568.SH CNE100005584	09/25/2024 09/25/2034	(29,124) (29,124)	CNY 7.277422	6.740024 6.744354	(196,791.63) (202,957.61)	(196,296.46) (196,422.57)	0.00	4.330000 (1,329.999300)	ACT/360 1	(48.29) (1,019.06)	100.00 0.00	6,661.15 0.00	0.00 0.00	5,642.09 5,642.09
GIANT MANUFACTURING COMPANY CMN	SDB3263040681	9921.TW TW0009921007	11/25/2024 11/24/2034	(10,000) (10,000)	TWD 32.840000	4.461023 4.469189	(44,994.20) (43,208.46)	(44,610.23) (44,691.89)	81.66	4.330000 (255.000000)	ACT/360 1	2.01 51.03	100.00 0.00	(1,483.43) 0.00	0.00 0.00	(1,350.74) (1,350.74)
GIGA-BYTE TECHNOLOGY CMN	SDB3260661469	2376.TW TW0002376001	10/09/2024 10/12/2034	(44,000) (44,000)	TWD 32.840000	7.719245 7.733374	(344,274.30) (365,548.79)	(339,646.77) (340,268.46)	621.68	4.330000 (829.545400)	ACT/360 1	(35.36) (945.30)	100.00 0.00	25,280.33 0.00	0.00 0.00	24,956.72 24,956.72
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	SDB3265406657	603986.SH CNE1000030S9	01/14/2025 01/12/2035	0 (27,900)	CNY 7.277422	17.506199 0.000000	(521,601.63) (453,742.49)	0.00 0.00	0.00	4.330000 (1,176.164800)	ACT/360 1	(115.84) (2,018.90)	100.00 0.00	(70,069.10) (3,110.01)	0.00 0.00	(72,088.00) (72,088.00)
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND	SDB3264390185	603986.SH CNE1000030S9	12/20/2024 12/21/2034	0 0	CNY 7.277422	17.506199 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 7.277422	6.970875 6.975353	(172,627.38) (195,358.25)	(163,815.57) (163,920.80)	0.00	4.330000 (1,949.574400)	ACT/360 1	(69.99) (1,593.19)	100.00 0.00	31,542.69 0.00	0.00 0.00	29,949.50 29,949.50
GLOBALWAFERS CO., LTD. CMN	SDB3262741481	6488.TWO TW0006488000	11/18/2024 11/16/2034	(1,000) (1,000)	TWD 32.840000	10.414129 10.433191	(10,676.59) (11,631.10)	(10,414.13) (10,433.19)	19.06	4.330000 (450.000000)	ACT/360 1	0.06 0.53	100.00 (152.34)	1,197.91 0.00	0.00 0.00	1,065.16 1,065.16

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND	SDB3266102865	002241.ZK CNE100000BP1	02/05/2025 01/26/2035	(14,000) 0	CNY 7.277422	3.814538 3.816988	0.00 0.00	(53,403.53) (53,437.83)	0.00	4.330165 (1,150.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(1,950.91) 0.00	0.00 0.00	(1,950.91) (1,950.91)
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123593	002074.ZK CNE000001NY7	09/25/2024 09/25/2034	(46,300) (47,800)	CNY 7.277422	2.843040 2.844866	(137,513.38) (138,292.43)	(131,632.74) (131,717.30)	0.00	4.330000 (1,169.037600)	ACT/360 1	(28.02) (570.94)	100.00 0.00	2,361.39 (27.34)	0.00 0.00	1,790.45 1,790.45
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741449	600323.SH CNE000001675	11/19/2024 11/17/2034	(49,400) (47,700)	CNY 7.277422	3.123359 3.125365	(147,177.16) (152,743.13)	(154,293.92) (154,393.03)	0.00	4.330000 (887.683400)	ACT/360 1	(17.92) (361.64)	100.00 0.00	3,690.71 0.00	0.00 0.00	3,329.08 3,329.08
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND	SDB3262441831	000651.ZK CNE0000001D4	11/13/2024 11/13/2034	(47,900) (94,600)	CNY 7.277422	6.168393 6.172356	(572,086.03) (597,980.21)	(295,466.03) (295,655.85)	0.00	4.330000 (32,875200)	ACT/360 1	66.70 2,929.21	100.00 0.00	39,113.73 3,019.31	0.00 0.00	42,042.94 42,042.94
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038191	002400.ZK CNE100000P10	01/27/2025 01/25/2035	(10,900) (19,700)	CNY 7.277422	1.125399 1.126121	(22,640.43) (22,640.43)	(12,266.84) (12,274.72)	0.00	4.330000 (2,200.000000)	ACT/360 1	(11.11) (11.11)	100.00 0.00	392.99 (49.52)	0.00 0.00	381.88 381.88
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328870	002400.ZK CNE100000P10	12/19/2024 12/21/2034	0 0	CNY 7.277422	1.125399 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 7.277422	1.804210 1.805369	(145,924.85) (159,005.56)	(156,425.04) (156,525.49)	0.00	4.330000 (1,835.367300)	ACT/360 1	(55.27) (1,143.17)	100.00 0.00	14,462.66 0.00	0.00 0.00	13,319.49 13,319.49
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 7.277422	0.581250 0.581623	(5.65) (6.12)	(5.81) (5.82)	0.00	4.330000 (725.000000)	ACT/360 1	(0.00) (0.01)	100.00 0.00	0.31 0.00	0.00 0.00	0.30 0.30
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND	SDB3265531308	002031.ZK CNE000001KR7	01/16/2025 01/18/2035	0 0	CNY 7.277422	0.843705 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) (258,800)	CNY 7.277422	0.438342 0.438624	(112,957.92) (109,396.70)	(113,442.92) (113,515.89)	0.00	4.330000 (1,748.135600)	ACT/360 1	(41.69) (626.10)	100.00 0.00	(4,046.22) 0.00	0.00 0.00	(4,672.33) (4,672.33)
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 7.277422	2.028191 2.029494	(56,630.28) (55,404.20)	(55,862.46) (55,898.35)	0.00	4.330000 (1,610.270300)	ACT/360 1	(18.67) (368.61)	100.00 0.00	(458.25) 0.00	0.00 0.00	(826.86) (826.86)
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465955	603322.SH CNE100003J49	01/15/2025 01/16/2035	0 0	CNY 7.277422	5.008642 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
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345688	300607.ZK CNE100002PX1	01/13/2025 01/11/2035	0 0	CNY 7.277422	3.984928 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 7.277422	3.984928 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 7.277422	3.984928 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 7.277422	3.984928 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 7.277422	0.557890 0.558248	(13,787.18) (15,256.66)	(13,668.30) (13,677.08)	0.00	4.330000 (1,870.000000)	ACT/360 1	(5.33) (122.39)	100.00 0.00	1,588.36 0.00	0.00 0.00	1,465.97 1,465.97
GUANGXI RADIO AND TELEVISION INFORMATION NETWORK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3266038258	600936.SH CNE100003HY4	01/27/2025 01/25/2035	0 (6,800)	CNY 7.277422	0.457580 0.000000	(3,411.74) (3,411.74)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(1.25) (1.25)	100.00 0.00	86.13 (11.23)	0.00 0.00	84.88 84.88

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
SERVICES



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Underlier Product Description	Contract ID	Underlier RIC / Underlier ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263644963	601238.SH CNE100001NQ2	12/09/2024 12/07/2034	(11,000) (11,700)	CNY 7.277422	1.181737 1.182496	(13,682.05) (14,923.19)	(12,999.11) (13,007.46)	0.00	4.330000 (2,025.000000)	ACT/360 1	(5.90) (130.25)	100.00 0.00	1,091.99 (11.33)	0.00 0.00	961.75 961.75
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262741471	600332.SH CNE000001733	11/19/2024 11/17/2034	0 (19,200)	CNY 7.277422	3.696364 0.000000	(70,362.01) (74,516.77)	0.00 0.00	0.00	4.330000 (1,035.156200)	ACT/360 1	(11.27) (252.37)	100.00 0.00	3,437.13 (365.37)	0.00 0.00	3,184.76 3,184.76
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND	SDB3262800250	600098.SH CNE000000SB6	11/20/2024 11/20/2034	(990,600) (994,000)	CNY 7.277422	0.856072 0.856622	(828,134.20) (825,373.88)	(848,025.30) (848,569.75)	0.00	4.330000 (309.207700)	ACT/360 1	28.14 501.73	100.00 0.00	(22,477.45) (3.03)	0.00 0.00	(21,975.71) (21,975.71)
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND	SDB3265810047	000531.ZK CNE000000DS2	01/22/2025 01/22/2035	0 0	CNY 7.277422	0.842331 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,525.000000)	ACT/360 0	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 7.277422	3.358332 3.360489	(184,204.34) (198,844.35)	(182,918.28) (183,035.75)	0.00	4.330000 (1,626.821700)	ACT/360 1	(59.32) (1,194.46)	100.00 0.00	15,926.07 0.00	0.00 0.00	14,731.61 14,731.61
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649873	002461.ZK CNE100000SM2	12/30/2024 01/02/2035	(163,200) (163,200)	CNY 7.277422	1.254565 1.255371	(200,478.96) (213,700.24)	(204,745.03) (204,876.55)	0.00	4.330000 (1,314.001200)	ACT/360 1	(47.47) (755.88)	100.00 0.00	8,955.21 0.00	0.00 0.00	8,199.33 8,199.33
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264453047	600395.SH CNE0000017V2	12/23/2024 12/21/2034	(484,000) (376,500)	CNY 7.277422	0.688431 0.688873	(252,696.63) (257,823.47)	(333,200.41) (333,414.53)	0.00	4.330000 (2,223.273500)	ACT/360 1	(125.05) (4,194.14)	100.00 0.00	10,593.21 (2,302.78)	0.00 0.00	6,399.06 6,399.06
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741451	603439.SH CNE1000040B4	11/19/2024 11/17/2034	0 0	CNY 7.277422	1.761613 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,228.289400)	ACT/360 0	0.00 (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	(389,900) (385,300)	THB 33.775000	1.761658 1.703536	(678,605.00) (656,009.92)	(686,870.47) (664,208.67)	(22,661.80)	4.330000 (825.000000)	ACT/360 1	(76.61) (771.72)	100.00 0.00	(84.21) (2.04)	0.00 0.00	(23,517.73) (23,517.73)
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR	SDB3265058822	GULF_n.BK TH8319010R14	01/06/2025 01/05/2035	0 0	THB 33.775000	1.761658 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) (33,052)	CNY 7.277422	3.311612 3.313740	(104,793.78) (95,434.99)	(109,455.41) (109,525.73)	0.00	4.330000 (1,250.000000)	ACT/360 1	(24.91) (539.31)	100.00 0.00	(18,979.93) (265.13)	0.00 0.00	(19,519.25) (19,519.25)
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038199	002865.ZK CNE100002QL4	01/27/2025 01/25/2035	(1,400) (1,400)	CNY 7.277422	7.785724 7.790726	(10,112.21) (10,112.21)	(10,900.01) (10,907.02)	0.00	4.330000 (200.000000)	ACT/360 1	0.65 0.65	100.00 0.00	(787.80) 0.00	0.00 0.00	(787.15) (787.15)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465974	000886.ZK CNE000000V48	01/15/2025 01/16/2035	0 0	CNY 7.277422	0.862943 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	(101,000) (85,100)	CNY 7.277422	0.862943 0.863497	(70,782.86) (71,243.32)	(87,157.24) (87,213.20)	0.00	4.330000 (944.829600)	ACT/360 1	(10.01) (11.31)	100.00 0.00	(2,451.67) (73.43)	0.00 0.00	(2,462.98) (2,462.98)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604059	000886.ZK CNE000000V48	01/17/2025 01/18/2035	0 0	CNY 7.277422	0.862943 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 0	CNY 7.277422	0.862943 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 0	CNY 7.277422	2.414316 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) (45,100)	CNY 7.277422	0.501551 0.501873	(22,655.98) (23,335.84)	(22,619.96) (22,634.47)	0.00	4.330000 (1,125.000000)	ACT/360 1	(4.27) (21.35)	100.00 0.00	715.88 0.00	0.00 0.00	694.53 694.53

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Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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 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 7.277422	5.455229 5.458733	(31,050.57) (28,626.96)	(27,608.91) (27,626.65)	0.00	4.330000 (1,725.000000)	ACT/360 1	(11.44) (265.10)	100.00 0.00	3,611.93 (41.29)	0.00 0.00	3,346.82 3,346.82
HANA MICROELECTRONICS PCL NVDR CMN	SDB3265058825	HANA_n.BK TH0324010R12	01/06/2025 01/05/2035	(80,300) (78,700)	THB 33.775000	0.698742 0.719631	(55,675.76) (56,642.88)	(56,108.96) (57,786.40)	1,677.44	4.330000 (2,125.000000)	ACT/360 1	(26.05) (521.52)	100.00 0.00	422.75 (30.76)	0.00 0.00	1,578.67 1,578.67
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649891	000818.ZK CNE000000T67	12/30/2024 01/02/2035	(56,695) (56,695)	CNY 7.277422	2.307136 2.308618	(115,868.42) (147,879.16)	(130,803.06) (130,887.10)	0.00	4.330000 (1,342.239700)	ACT/360 1	(25.41) (738.33)	100.00 0.00	27,744.90 (104.72)	0.00 0.00	27,006.58 27,006.58
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649856	688581.SH CNE100005ZF0	12/30/2024 01/02/2035	0 0	CNY 7.277422	8.145742 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 0	CNY 7.277422	3.755451 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 7.277422	3.444901 3.447114	(219,810.46) (225,122.87)	(218,406.74) (218,547.03)	0.00	4.330000 (1,501.813800)	ACT/360 1	(64.62) (1,356.24)	100.00 0.00	6,716.13 0.00	0.00 0.00	5,359.89 5,359.89
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265406634	600571.SH CNE000001CZ7	01/14/2025 01/12/2035	0 (62,700)	CNY 7.277422	1.802836 0.000000	(104,302.77) (100,720.17)	0.00 0.00	0.00	4.330000 (1,761.323700)	ACT/360 1	(38.92) (537.31)	100.00 0.00	(10,510.05) (920.99)	0.00 0.00	(11,047.35) (11,047.35)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265057932	300323.ZK CNE100001DV3	01/07/2025 01/05/2035	(9,200) (20,900)	CNY 7.277422	0.964627 0.965247	(21,944.90) (24,263.52)	(8,874.57) (8,880.27)	0.00	4.330000 (1,600.000000)	ACT/360 1	(6.83) (138.96)	100.00 0.00	3,778.87 (117.55)	0.00 0.00	3,639.92 3,639.92
HD RENEWABLE ENERGY CO., LTD. CMN	SDB3260661399	6873.TW TW0006873003	10/09/2024 10/12/2034	(3,000) (3,000)	TWD 32.840000	5.846529 5.857230	(17,433.35) (19,161.58)	(17,539.59) (17,571.69)	32.10	4.330000 (800.000000)	ACT/360 1	(1.57) (44.34)	100.00 0.00	1,589.89 0.00	0.00 0.00	1,577.66 1,577.66
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604056	002208.ZK CNE100000940	01/17/2025 01/18/2035	(56,900) (23,600)	CNY 7.277422	0.897296 0.897872	(21,735.03) (22,071.05)	(51,056.13) (51,088.92)	0.00	4.330000 (1,671.504200)	ACT/360 1	(7.44) (62.41)	100.00 0.00	2,146.88 0.00	0.00 0.00	2,084.47 2,084.47
HENGDIAN ENTERTAINMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959677	603103.SH CNE100002VD1	01/24/2025 01/25/2035	(18,000) (14,200)	CNY 7.277422	2.026817 2.028119	(28,806.38) (27,810.27)	(36,482.70) (36,506.14)	0.00	4.330000 (950.000000)	ACT/360 1	(4.26) (16.06)	100.00 0.00	(1,154.65) (47.06)	0.00 0.00	(1,170.72) (1,170.72)
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255562	600346.SH CNE0000018V0	12/18/2024 12/18/2034	(95,800) (108,800)	CNY 7.277422	2.058421 2.059744	(219,369.63) (228,068.84)	(197,196.75) (197,323.48)	0.00	4.330000 (1,000.000000)	ACT/360 1	(33.50) (874.47)	100.00 0.00	5,765.90 (253.69)	0.00 0.00	4,891.43 4,891.43
HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264328873	603223.SH CNE100002276	12/19/2024 12/21/2034	0 0	CNY 7.277422	1.284796 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 32.840000	5.374543 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 7.277422	1.206471 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 7.277422	7.137143 7.141728	(1,003,434.41) (1,066,261.72)	(1,004,195.99) (1,004,841.13)	0.00	4.330000 (1,767.181900)	ACT/360 1	(364.32) (8,026.41)	100.00 0.00	62,065.73 0.00	0.00 0.00	54,039.32 54,039.32
HSIN-LI CHEMICAL INDUSTRIAL CO CMN	SDB3264453056	4303.TWO TW0004303003	12/20/2024 12/20/2034	(35,000) (39,000)	TWD 32.840000	1.470767 1.473459	(52,048.39) (55,065.37)	(51,476.86) (51,571.07)	94.21	4.330000 (989.285700)	ACT/360 1	(7.68) (225.60)	100.00 0.00	3,914.13 (20.16)	0.00 0.00	3,782.74 3,782.74
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN	SDB3265670290	2880.TW TW0002880002	01/17/2025 01/17/2035	(100,000) (100,000)	TWD 32.840000	0.852619 0.854179	(83,124.90) (82,643.43)	(85,261.88) (85,417.90)	156.02	4.330000 (40,000,000)	ACT/360 1	9.02 99.19	100.00 0.00	(2,774.47) 0.00	0.00 0.00	(2,519.25) (2,519.25)
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND	SDB3265057926	601226.SH CNE100001W10	01/07/2025 01/05/2035	0 0	CNY 7.277422	0.923404 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)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057933	000988.ZK CNE000001303	01/07/2025 01/05/2035	0 0	CNY 7.277422	5.400264 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 7.277422	1.951240 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	0 0	CNY 7.277422	1.951240 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 (1,534.615385)	ACT/360 0	0.00 0.00	100.00 0.00	(1,165.35) (4.94)	0.00 0.00	(1,165.35) (1,165.35)
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882612	300592.ZK CNE100002MT6	01/23/2025 01/25/2035	0 0	CNY 7.277422	1.951240 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 0	0.00 (0.13)	100.00 0.00	1.20 (0.13)	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 7.277422	1.951240 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,727.777700)	ACT/360 1	0.00 (1.81)	100.00 0.00	37.36 (1.81)	0.00 0.00	35.55 35.55
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265743556	300592.ZK CNE100002MT6	01/21/2025 01/19/2035	0 0	CNY 7.277422	1.951240 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,650.000000)	ACT/360 0	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 7.277422	1.951240 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 7.277422	1.951240 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 7.277422	1.951240 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	(61,756) (107,356)	CNY 7.277422	1.522517 1.523495	(160,022.81) (161,572.96)	(94,024.57) (94,084.96)	0.00	4.330000 (1,750.000000)	ACT/360 1	(58.36) (411.66)	100.00 0.00	(1,773.19) (445.03)	0.00 0.00	(2,184.85) (2,184.85)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531307	600054.SH CNE000000PV0	01/16/2025 01/18/2035	0 0	CNY 7.277422	1.522517 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 7.277422	1.522517 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	(10,400) (10,800)	CNY 7.277422	1.907269 1.908494	(21,123.43) (21,944.42)	(19,835.60) (19,848.34)	0.00	4.330000 (1,725.000000)	ACT/360 1	(7.48) (72.90)	100.00 0.00	1,283.50 (22.37)	0.00 0.00	1,210.60 1,210.60
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262681170	301267.ZK CNE100005WL5	11/18/2024 11/16/2034	0 0	CNY 7.277422	2.414316 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,793.918900)	ACT/360 0	0.00 (8.27)	100.00 0.00	281.13 (8.27)	0.00 0.00	272.86 272.86
HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265127476	300027.ZK CNE100000GD6	01/08/2025 01/08/2035	(1) (1)	CNY 7.277422	0.340780 0.340999	(0.33) (0.34)	(0.34) (0.34)	0.00	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 TALKWEB INFORMATION SYSTEM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266169785	002261.ZK CNE100000CF0	02/06/2025 01/29/2035	(170,100) 0	CNY 7.277422	2.319503 2.320993	0.00 0.00	(394,547.41) (394,800.91)	0.00	4.330165 (175.000000)	ACT/360 0	0.00 0.00	100.00 0.00	14,182.79 0.00	0.00 0.00	14,182.79 14,182.79
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741469	000932.ZK CNE000001006	11/19/2024 11/17/2034	0 0	CNY 7.277422	0.622473 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,550.000000)	ACT/360 0	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	0 0	CNY 7.277422	1.279299 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 (1,525.000000)	ACT/360 0	0.00 0.00	100.00 0.00	1,093.95 (3.25)	0.00 0.00	1,093.95 1,093.95
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 7.277422	1.279299 0.000000	(18,182.07) (16,119.74)	0.00 0.00	0.00	4.330000 (1,600.000000)	ACT/360 1	(6.14) (112.48)	100.00 0.00	(2,301.40) (161.62)	0.00 0.00	(2,413.88) (2,413.88)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057958	300035.ZK CNE10000JJ7	01/07/2025 01/05/2035	0 (9,200)	CNY 7.277422	2.029565 0.000000	(18,953.71) (18,430.53)	0.00 0.00	0.00	4.330000 (850.000000)	ACT/360 1	(2.26) (73.94)	100.00 0.00	(1,714.13) (95.15)	0.00 0.00	(1,788.08) (1,788.08)
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123688	600570.SH CNE000001GD5	09/25/2024 09/25/2034	(80) (80)	CNY 7.277422	3.564449 3.566739	(286.70) (305.79)	(285.16) (285.34)	0.00	4.330000 (1,525.000000)	ACT/360 1	(0.08) (1.84)	100.00 0.00	20.63 0.00	0.00 0.00	18.79 18.79
HWANG CHANG GEN CONTRACTOR CO CMN	SDB3260661423	2543.TW TW0002543006	10/09/2024 10/12/2034	(28,670) (28,670)	TWD 32.840000	2.405603 2.410006	(68,828.30) (65,260.10)	(68,968.64) (69,094.87)	126.24	4.330000 (974.991200)	ACT/360 1	(10.79) (240.59)	100.00 0.00	(3,834.77) 0.00	0.00 0.00	(3,949.12) (3,949.12)
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928006	688041.SH CNE100005PT2	11/04/2024 11/02/2034	0 0	CNY 7.277422	17.588646 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (475.000000)	ACT/360 0	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	01/09/2025 01/04/2035	(6,000) (6,000)	TWD 32.840000	3.166870 3.172666	(19,034.84) (20,124.33)	(19,001.22) (19,036.00)	34.78	4.330000 (925.000000)	ACT/360 1	(2.47) (54.58)	100.00 0.00	1,088.33 0.00	0.00 0.00	1,068.52 1,068.52
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123681	002230.ZK CNE100000B81	09/25/2024 09/25/2034	(294,700) (297,300)	CNY 7.277422	6.964005 6.968478	(1,950,103.67) (1,893,357.51)	(2,052,292.14) (2,053,610.47)	0.00	4.330000 (1,523.604100)	ACT/360 1	(597.60) (6,735.22)	100.00 0.00	(123,764.38) (1,485.29)	0.00 0.00	(130,499.60) (130,499.60)
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264520324	601398.SH CNE000001P37	12/24/2024 12/22/2034	0 0	CNY 7.277422	0.937145 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	(731,600) (808,000)	CNY 7.277422	2.790823 2.792616	(2,163,686.64) (2,121,657.94)	(2,041,766.44) (2,043,077.87)	0.00	4.330000 (170.371200)	ACT/360 1	152.79 2,958.80	100.00 0.00	(131,696.20) 481.18	0.00 0.00	(128,737.40) (128,737.40)
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3265127461	600602.SH CNE0000001T0	01/08/2025 01/08/2035	(183,000) 0	CNY 7.277422	1.868794 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	(678,000) (692,700)	CNY 7.277422	0.244592 0.244749	(168,284.54) (175,949.26)	(165,833.45) (165,939.82)	0.00	4.330000 (1,151.790000)	ACT/360 1	(32.68) (1,114.02)	100.00 0.00	10,185.68 (356.78)	0.00 0.00	9,071.67 9,071.67
INNOLUX CORPORATION CMN	SDB3260661467	3481.TW TW0003481008	10/09/2024 10/12/2034	(183,000) (183,000)	TWD 32.840000	0.427832 0.428615	(77,315.30) (80,062.50)	(78,293.24) (78,436.54)	143.31	4.330000 (40.000000)	ACT/360 1	8.77 218.98	100.00 0.00	1,625.95 0.00	0.00 0.00	1,988.24 1,988.24
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264583148	000977.ZK CNE0000012M2	12/27/2024 12/27/2034	0 0	CNY 7.277422	7.137143 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 CNE1000003456	10/15/2024 10/12/2034	(49,800) (49,800)	CNY 7.277422	3.736213 3.738613	(180,314.20) (172,498.34)	(186,063.42) (186,182.93)	0.00	4.330000 (1,514.257000)	ACT/360 1	(55.10) (1,039.74)	100.00 0.00	(13,565.08) 0.00	0.00 0.00	(14,604.82) (14,604.82)
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264120675	688301.SH CNE1000042V8	12/16/2024 12/14/2034	0 (5,762)	CNY 7.277422	14.002211 0.000000	(84,266.01) (75,972.30)	0.00 0.00	0.00	4.330000 (1,851.232200)	ACT/360 1	(34.19) (1,051.68)	100.00 0.00	(9,255.73) (1,358.27)	0.00 0.00	(10,307.41) (10,307.41)
ITEQ CORPORATION CMN	SDB3262115536	6213.TW TW0006213002	11/06/2024 11/08/2034	(17,000) (17,000)	TWD 32.840000	2.241169 2.245272	(37,804.28) (40,544.77)	(38,099.88) (38,169.62)	69.75	4.330000 (885.294100)	ACT/360 1	(4.42) (96.20)	100.00 0.00	2,375.15 0.00	0.00 0.00	2,348.69 2,348.69
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427201	000301.ZK CNE0000012K6	10/08/2024 10/10/2034	(550,500) (550,500)	CNY 7.277422	1.177615 1.178371	(628,646.23) (620,444.19)	(648,276.96) (648,693.24)	0.00	4.330000 (1,392.647500)	ACT/360 1	(168.56) (3,575.58)	100.00 0.00	(27,832.76) 0.00	0.00 0.00	(31,408.35) (31,408.35)
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038183	600276.SH CNE0000014W7	01/27/2025 01/25/2035	(8,200) (15,900)	CNY 7.277422	6.135414 6.139356	(97,270.13) (97,270.13)	(50,310.40) (50,342.72)	0.00	4.330000 (575.000000)	ACT/360 1	(3.84) (3.84)	100.00 0.00	(508.44) (18.76)	0.00 0.00	(512.28) (512.28)
JIANGSU HOPERUN SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670326	300339.ZK CNE100001JT4	01/21/2025 01/18/2035	(2,100) (2,100)	CNY 7.277422	6.571008 6.575229	(13,915.93) (14,193.20)	(13,799.12) (13,807.98)	0.00	4.330000 (1,025.000000)	ACT/360 1	(2.26) (16.30)	100.00 0.00	394.08 0.00	0.00 0.00	377.77 377.77
JIANGSU HUAXIUCUN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983892	000936.ZK CNE000001063	01/06/2025 01/05/2035	0 0	CNY 7.277422	1.009973 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,059.411700)	ACT/360 0	0.00 (12.92)	100.00 0.00	1,981.08 (12.92)	0.00 0.00	1,968.16 1,968.16

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530600	601028.SH CNE100001914	12/05/2024 12/07/2034	(184,900) (180,400)	CNY 7.277422	1.668173 1.669245	(307,279.83) (291,934.27)	(308,445.22) (308,643.40)	0.00	4.330000 (1,769.138000)	ACT/360 1	(115.89) (1,445.92)	100.00 0.00	(10,165.47) (414.83)	0.00 0.00	(11,611.39) (11,611.39)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3263040698	300294.ZK CNE100001FF1	11/26/2024 11/24/2034	0 (5,900)	CNY 7.277422	3.984928 0.000000	(23,241.26) (24,397.01)	0.00 0.00	0.00	4.330000 (1,675.000000)	ACT/360 1	(7.88) (251.69)	100.00 0.00	1,406.59 (330.81)	0.00 0.00	1,154.90 1,154.90
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263707292	600461.SH CNE000001HW3	12/10/2024 12/08/2034	(151,200) (93,400)	CNY 7.277422	1.339760 1.340621	(121,401.13) (125,468.85)	(202,571.73) (202,701.90)	0.00	4.330000 (1,817.719400)	ACT/360 1	(46.21) (884.22)	100.00 0.00	(1,392.28) 0.00	0.00 0.00	(2,276.50) (2,276.50)
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263116866	002176.ZK CNE1000007F4	11/27/2024 11/27/2034	(134,200) (134,200)	CNY 7.277422	0.956383 0.956997	(129,857.56) (135,419.95)	(128,346.55) (128,429.00)	0.00	4.330000 (2,002.142300)	ACT/360 1	(55.93) (1,226.26)	100.00 0.00	7,073.40 0.00	0.00 0.00	5,847.14 5,847.14
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649839	301251.ZK CNE1000068P5	12/30/2024 01/02/2035	0 0	CNY 7.277422	4.480982 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (35.56)	100.00 0.00	(261.92) (35.56)	0.00 0.00	(297.48) (297.48)
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123345	603871.SH CNE1000002SQ9	09/25/2024 09/25/2034	(340,300) (340,300)	CNY 7.277422	2.454166 2.455742	(822,521.09) (892,251.30)	(835,152.61) (835,689.00)	0.00	4.330000 (1,613.385200)	ACT/360 1	(261.31) (5,452.38)	100.00 0.00	57,098.68 0.00	0.00 0.00	51,646.31 51,646.31
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264120639	002501.ZK CNE100000WP7	12/16/2024 12/14/2034	(27) (27)	CNY 7.277422	0.212988 0.213124	(5.82) (5.90)	(5.75) (5.75)	0.00	4.330000 (2,250.000000)	ACT/360 1	(0.00) (5.98)	100.00 0.00	(319.34) (5.91)	0.00 0.00	(325.32) (325.32)
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266169847	600189.SH CNE000000XG5	02/06/2025 01/29/2035	(7,700) 0	CNY 7.277422	0.948138 0.948747	0.00 0.00	(7,300.66) (7,305.35)	0.00	4.330165 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	17.43 0.00	0.00 0.00	17.43 17.43
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261230623	600189.SH CNE000000XG5	10/21/2024 10/19/2034	0 0	CNY 7.277422	0.948138 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 0	0.00 (728.73)	100.00 0.00	7,076.20 (728.73)	0.00 0.00	6,347.47 6,347.47
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604103	600189.SH CNE000000XG5	01/17/2025 01/18/2035	0 0	CNY 7.277422	0.948138 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	0.00 (139.45)	100.00 0.00	62.00 (139.45)	0.00 0.00	(77.45) (77.45)
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265743546	000799.ZK CNE000000S92	01/21/2025 01/19/2035	(3,800) (1,900)	CNY 7.277422	6.113429 6.117356	(12,410.67) (12,499.98)	(23,231.03) (23,245.95)	0.00	4.330000 (2,197.368400)	ACT/360 1	(6.07) (37.43)	100.00 0.00	1,317.81 0.00	0.00 0.00	1,280.38 1,280.38
JMT NETWORK SERVICES PCL NVDR	SDB3266240289	JMT_n.BK TH3925010R13	01/29/2025 01/31/2035	(52,800) 0	THB 33.775000	0.455959 0.461403	0.00 0.00	(24,074.61) (24,362.08)	287.47	4.320971 (5,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	287.47 287.47
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND	SDB3265670270	300762.ZK CNE100003JY0	01/21/2025 01/18/2035	(10,300) (10,600)	CNY 7.277422	2.838917 2.840741	(30,960.16) (30,929.19)	(29,240.85) (29,259.63)	0.00	4.330000 (1,425.000000)	ACT/360 1	(8.53) (59.75)	100.00 0.00	821.49 (4.11)	0.00 0.00	761.74 761.74
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND	SDB3260760928	300762.ZK CNE100003JY0	10/15/2024 10/12/2034	0 0	CNY 7.277422	2.838917 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,753.296700)	ACT/360 0	0.00 (86.32)	100.00 0.00	984.26 (86.32)	0.00 0.00	897.94 897.94
KASIKORNBANK PCL NVDR CMN	SDB3265276894	KBANK_n.BK TH0016010R14	01/09/2025 01/10/2035	0 (2,400)	THB 33.775000	4.707624 0.000000	(11,248.34) (11,154.83)	0.00 0.00	0.00	4.330000 (50.000000)	ACT/360 1	1.19 1,014.18	100.00 0.00	(12,606.23) 1,014.18	0.00 0.00	(11,592.05) (11,592.05)
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123437	688598.SH CNE100004033	09/25/2024 09/25/2034	(12,756) (21,678)	CNY 7.277422	2.630052 2.631742	(58,109.50) (61,803.69)	(33,548.95) (33,570.50)	0.00	4.330000 (2,146.510200)	ACT/360 1	(27.21) (585.92)	100.00 0.00	3,518.11 (350.41)	0.00 0.00	2,932.19 2,932.19
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 7.277422	10.472115 10.478842	(13,471.50) (12,428.34)	(13,613.75) (13,622.49)	0.00	4.330000 (1,700.000000)	ACT/360 1	(4.87) (86.65)	100.00 0.00	(1,232.81) (2.44)	0.00 0.00	(1,319.46) (1,319.46)
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262115527	603355.SH CNE1000022K3	11/07/2024 11/09/2034	(8,313) (8,313)	CNY 7.277422	3.186568 3.188615	(25,729.42) (25,713.11)	(26,489.94) (26,506.96)	0.00	4.330000 (1,750.000000)	ACT/360 1	(9.41) (240.65)	100.00 0.00	(982.14) (32.36)	0.00 0.00	(1,222.78) (1,222.78)
KINGSEMI CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265670317	688037.SH CNE100005X23	01/21/2025 01/18/2035	(2,900) (2,900)	CNY 7.277422	10.285236 10.291843	(30,859.83) (31,540.00)	(29,827.18) (29,846.34)	0.00	4.330000 (1,681.034400)	ACT/360 1	(10.62) (76.05)	100.00 0.00	1,712.82 0.00	0.00 0.00	1,636.76 1,636.76

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261724274	002625.ZK CNE1000018P0	10/30/2024 10/30/2034	0 0	CNY 7.277422	5.585769 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 7.277422	3.578190 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)	CNY 32.840000	16.108404 16.137889	(30,077.48) (23,597.56)	(32,216.81) (32,275.78)	58.97	4.330000 (912.500000)	ACT/360 1	(4.79) (90.19)	100.00 0.00	(8,678.22) 0.00	0.00 0.00	(8,709.43) (8,709.43)
LB GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266169812	002601.ZK CNE1000015M3	02/06/2025 01/29/2035	(15,000) 0	CNY 7.277422	2.492641 2.494242	0.00 0.00	(37,389.61) (37,413.63)	0.00	4.330165 (1,100.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(652.56) 0.00	0.00 0.00	(652.56) (652.56)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123005	688017.SH CNE1000043F9	09/25/2024 09/25/2034	(68) (68)	CNY 7.277422	19.924638 19.937438	(1,362.57) (1,003.47)	(1,354.88) (1,355.75)	0.00	4.330000 (1,750.000000)	ACT/360 1	(0.54) (9.95)	100.00 0.00	(351.41) 0.00	0.00 0.00	(361.36) (361.36)
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 7.277422	1.424955 1.425871	(8,332.02) (8,827.07)	(8,122.24) (8,127.46)	0.00	4.330000 (1,825.000000)	ACT/360 1	(3.16) (70.43)	100.00 0.00	704.83 0.00	0.00 0.00	634.40 634.40
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260123395	603477.SH CNE100002T63	09/25/2024 09/25/2034	(90,400) (73,300)	CNY 7.277422	2.301639 2.303118	(168,919.78) (174,374.14)	(208,068.19) (208,201.87)	0.00	4.330000 (929.365600)	ACT/360 1	(22.63) (618.29)	100.00 0.00	8,351.65 (124.38)	0.00 0.00	7,733.36 7,733.36
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265465945	600758.SH CNE000000MW5	01/15/2025 01/16/2035	(124,300) (120,900)	CNY 7.277422	0.496055 0.496373	(54,096.58) (53,321.87)	(61,659.61) (61,699.16)	0.00	4.330000 (1,366.563200)	ACT/360 1	(14.12) (173.98)	100.00 0.00	(6,817.38) (1.61)	0.00 0.00	(6,991.36) (6,991.36)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262115544	601003.SH CNE000001R68	11/07/2024 11/09/2034	0 0	CNY 7.277422	0.379255 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,740.185800)	ACT/360 1	0.00 (535.02)	100.00 0.00	6,121.86 (535.02)	0.00 0.00	5,586.84 5,586.84
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND	SDB3262540419	300729.ZK CNE1000035N9	11/14/2024 11/16/2034	(124,605) (119,205)	CNY 7.277422	2.146364 2.147743	(240,512.42) (255,620.78)	(267,447.74) (267,619.52)	0.00	4.330000 (1,784.436400)	ACT/360 1	(88.47) (1,943.15)	100.00 0.00	29.38 (75.74)	0.00 0.00	(1,913.77) (1,913.77)
LONG YUAN CONSTRUCTION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261654688	600491.SH CNE000001HQ5	10/29/2024 10/27/2034	0 0	CNY 7.277422	0.502925 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,764.807800)	ACT/360 1	0.00 (306.64)	100.00 0.00	(474.25) (306.64)	0.00 0.00	(780.89) (780.89)
LONG YUAN CONSTRUCTION GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038242	600491.SH CNE000001HQ5	01/27/2025 01/25/2035	(17,400) (11,500)	CNY 7.277422	0.502925 0.503248	(5,712.22) (5,712.22)	(8,750.90) (8,756.52)	0.00	4.330000 (1,750.000000)	ACT/360 1	(2.09) (2.09)	100.00 0.00	(47.22) 0.00	0.00 0.00	(49.30) (49.30)
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND	SDB3262800193	000523.ZK CNE0000005T1	11/20/2024 11/20/2034	(209,000) (209,000)	CNY 7.277422	0.403989 0.404249	(82,902.99) (85,525.92)	(84,433.75) (84,488.04)	0.00	4.330000 (1,087.942500)	ACT/360 1	(14.77) (281.49)	100.00 0.00	1,092.18 0.00	0.00 0.00	810.69 810.69
LOTUS PHARMACEUTICAL CO., LTD. CMN	SDB3260123562	1795.TW TW0001795003	09/24/2024 09/22/2034	(36,000) (36,000)	TWD 32.840000	7.856273 7.870653	(283,326.23) (295,792.67)	(282,825.82) (283,343.51)	517.69	4.330000 (621.527700)	ACT/360 1	(13.34) (359.66)	100.00 0.00	12,449.16 0.00	0.00 0.00	12,607.18 12,607.18
LUJOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263242831	300850.ZK CNE100004116	11/29/2024 11/30/2034	(83,615) (49,615)	CNY 7.277422	2.720744 2.722491	(141,985.78) (131,380.77)	(227,494.98) (227,641.08)	0.00	4.330000 (1,979.975800)	ACT/360 1	(62.29) (2,371.63)	100.00 0.00	(15,339.19) (2,385.16)	0.00 0.00	(17,710.82) (17,710.82)
LUXNET CORPORATION CMN	SDB3260121442	4979.TWO TW0004979000	09/24/2024 09/22/2034	(4,000) (4,000)	TWD 32.840000	7.384287 7.397804	(24,464.64) (22,926.83)	(29,537.15) (29,591.22)	54.07	4.330000 (1,262.500000)	ACT/360 1	(5.82) (142.06)	100.00 0.00	(6,664.39) 0.00	0.00 0.00	(6,752.38) (6,752.38)
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038174	002475.ZK CNE100000TP3	01/27/2025 01/25/2035	0 (57,500)	CNY 7.277422	5.522560 0.000000	(319,302.84) (319,302.84)	0.00 0.00	0.00	4.330000 (250.000000)	ACT/360 1	16.23 16.23	100.00 0.00	2,865.57 145.93	0.00 0.00	2,881.80 2,881.80
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123461	688062.SH CNE100005RD2	09/25/2024 09/25/2034	(1) (1)	CNY 7.277422	2.144990 2.146368	(2.17) (2.76)	(2.14) (2.15)	0.00	4.330000 (275.000000)	ACT/360 1	0.00 0.00	100.00 0.00	0.61 0.00	0.00 0.00	0.62 0.62

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265959688	300782.ZK CNE100003QK4	01/24/2025 01/25/2035	0 (6,400)	CNY 7.277422	10.766175 0.000000	(71,328.28) (71,456.34)	0.00 0.00	0.00	4.330000 (1,475.000000)	ACT/360 1	(20.63) (75.90)	100.00 0.00	1,521.75 (282.12)	0.00 0.00	1,445.86 1,445.86
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261928014	002881.ZK CNE100002Q41	11/04/2024 11/02/2034	0 0	CNY 7.277422	5.529431 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 TW0009914002	11/22/2024 11/22/2034	(10,000) (10,000)	TWD 32.840000	4.795981 4.804759	(48,807.27) (46,036.59)	(47,959.81) (48,047.59)	87.78	4.330000 (225.000000)	ACT/360 1	2.49 65.05	100.00 0.00	(2,011.00) 0.00	0.00 0.00	(1,858.17) (1,858.17)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465986	300432.ZK CNE100001YV9	01/15/2025 01/16/2035	0 (20,400)	CNY 7.277422	2.249423 0.000000	(47,487.77) (41,740.35)	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 1	(17.73) (209.52)	100.00 0.00	(5,256.78) (378.61)	0.00 0.00	(5,466.29) (5,466.29)
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057940	300432.ZK CNE100001YV9	01/07/2025 01/05/2035	0 0	CNY 7.277422	2.249423 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	(5,200) (2,600)	CNY 7.277422	7.181114 7.185728	(18,553.20) (17,838.46)	(37,341.79) (37,365.79)	0.00	4.330000 (1,725.000000)	ACT/360 1	(6.74) (132.35)	100.00 0.00	(1,122.35) 0.00	0.00 0.00	(1,254.70) (1,254.70)
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN	SDB3262992335	MINT_n.BK TH0128010R17	11/22/2024 11/22/2034	(343,700) (343,700)	THB 33.775000	0.689859 0.754665	(241,122.05) (259,378.36)	(237,104.66) (259,378.36)	22,273.70	4.330000 (50.000000)	ACT/360 1	27.85 641.80	100.00 0.00	4,926.02 62.41	0.00 0.00	27,841.53 27,841.53
MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406609	300848.ZK CNE1000040Z3	01/14/2025 01/12/2035	(26,500) (22,100)	CNY 7.277422	2.304387 2.305868	(51,384.42) (48,426.91)	(61,066.27) (61,105.50)	0.00	4.330000 (1,750.000000)	ACT/360 1	(19.15) (170.99)	100.00 0.00	(2,389.82) 0.00	0.00 0.00	(2,560.81) (2,560.81)
MIRLE AUTOMATION CORPORATION CMN	SDB3261018872	2464.TW TW0002464005	10/15/2024 10/13/2034	0 0	TWD 32.840000	2.213764 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	(314,100) (299,900)	THB 33.775000	1.287935 1.403806	(386,753.74) (422,675.49)	(404,540.34) (440,935.53)	36,395.19	4.330000 (2,564.763200)	ACT/360 1	(224.70) (5,531.36)	100.00 0.00	0.00 0.00	0.00 0.00	30,863.83 30,863.83
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959667	002714.ZK CNE100001RQ3	01/24/2025 01/25/2035	0 (5,900)	CNY 7.277422	5.113074 0.000000	(29,573.89) (29,902.34)	0.00 0.00	0.00	4.330000 (775.000000)	ACT/360 1	(2.77) (11.29)	100.00 0.00	(374.79) (39.16)	0.00 0.00	(386.08) (386.08)
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 7.277422	1.244946 1.245746	(212,673.85) (187,307.41)	(211,516.39) (211,652.25)	0.00	4.330000 (1,993.658000)	ACT/360 1	(95.25) (1,889.89)	100.00 0.00	(25,859.58) (37.65)	0.00 0.00	(27,749.47) (27,749.47)
NAN YA PLASTICS CORP CMN	SDB3265670297	1303.TW TW0001303006	01/17/2025 01/17/2035	(337,000) (335,000)	TWD 32.840000	0.985079 0.986882	(332,541.08) (324,256.79)	(331,971.68) (332,579.23)	607.55	4.330000 (40.000000)	ACT/360 1	35.31 267.91	100.00 0.00	(8,322.44) 0.00	0.00 0.00	(7,446.98) (7,446.98)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800228	300618.ZK CNE100002PM4	11/20/2024 11/20/2034	0 0	CNY 7.277422	4.476860 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	0 0	CNY 7.277422	0.376507 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 (1,475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(392.23) (11.55)	0.00 0.00	(392.23) (392.23)
NANYA TECHNOLOGY CORPORATION ORD CMN	SDB3262115580	2408.TW TW0002408002	11/06/2024 11/08/2034	(412,000) (412,000)	TWD 32.840000	0.916565 0.918243	(387,090.48) (366,089.56)	(377,624.85) (378,316.12)	691.27	4.330000 (486.529100)	ACT/360 1	(8.28) (39.52)	100.00 0.00	(12,226.56) 0.00	0.00 0.00	(11,574.82) (11,574.82)
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260128341	688126.SH CNE1000040F5	09/25/2024 09/25/2034	(95,219) (95,219)	CNY 7.277422	2.450043 2.451617	(233,938.90) (245,059.64)	(233,290.69) (233,440.52)	0.00	4.330000 (1,850.211000)	ACT/360 1	(90.76) (2,025.49)	100.00 0.00	12,431.69 (113.30)	0.00 0.00	10,406.20 10,406.20
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND	SDB3263707242	300077.ZK CNE100000NT8	12/10/2024 12/08/2034	0 0	CNY 7.277422	3.043660 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 7.277422	3.043660 3.045615	(60,900.67) (63,493.73)	(58,742.64) (58,780.37)	0.00	4.330000 (1,772.538800)	ACT/360 1	(22.35) (128.50)	100.00 0.00	4,751.09 0.00	0.00 0.00	4,622.59 4,622.59

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>Short (Cont.)</b>																
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530574	002405.ZK CNE10000P69	12/05/2024 12/07/2034	(155,700) (155,700)	CNY 7.277422	1.192730 1.193496	(186,991.81) (204,928.28)	(185,708.07) (185,827.33)	0.00	4.330000 (2,145.118800)	ACT/360 1	(86.77) (1,923.75)	100.00 0.00	19,220.21 0.00	0.00 0.00	17,296.46 17,296.46
NGERN TID LOR PCL NVDR CMN SERIES NVDR	SDB3260121420	TIDLOR_n.BK THA271010R18	09/24/2024 09/22/2034	(874,500) (874,500)	THB 33.775000	0.503331 0.493086	(425,327.94) (431,203.29)	(440,162.84) (431,203.29)	(8,959.56)	4.330000 (1,298.016000)	ACT/360 1	(101.49) (2,213.56)	100.00 (7,977.44)	0.00 0.00	(7,977.44) 0.00	(19,150.55) (19,150.55)
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123510	603997.SH CNE100001V94	09/25/2024 09/25/2034	0 0	CNY 7.277422	1.600842 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) (110,571)	CNY 7.277422	4.335326 4.338111	(478,054.60) (476,333.67)	(479,361.38) (479,669.27)	0.00	4.330000 (1,543.322800)	ACT/360 1	(147.65) (2,947.59)	100.00 0.00	(3,027.71) 0.00	0.00 0.00	(5,975.31) (5,975.31)
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND	SDB3263116865	600884.SH CNE000000JH8	11/27/2024 11/27/2034	(101,500) (101,500)	CNY 7.277422	0.956383 0.956997	(101,419.92) (101,045.10)	(97,072.84) (97,135.20)	0.00	4.330000 (1,538.522100)	ACT/360 1	(31.19) (559.53)	100.00 0.00	3,972.26 0.00	0.00 0.00	3,412.73 3,412.73
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959621	300953.ZK CNE100004G17	01/24/2025 01/25/2035	(1,900) (1,600)	CNY 7.277422	16.487982 16.498573	(25,970.70) (25,214.37)	(31,327.17) (31,347.29)	0.00	4.330000 (2,250.000000)	ACT/360 1	(13.20) (36.70)	100.00 0.00	(1,366.47) 0.00	0.00 0.00	(1,403.18) (1,403.18)
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604105	300953.ZK CNE100004G17	01/17/2025 01/18/2035	0 0	CNY 7.277422	16.487982 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 7.277422	16.487982 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,000.000000)	ACT/360 0	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 7.277422	16.487982 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) (1.32)	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 0	CNY 7.277422	2.408820 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (300.000000)	ACT/360 1	0.00 (12.26)	100.00 0.00	(2,944.78) (12.26)	0.00 0.00	(2,957.04) (2,957.04)
NORINCO INTERNATIONAL COOPERATION LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959626	000065.ZK CNE000000VZ9	01/24/2025 01/25/2035	(11,300) (11,300)	CNY 7.277422	1.330141 1.330996	(14,765.26) (14,991.10)	(15,030.60) (15,040.25)	0.00	4.330000 (1,450.000000)	ACT/360 1	(4.14) (16.85)	100.00 0.00	(39.49) 0.00	0.00 0.00	(56.34) (56.34)
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465928	000519.ZK CNE000000198	01/15/2025 01/16/2035	0 (6,800)	CNY 7.277422	1.870168 0.000000	(12,795.93) (13,173.57)	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	(6.41) (86.61)	100.00 0.00	306.31 (148.45)	0.00 0.00	219.70 219.70
ONENESS BIOTECH CO., LTD. CMN	SDB3260661452	4743.TWO TW0004743000	10/09/2024 10/12/2034	(20,000) (20,000)	TWD 32.840000	2.405603 2.410006	(48,197.18) (53,231.70)	(48,112.06) (48,200.12)	0.00	4.330000 (675.000000)	ACT/360 1	(2.63) (73.93)	100.00 0.00	5,031.58 0.00	0.00 0.00	5,045.71 5,045.71
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054700	000629.ZK CNE00000007H2	12/13/2024 12/14/2034	(50,100) (53,500)	CNY 7.277422	0.376507 0.376749	(20,120.12) (21,041.44)	(18,863.00) (18,875.12)	0.00	4.330000 (1,858.317700)	ACT/360 1	(7.86) (173.02)	100.00 0.00	884.63 (15.99)	0.00 0.00	711.61 711.61
PEGATRON CORPORATION CMN	SDB3265345606	4938.TW TW0004938006	01/10/2025 01/10/2035	(6,000) (6,000)	TWD 32.840000	2.944580 2.949969	(17,405.89) (17,143.69)	(17,667.48) (17,699.81)	32.34	4.330000 (40.000000)	ACT/360 1	1.87 27.21	100.00 0.00	(556.12) 0.00	0.00 0.00	(496.58) (496.58)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3263707255	601857.SH CNE1000007Q1	12/10/2024 12/08/2034	0 0	CNY 7.277422	1.144636 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 32.840000	20.919610 20.957901	(422,793.00) (381,439.23)	(418,392.20) (419,158.02)	765.82	4.330000 (271.250000)	ACT/360 1	14.02 335.08	100.00 0.00	(37,718.79) 0.00	0.00 0.00	(36,617.89) (36,617.89)
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND	SDB3264054688	300725.ZK CNE1000035K5	12/13/2024 12/14/2034	0 (1,985)	CNY 7.277422	4.292729 0.000000	(8,252.50) (9,108.11)	0.00 0.00	0.00	4.330000 (2,137.027700)	ACT/360 1	(3.80) (221.65)	100.00 0.00	4,481.39 (252.08)	0.00 0.00	4,259.74 4,259.74
PHISON ELECTRONICS CORPORATION CMN	SDB3262741488	8299.TWO TW0008299009	11/18/2024 11/16/2034	(17,000) (17,000)	TWD 32.840000	14.403167 14.429530	(243,731.31) (276,768.30)	(244,853.84) (245,302.01)	448.17	4.330000 (242.647000)	ACT/360 1	16.86 412.17	100.00 (6,794.67)	31,466.29 0.00	0.00 0.00	25,531.96 25,531.96

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3264649795	000001.ZK CNE000000040	12/30/2024 01/02/2035	0 0	CNY 7.277422	1.576108 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	(356,800) (355,000)	CNY 7.277422	1.240824 1.241621	(437,065.35) (477,773.87)	(442,726.01) (443,010.37)	0.00	4.330000 (1,084.007000)	ACT/360 1	(74.14) (1,150.44)	100.00 0.00	37,411.12 (13.29)	0.00 0.00	36,260.69 36,260.69
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3262800219	688072.SH CNE100005998	11/20/2024 11/20/2034	(14,683) (14,683)	CNY 7.277422	19.601722 19.614314	(298,406.04) (305,197.42)	(287,812.08) (287,996.97)	0.00	4.330000 (1,492.559400)	ACT/360 1	(87.01) (1,294.53)	100.00 0.00	17,385.35 0.00	0.00 0.00	16,090.81 16,090.81
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328846	600155.SH CNE000000X53	12/19/2024 12/21/2034	(136,800) (136,800)	CNY 7.277422	0.928900 0.929497	(130,683.54) (130,962.64)	(127,073.57) (127,155.19)	0.00	4.330000 (1,187.573000)	ACT/360 1	(27.36) (485.81)	100.00 0.00	5,113.65 (42.27)	0.00 0.00	4,627.84 4,627.84
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328874	601669.SH CNE1000017G1	12/19/2024 12/21/2034	(2,339,800) (2,339,800)	CNY 7.277422	0.698049 0.698498	(1,592,891.38) (1,634,345.62)	(1,633,295.97) (1,634,345.62)	0.00	4.330000 (772.151400)	ACT/360 1	(140.31) (3,854.07)	100.00 0.00	40,677.26 0.00	0.00 0.00	36,823.18 36,823.18
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN	SDB3262115563	6770.TW TW0006770001	11/06/2024 11/08/2034	(376,000) (370,000)	TWD 32.840000	0.607491 0.608603	(189,545.06) (182,725.84)	(228,416.57) (228,834.73)	418.16	4.330000 (298.337700)	ACT/360 1	6.27 182.66	100.00 0.00	(46,078.37) 0.80	0.00 0.00	(45,477.55) (45,477.55)
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR	SDB3265128017	PTTGC_n.BK TH1074010R12	01/07/2025 01/05/2035	0 0	THB 33.775000	0.657291 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
PTT PUBLIC COMPANY LIMITED NVDR	SDB3266240280	PTT_n.BK TH0646010R18	01/29/2025 01/31/2035	(6,700) 0	THB 33.775000	0.910437 0.920040	0.00 0.00	(6,099.93) (6,164.27)	64.34	4.320971 (50.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	64.34 64.34
PUYA SEMICONDUCTOR (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265743534	688766.SH CNE100004QC9	01/21/2025 01/19/2035	0 0	CNY 7.277422	14.880269 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,975.000000)	ACT/360 0	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 7.277422	5.188651 5.191984	(414.21) (432.07)	(409.90) (410.17)	0.00	4.330000 (1,775.000000)	ACT/360 1	(0.15) (3.35)	100.00 0.00	22.17 0.00	0.00 0.00	18.82 18.82
QIMING INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266102863	002232.ZK CNE100000B73	02/05/2025 01/26/2035	(9,800) 0	CNY 7.277422	2.462410 2.463992	0.00 0.00	(24,131.62) (24,147.12)	0.00	4.330165 (1,750.000000)	ACT/360 0	0.00 0.00	100.00 0.00	408.12 0.00	0.00 0.00	408.12 408.12
QIMING INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531301	002232.ZK CNE100000B73	01/16/2025 01/18/2035	0 0	CNY 7.277422	2.462410 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 7.277422	2.210948 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 7.277422	1.371365 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 7.277422	1.371365 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 7.277422	1.371365 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	(53,512) (42,938)	CNY 7.277422	1.371365 1.372246	(62,234.55) (62,480.47)	(73,384.47) (73,431.63)	0.00	4.330000 (1,725.331200)	ACT/360 1	(22.31) (183.84)	100.00 0.00	3,571.68 (93.19)	0.00 0.00	3,387.84 3,387.84
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127412	300779.ZK CNE100003QG2	01/08/2025 01/08/2035	0 (800)	CNY 7.277422	12.321671 0.000000	(9,585.84) (10,584.27)	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 1	(3.32) (94.85)	100.00 0.00	1,712.69 (127.96)	0.00 0.00	1,617.84 1,617.84

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127423	688677.SH CNE100005410	01/08/2025 01/08/2035	(88) (88)	CNY 7.277422	5.899067 5.902857	(504.63) (451.69)	(519.12) (519.45)	0.00	4.330000 (2,250.000000)	ACT/360 1	(0.26) (6.66)	100.00 0.00	3.17 (1.81)	0.00 0.00	(3.49) (3.49)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265272457	000792.ZK CNE000000SW2	01/10/2025 01/11/2035	0 0	CNY 7.277422	2.271409 0.000000	0.00 0.00	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 0.00	1,262.79 1,262.79
QUANTUMTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263530567	688027.SH CNE100004231	12/05/2024 12/07/2034	(600) (600)	CNY 7.277422	35.821751 35.844763	(21,369.66) (24,446.72)	(21,493.05) (21,506.86)	0.00	4.330000 (2,075.000000)	ACT/360 1	(9.38) (210.25)	100.00 0.00	2,953.67 0.00	0.00 0.00	2,743.42 2,743.42
QUETEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921685	603236.SH CNE100003N01	01/03/2025 01/05/2035	(4,300) (4,300)	CNY 7.277422	12.320297 12.328211	(51,818.96) (43,946.04)	(52,977.28) (53,011.31)	0.00	4.330000 (1,838.953400)	ACT/360 1	(21.18) (234.88)	100.00 0.00	(9,031.24) 0.00	0.00 0.00	(9,266.12) (9,266.12)
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 7.277422	8.192462 8.197724	(302,318.59) (270,823.22)	(312,681.68) (312,882.53)	0.00	4.330000 (1,384.149200)	ACT/360 1	(83.66) (1,655.38)	100.00 0.00	(34,201.78) (77.06)	0.00 0.00	(35,857.17) (35,857.17)
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263589496	688331.SH CNE100005B03	12/06/2024 12/07/2034	(23,329) (23,329)	CNY 7.277422	3.828279 3.830738	(92,890.13) (92,533.11)	(89,309.91) (89,367.29)	0.00	4.330000 (1,313.638600)	ACT/360 1	(22.77) (397.44)	100.00 0.00	3,223.19 0.00	0.00 0.00	2,825.75 2,825.75
RICHWAVE TECHNOLOGY CORP CMN	SDB3260661463	4968.TW TW0004968003	10/09/2024 10/12/2034	0 0	TWD 32.840000	6.090134 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (671.428500)	ACT/360 0	0.00 (43.55)	100.00 0.00	8,370.97 (43.55)	0.00 0.00	8,327.42 8,327.42
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262800215	600259.SH CNE0000012R1	11/20/2024 11/20/2034	0 0	CNY 7.277422	3.899733 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,125.000000)	ACT/360 0	0.00 (2.50)	100.00 0.00	39.64 (2.50)	0.00 0.00	37.14 37.14
ROBOTTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390221	300757.ZK CNE100003JT0	12/20/2024 12/21/2034	(5,700) (5,700)	CNY 7.277422	24.665328 24.681173	(151,728.78) (175,049.53)	(140,592.37) (140,682.69)	0.00	4.330000 (1,747.368400)	ACT/360 1	(52.59) (1,027.26)	100.00 0.00	36,937.39 (13.62)	0.00 0.00	35,910.13 35,910.13
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465933	603893.SH CNE100003RK2	01/15/2025 01/16/2035	(3,400) (3,400)	CNY 7.277422	22.604158 22.618679	(71,600.31) (68,699.20)	(76,854.14) (76,903.51)	0.00	4.330000 (1,179.411700)	ACT/360 1	(15.19) (67.64)	100.00 (17.18)	(8,154.94) 0.00	(17.18) 0.00	(8,239.76) (8,239.76)
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123522	002493.ZK CNE100000W60	09/25/2024 09/25/2034	(275,900) (282,700)	CNY 7.277422	1.213342 1.214121	(331,367.09) (349,172.68)	(334,760.99) (334,975.98)	0.00	4.330000 (1,276.989700)	ACT/360 1	(75.54) (2,034.66)	100.00 0.00	9,745.75 (379.60)	0.00 0.00	7,711.09 7,711.09
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716718	002617.ZK CNE1000016Y6	12/31/2024 01/02/2035	0 0	CNY 7.277422	1.020966 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,275.000000)	ACT/360 0	0.00 (12.65)	100.00 0.00	1,797.56 (12.65)	0.00 0.00	1,784.91 1,784.91
RUENTEX INDUSTRIES LIMITED CMN	SDB3265057954	2915.TW TW0002915006	01/06/2025 01/04/2035	(5,000) (5,000)	TWD 32.840000	2.107186 2.111043	(10,569.82) (10,838.38)	(10,535.93) (10,555.22)	19.28	4.330000 (450.000000)	ACT/360 1	(0.02) (0.17)	100.00 0.00	283.17 0.00	0.00 0.00	302.28 302.28
RUN LONG CONSTRUCTION CO LTD ORD CMN	SDB3260121500	1808.TW TW0001808004	09/24/2024 09/22/2034	(800) (800)	TWD 32.840000	1.094702 1.096705	(888.29) (912.20)	(875.76) (877.36)	1.60	4.330000 (475.000000)	ACT/360 1	(0.01) (0.19)	100.00 0.00	34.83 0.00	0.00 0.00	36.24 36.24
RUNJIAN COMMUNICATION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649887	002929.ZK CNE1000033M6	12/30/2024 01/02/2035	(31,200) (26,900)	CNY 7.277422	4.413651 4.416486	(122,579.00) (118,203.55)	(137,705.91) (137,794.36)	0.00	4.330000 (1,766.728600)	ACT/360 1	(45.94) (585.64)	100.00 0.00	1,841.35 (65.78)	0.00 0.00	1,255.71 1,255.71
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345614	002352.ZK CNE100000L63	01/13/2025 01/11/2035	0 0	CNY 7.277422	5.401638 0.000000	0.00 0.00	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 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 0	CNY 7.277422	2.357978 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,314.592200)	ACT/360 0	0.00 (216.43)	100.00 0.00	32,593.69 (216.43)	0.00 0.00	32,377.26 32,377.26
SAILUN GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959655	601058.SH CNE1000015F7	01/24/2025 01/25/2035	(20,800) (20,800)	CNY 7.277422	2.105141 2.106493	(42,366.54) (43,666.51)	(43,786.93) (43,815.05)	0.00	4.330000 (1,725.000000)	ACT/360 1	(15.05) (62.06)	100.00 0.00	(120.42) 0.00	0.00 0.00	(182.48) (182.48)
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND	SDB3260123550	688289.SH CNE1000043J1	09/25/2024 09/25/2034	0 0	CNY 7.277422	2.772960 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 0.00	0.00 0.00	9,805.35 9,805.35

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531280	603033.SH CNE100002Z25	01/16/2025 01/18/2035	(10,500) (10,500)	CNY 7.277422	1.791843 1.792994	(19,585.49) (19,096.02)	(18,814.35) (18,826.44)	0.00	4.330000 (1,706.428500)	ACT/360 1	(6.99) (64.07)	100.00 0.00	281.66 0.00	0.00 0.00	217.59 217.59
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3266038205	600031.SH CNE000001F70	01/27/2025 01/25/2035	(306,100) (334,000)	CNY 7.277422	2.212322 2.213743	(738,757.32) (738,757.32)	(677,191.73) (677,626.73)	0.00	4.330000 (175.000000)	ACT/360 1	52.94 52.94	100.00 0.00	(869.47) 79.14	0.00 0.00	(816.53) (816.53)
SATURDAY CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263426682	002291.ZK CNE100000FS6	12/04/2024 12/04/2034	(3) (16,803)	CNY 7.277422	0.872562 0.873122	(14,391.20) (17,505.77)	(2.62) (2.62)	0.00	4.330000 (1,549.986600)	ACT/360 1	(4.09) (34.07)	100.00 0.00	3,029.66 (72.63)	0.00 0.00	2,995.59 2,995.59
SCB X PCL NVDR CMN SERIES NVDR	SDB3264520724	SCB_n.BK THA790010R17	12/23/2024 12/21/2034	(242,600) (264,800)	THB 33.775000	3.671355 3.475579	(956,167.91) (843,175.50)	(890,670.61) (843,175.50)	(47,495.12)	4.330000 (50.000000)	ACT/360 1	97.38 1,262.49	100.00 0.00	(4,168.51) 215.20	0.00 0.00	(50,401.14) (50,401.14)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3265128016	SCGP_n.BK TH0098010R12	01/07/2025 01/05/2035	(780,900) (719,500)	THB 33.775000	0.494449 0.514053	(347,819.97) (371,053.86)	(386,114.88) (401,423.62)	15,308.74	4.330000 (3,709.433600)	ACT/360 1	(313.76) (4,238.05)	100.00 0.00	0.00 0.00	0.00 0.00	11,070.70 11,070.70
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3262115519	600248.SH CNE000001329	11/07/2024 11/09/2034	(64) (64)	CNY 7.277422	0.596365 0.596748	(36.89) (39.15)	(38.17) (38.19)	0.00	4.330000 (1,400.000000)	ACT/360 1	(0.01) (0.21)	100.00 0.00	0.99 0.00	0.00 0.00	0.77 0.77
SHAANXI HEIMAO COKING CO.LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263985580	601015.SH CNE100001VV5	12/12/2024 12/14/2034	0 0	CNY 7.277422	0.423227 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,730.894800)	ACT/360 0	0.00 (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 7.277422	1.044326 1.044997	(15,233.15) (15,577.85)	(15,873.75) (15,883.95)	0.00	4.330000 (750.000000)	ACT/360 1	(1.30) (27.77)	100.00 0.00	225.16 0.00	0.00 0.00	197.39 197.39
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265201724	600547.SH CNE000001FR7	01/09/2025 01/11/2035	(127,041) (44,341)	CNY 7.277422	3.343217 3.345365	(152,088.88) (146,870.86)	(424,725.61) (424,998.51)	0.00	4.330000 (1,275.000000)	ACT/360 1	(36.20) (1,130.90)	100.00 0.00	3,551.10 (634.19)	0.00 0.00	2,420.20 2,420.20
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3264583140	600350.SH CNE0000019Y2	12/27/2024 12/27/2034	(178,200) (171,300)	CNY 7.277422	1.386480 1.387371	(226,652.34) (229,298.81)	(247,070.73) (247,229.51)	0.00	4.330000 (716.316400)	ACT/360 1	(17.52) (200.59)	100.00 0.00	(8,441.36) 0.00	0.00 0.00	(8,641.95) (8,641.95)
SHANDONG INTO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649724	688087.SH CNE100004PB3	12/30/2024 01/02/2035	(10,542) (8,442)	CNY 7.277422	4.281736 4.284487	(37,368.08) (33,500.72)	(45,138.06) (45,167.06)	0.00	4.330000 (1,667.199700)	ACT/360 1	(13.28) (400.26)	100.00 0.00	(2,327.09) (136.55)	0.00 0.00	(2,727.35) (2,727.35)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265604097	603026.SH CNE100001ZW4	01/17/2025 01/18/2035	(6,100) (6,100)	CNY 7.277422	4.480982 4.483861	(27,227.40) (27,876.25)	(27,333.99) (27,351.55)	0.00	4.330000 (1,928.278600)	ACT/360 1	(11.23) (76.61)	100.00 0.00	542.26 0.00	0.00 0.00	465.65 465.65
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 7.277422	4.480982 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 7.277422	6.718038 6.722354	(15,149.57) (15,735.80)	(16,123.29) (16,133.65)	0.00	4.330000 (1,983.333300)	ACT/360 1	(6.45) (137.73)	100.00 0.00	(387.50) 0.00	0.00 0.00	(525.22) (525.22)
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264921675	600732.SH CNE000000LN6	01/03/2025 01/05/2035	(37,600) (36,100)	CNY 7.277422	1.444193 1.445120	(49,846.09) (52,814.35)	(54,301.65) (54,336.51)	0.00	4.330000 (2,208.587200)	ACT/360 1	(24.23) (361.89)	100.00 0.00	587.70 0.00	0.00 0.00	225.80 225.80
SHANGHAI AOHUA PHOTOELECTRICITY ENDSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265345695	688212.SH CNE100004ZJ5	01/13/2025 01/11/2035	0 0	CNY 7.277422	5.642108 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	(7,833) (5,233)	CNY 7.277422	5.642108 5.645732	(30,331.76) (29,433.79)	(44,194.63) (44,223.02)	0.00	4.330000 (1,748.796100)	ACT/360 1	(11.19) (110.41)	100.00 0.00	(275.10) (40.48)	0.00 0.00	(385.52) (385.52)
SHANGHAI AOHUA PHOTOELECTRICITY ENDSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261510767	688212.SH CNE100004ZJ5	10/25/2024 10/26/2034	0 0	CNY 7.277422	5.642108 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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 BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670320	002568.ZK CNE1000011K6	01/21/2025 01/18/2035	(199,200) (147,500)	CNY 7.277422	3.337720 3.339865	(485,879.90) (482,311.26)	(664,873.91) (665,301.11)	0.00	4.330000 (2,359.355900)	ACT/360 1	(260.42) (1,223.83)	100.00 0.00	(6,621.81) 0.00	0.00 0.00	(7,845.64) (7,845.64)
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390192	002568.ZK CNE1000011K6	12/20/2024 12/21/2034	0	CNY 7.277422	3.337720 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 7.277422	1.229831 1.230621	(112.79) (103.73)	(111.91) (111.99)	0.00	4.330000 (2,250.000000)	ACT/360 1	(0.06) (2.43)	100.00 0.00	(143.80) (1.21)	0.00 0.00	(146.22) (146.22)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127439	601595.SH CNE100002G92	01/08/2025 01/08/2035	(32,500) (30,600)	CNY 7.277422	3.586435 3.588739	(105,797.48) (104,241.13)	(116,559.13) (116,634.02)	0.00	4.330000 (1,754.983600)	ACT/360 1	(39.04) (475.00)	100.00 0.00	(9,630.45) (254.42)	0.00 0.00	(10,105.45) (10,105.45)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264983881	600605.SH CNE000000370	01/06/2025 01/05/2035	0	CNY 7.277422	4.927569 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) (5,900)	CNY 7.277422	4.927569 4.930735	(27,638.47) (27,773.01)	(29,072.66) (29,091.34)	0.00	4.330000 (2,250.000000)	ACT/360 1	(13.93) (55.99)	100.00 0.00	(1,299.65) 0.00	0.00 0.00	(1,355.64) (1,355.64)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3266169773	600639.SH CNE000000404	02/06/2025 01/29/2035	(15,700) 0	CNY 7.277422	1.495035 1.495995	0.00 0.00	(23,472.05) (23,487.12)	0.00	4.330165 (1,725.000000)	ACT/360 0	0.00 0.00	100.00 0.00	(164.83) 0.00	0.00 0.00	(164.83) (164.83)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123080	600639.SH CNE000000404	09/25/2024 09/25/2034	0	CNY 7.277422	1.495035 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	(118,400) (115,000)	CNY 7.277422	3.594680 3.596989	(413,547.02) (423,868.36)	(425,610.06) (425,883.50)	0.00	4.330000 (1,600.304300)	ACT/360 1	(132.85) (2,550.88)	100.00 0.00	10,632.76 0.00	0.00 0.00	8,081.88 8,081.88
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3265465930	600826.SH CNE000000C17	01/15/2025 01/16/2035	(169,100) (99,900)	CNY 7.277422	1.122650 1.123371	(110,242.05) (110,982.26)	(189,840.17) (189,962.04)	0.00	4.330000 (1,798.548500)	ACT/360 1	(41.73) (237.70)	100.00 0.00	(1,884.09) 0.00	0.00 0.00	(2,121.79) (2,121.79)
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 7.277422	1.339760 1.340621	(29,150.19) (30,481.93)	(29,608.70) (29,627.72)	0.00	4.330000 (1,381.334800)	ACT/360 1	(7.52) (166.41)	100.00 0.00	873.23 0.00	0.00 0.00	706.82 706.82
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716702	600000.SH CNE0000011B7	12/31/2024 01/02/2035	0	CNY 7.277422	1.463430 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	(191,190) (179,690)	CNY 7.277422	0.836835 0.837372	(143,786.50) (152,871.65)	(159,994.45) (160,097.15)	0.00	4.330000 (1,804.134800)	ACT/360 1	(53.67) (1,093.54)	100.00 0.00	2,226.99 0.00	0.00 0.00	1,133.46 1,133.46
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123652	603659.SH CNE100002TX3	09/25/2024 09/25/2034	0	CNY 7.277422	2.024068 0.000000	(103,710.39) (110,840.37)	0.00 0.00	0.00	4.330000 (500.000000)	ACT/360 1	(1.07) (137.09)	100.00 0.00	12,226.68 (146.07)	0.00 0.00	12,089.59 12,089.59
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 7.277422	0.693927 0.694373	(53,050.44) (57,674.25)	(57,804.12) (57,841.27)	0.00	4.330000 (1,335.324100)	ACT/360 1	(12.74) (284.34)	100.00 0.00	(120.32) (0.46)	0.00 0.00	(404.66) (404.66)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959674	002028.ZK CNE000001KM8	01/24/2025 01/25/2035	(17,800) (17,800)	CNY 7.277422	11.100085 11.107215	(191,223.42) (189,193.73)	(197,581.51) (197,708.43)	0.00	4.330000 (35.000000)	ACT/360 1	20.90 83.65	100.00 0.00	(8,387.77) 0.00	0.00 0.00	(8,304.13) (8,304.13)
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 7.277422	0.950886 0.951497	(10,872.32) (10,879.19)	(10,745.01) (10,751.92)	0.00	4.330000 (2,275.000000)	ACT/360 1	(5.56) (119.22)	100.00 0.00	134.17 0.00	0.00 0.00	14.96 14.96
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263645051	600846.SH CNE000000CL9	12/09/2024 12/07/2034	0	CNY 7.277422	1.106161 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 27, 2025  
Run Date: Jan 28, 2025 01:29 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 7.277422	1.106161 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) (1,077,800)	CNY 7.277422	0.875310 0.875872	(918,661.75) (1,057,342.94)	(943,409.08) (944,014.84)	0.00	4.330000 (488.652800)	ACT/360 1	2.48 (34.01)	100.00 0.00	113,971.12 (0.02)	0.00 0.00	113,937.11 113,937.11
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427132	688271.SH CNE100005PN5	10/08/2024 10/10/2034	(24,198) (26,098)	CNY 7.277422	17.092591 17.103572	(438,157.68) (446,121.05)	(413,606.52) (413,872.24)	0.00	4.330000 (1,393.016700)	ACT/360 1	(115.89) (2,384.21)	100.00 0.00	1,897.61 (529.40)	0.00 0.00	(486.59) (486.59)
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 7.277422	2.036435 2.037744	(26,995.16) (28,617.78)	(26,880.95) (26,898.22)	0.00	4.330000 (2,068.560600)	ACT/360 1	(12.07) (87.87)	100.00 0.00	1,736.84 0.00	0.00 0.00	1,648.97 1,648.97
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 7.277422	0.773626 0.774123	(59,234.53) (64,012.83)	(56,397.31) (56,433.57)	0.00	4.330000 (1,759.876500)	ACT/360 1	(21.26) (476.15)	100.00 0.00	7,615.53 0.00	0.00 0.00	7,139.38 7,139.38
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649841	601515.SH CNE100001C06	12/30/2024 01/02/2035	0 0	CNY 7.277422	0.452083 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 7.277422	0.524911 0.525248	(153,725.69) (156,828.46)	(134,359.93) (134,446.15)	0.00	4.330000 (1,664.925200)	ACT/360 1	(52.23) (1,504.79)	100.00 0.00	6,242.38 (753.63)	0.00 0.00	4,737.59 4,737.59
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649898	002957.ZK CNE100003LR0	12/30/2024 01/02/2035	(4,700) (4,700)	CNY 7.277422	2.146364 2.147743	(10,127.99) (10,070.46)	(10,087.91) (10,094.39)	0.00	4.330000 (1,700.000000)	ACT/360 1	(3.57) (83.38)	100.00 0.00	337.94 (8.33)	0.00 0.00	254.55 254.55
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406674	300769.ZK CNE100003K95	01/14/2025 01/12/2035	0 0	CNY 7.277422	4.412277 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 0	0.00 (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) (17,200)	CNY 7.277422	4.412277 4.415111	(77,622.21) (79,231.51)	(46,328.91) (46,358.67)	0.00	4.330000 (2,234.011600)	ACT/360 1	(38.64) (157.55)	100.00 0.00	2,641.28 (181.80)	0.00 0.00	2,483.73 2,483.73
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057975	300769.ZK CNE100003K95	01/07/2025 01/05/2035	0 0	CNY 7.277422	4.412277 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	(512,737) (464,837)	CNY 7.277422	0.912411 0.912997	(417,257.68) (434,727.02)	(467,826.89) (468,127.34)	0.00	4.330000 (1,011.423700)	ACT/360 1	(64.94) (467.56)	100.00 0.00	10,259.73 0.00	0.00 0.00	9,792.17 9,792.17
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 7.277422	10.849996 10.856966	(165,347.14) (166,079.99)	(163,834.94) (163,940.19)	0.00	4.330000 (832.284700)	ACT/360 1	(18.25) (369.38)	100.00 0.00	2,245.05 0.00	0.00 0.00	1,875.67 1,875.67
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127431	002356.ZK CNE100000LD6	01/08/2025 01/08/2035	0 0	CNY 7.277422	0.431471 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) (23,762)	CNY 7.277422	4.133332 4.135987	(101,104.48) (105,342.73)	(98,216.23) (98,279.32)	0.00	4.330000 (2,142.304900)	ACT/360 1	(47.50) (610.73)	100.00 0.00	10,850.35 (113.02)	0.00 0.00	10,239.62 10,239.62
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266169782	300124.ZK CNE100000V46	02/06/2025 01/29/2035	(4,000) 0	CNY 7.277422	8.270786 8.276099	0.00 0.00	(33,083.14) (33,104.40)	0.00	4.330165 (975.000000)	ACT/360 0	0.00 0.00	100.00 0.00	1,407.86 0.00	0.00 0.00	1,407.86 1,407.86
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265531291	300124.ZK CNE100000V46	01/16/2025 01/18/2035	0 0	CNY 7.277422	8.270786 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,361.146400)	ACT/360 0	0.00 (2,547.07)	100.00 0.00	(37,903.62) (2,547.07)	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 01/26/2035	0 0	CNY 7.277422	4.732445 0.000000	0.00 0.00	0.00 0.00	0.00	4.330165 (1,783.333333)	ACT/360 0	0.00 0.00	100.00 0.00	384.22 (0.40)	0.00 0.00	384.22 384.22

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

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SECURITIES  
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Underlyer Product Description	Contract ID	Underlyer RIC / Underlyer ISIN	Effective Date / Maturity Date	TD Quantity / SD Quantity	Underlyer Currency / FX Contract to Underlyer	Current Price / Initial / Reset Net Price	Spread Notional / Benchmark Notional	Current Market Value / Initial / Reset Notional	Equity Mark to Market	Benchmark Rate (%) / Spread L/S (bps)	Day Count / Number Of Days	Daily Interest Accrued / Total Interest Accrued	Dividend % / Dividend Accrued	Unsettled P&L / Unsettled Financing	Unsettled Dividend / Unsettled Fee	Total Mark to Market / Total Mark to Market (Base)
<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
SHENZHEN JOVE ENTERPRISE LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3265882621	300814.ZK CNE100004PY5	01/23/2025 01/25/2035	0 0	CNY 7.277422	4.732445 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,225.000000)	ACT/360 0	0.00 (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) (149,700)	CNY 7.277422	1.091046 1.091747	(165,608.47) (157,757.84)	(163,329.54) (163,434.53)	0.00	4.330000 (1,670.006600)	ACT/360 1	(57.85) (625.00)	100.00 0.00	(5,571.70) 0.00	0.00 0.00	(6,196.71) (6,196.71)
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123473	002243.ZK CNE100000BR7	09/25/2024 09/25/2034	0 0	CNY 7.277422	1.091046 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	(49,300) (38,700)	CNY 7.277422	11.420253 11.427589	(438,908.97) (441,477.51)	(563,018.47) (563,380.14)	0.00	4.330000 (2,208.527100)	ACT/360 1	(216.16) (2,791.33)	100.00 0.00	538.07 0.00	0.00 0.00	(2,253.26) (2,253.26)
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264120638	301325.ZK CNE100006202	12/16/2024 12/14/2034	0 0	CNY 7.277422	7.111035 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 7.277422	8.634926 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 7.277422	8.634926 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) (170,500)	CNY 7.277422	2.140868 2.142243	(365,302.90) (373,627.37)	(378,077.29) (378,320.11)	0.00	4.330000 (2,003.636300)	ACT/360 1	(158.38) (2,227.13)	100.00 0.00	10,139.16 (71.62)	0.00 0.00	7,912.03 7,912.03
SHENZHEN ZHENYE (GROUP) CO. LTD CMN CLASS A SERIES NORTHBOUND	SDB3265959638	000006.ZK CNE000000164	01/24/2025 01/25/2035	0 (23,600)	CNY 7.277422	0.930274 0.000000	(22,771.57) (24,864.27)	0.00 0.00	0.00	4.330000 (1,475.000000)	ACT/360 1	(6.34) (27.93)	100.00 0.00	1,949.42 (78.66)	0.00 0.00	1,921.49 1,921.49
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 7.277422	0.649955 0.650373	(190,306.54) (186,639.90)	(189,721.99) (189,843.88)	0.00	4.330000 (1,105.275700)	ACT/360 1	(35.98) (722.36)	100.00 0.00	(3,082.09) 0.00	0.00 0.00	(3,804.45) (3,804.45)
SHIJIAZHANG CHANGSHAN BEIMING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670335	000158.ZK CNE0000013X7	01/21/2025 01/18/2035	0 (12,700)	CNY 7.277422	2.444547 0.000000	(32,910.27) (34,638.12)	0.00 0.00	0.00	4.330000 (1,725.000000)	ACT/360 1	(11.60) (84.45)	100.00 0.00	1,843.90 (188.51)	0.00 0.00	1,759.45 1,759.45
SHIN ZU SHING CO., LTD. CMN	SDB3260661443	3376.TW TW00003376000	10/09/2024 10/12/2034	(4,000) (4,000)	TWD 32.840000	6.516443 6.528371	(23,732.54) (25,609.76)	(26,065.77) (26,113.48)	0.00	4.330000 (525.000000)	ACT/360 1	(0.38) (9.73)	100.00 0.00	(503.73) 0.00	0.00 0.00	(465.74) (465.74)
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465994	600481.SH CNE000001DW2	01/15/2025 01/16/2035	0 0	CNY 7.277422	0.750266 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	SDB3264753826	SCC_n.BK TH0003010R12	12/27/2024 12/27/2034	0 0	THB 33.775000	4.574389 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	0 (6,800)	CNY 7.277422	2.495389 0.000000	(17,779.91) (18,202.48)	0.00 0.00	0.00	4.330000 (1,850.000000)	ACT/360 1	(6.95) (49.75)	100.00 0.00	958.69 (118.05)	0.00 0.00	908.94 908.94
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882583	002366.ZK CNE100000M21	01/23/2025 01/25/2035	0 (10,400)	CNY 7.277422	0.644459 0.000000	(7,180.05) (7,088.99)	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	(2.64) (13.10)	100.00 0.00	311.52 (39.28)	0.00 0.00	298.43 298.43
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670334	002366.ZK CNE100000M21	01/21/2025 01/18/2035	0 0	CNY 7.277422	0.644459 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 7.277422	0.680186 0.680623	(114,634.68) (121,406.96)	(118,352.35) (118,428.40)	0.00	4.330000 (1,259.468300)	ACT/360 1	(25.50) (488.11)	100.00 0.00	3,054.61 0.00	0.00 0.00	2,566.50 2,566.50
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649817	603327.SH CNE100003LC2	12/30/2024 01/02/2035	0 0	CNY 7.277422	1.633820 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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 LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862972	603077.SH CNE100001JM9	11/01/2024 11/02/2034	(2,228,167) (2,222,267)	CNY 7.277422	0.261081 0.261249	(573,429.33) (614,003.21)	(581,733.11) (582,106.40)	0.00	4.330000 (1,812.786400)	ACT/360 1	(214.90) (4,520.31)	100.00 0.00	33,811.16 0.00	0.00 0.00	29,290.85 29,290.85
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 7.277422	0.986613 0.987247	(113,878.74) (120,592.70)	(119,676.17) (119,753.06)	0.00	4.330000 (1,490.169000)	ACT/360 1	(32.63) (752.67)	100.00 0.00	916.53 0.00	0.00 0.00	163.85 163.85
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265345621	600702.SH CNE000000K90	01/13/2025 01/11/2035	(14,900) (7,300)	CNY 7.277422	7.346008 7.350727	(57,311.88) (58,006.78)	(109,455.52) (109,525.83)	0.00	4.330000 (2,259.589000)	ACT/360 1	(29.00) (197.97)	100.00 0.00	6,409.66 0.00	0.00 0.00	6,211.68 6,211.68
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263589436	300827.ZK CNE100003SY1	12/06/2024 12/07/2034	(27,700) (28,500)	CNY 7.277422	5.284839 5.288233	(162,259.19) (173,648.50)	(146,390.03) (146,484.05)	0.00	4.330000 (1,729.210500)	ACT/360 1	(57.05) (1,101.73)	100.00 0.00	22,973.24 (55.44)	0.00 0.00	21,871.51 21,871.51
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265882600	300327.ZK CNE100001FH7	01/23/2025 01/25/2035	(7,100) (7,100)	CNY 7.277422	3.197561 3.199615	(23,290.67) (23,290.67)	(22,702.68) (22,717.27)	0.00	4.330000 (1,730.985900)	ACT/360 1	(8.42) (39.63)	100.00 0.00	421.26 0.00	0.00 0.00	381.63 381.63
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND	SDB3260121450	688520.SH CNE100003ZL3	09/25/2024 09/25/2034	(82,272) (80,872)	CNY 7.277422	4.924821 4.927985	(407,814.85) (397,422.40)	(405,174.87) (405,435.18)	0.00	4.330000 (1,760.281600)	ACT/360 1	(151.61) (2,952.61)	100.00 0.00	1,658.45 (213.36)	0.00 0.00	(1,294.16) (1,294.16)
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862977	002738.ZK CNE100001VW3	11/01/2024 11/02/2034	(41,398) (41,398)	CNY 7.277422	5.203766 5.207109	(215,425.50) (200,694.98)	(215,425.50) (215,563.90)	0.00	4.330000 (1,713.527200)	ACT/360 1	(79.96) (1,646.17)	100.00 0.00	(14,730.52) 0.00	0.00 0.00	(16,376.69) (16,376.69)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649715	688361.SH CNE100005ZD5	12/30/2024 01/02/2035	(4,800) (5,300)	CNY 7.277422	12.266707 12.274587	(64,088.12) (62,874.67)	(58,880.19) (58,918.02)	0.00	4.330000 (1,000.471600)	ACT/360 1	(10.25) (143.16)	100.00 0.00	(2,123.35) (43.77)	0.00 0.00	(2,266.51) (2,266.51)
SOLAR APPLIED MATLS TECH CORP CMN	SDB3265057915	1785.TWO TW0001785004	01/06/2025 01/04/2035	(12,000) (12,000)	TWD 32.840000	1.848356 1.851739	(22,182.90) (22,368.07)	(22,182.90) (22,220.87)	40.60	4.330000 (450.000000)	ACT/360 1	(0.08) (1.00)	100.00 0.00	147.20 0.00	0.00 0.00	186.81 186.81
SOLOMON TECHNOLOGY CORPORATION CMN	SDB3264255564	2359.TW TW0002359007	12/17/2024 12/15/2034	(10,000) (10,000)	TWD 32.840000	4.293544 4.301403	(43,621.50) (51,219.51)	(42,935.44) (43,014.03)	78.59	4.330000 (1,297.500000)	ACT/360 1	(9.56) (262.37)	100.00 0.00	8,205.48 0.00	0.00 0.00	8,021.69 8,021.69
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN	SDB3260121403	STA_n.BK TH0254010R11	09/24/2024 09/22/2034	0 0	THB 33.775000	0.485566 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 33.775000	1.139896 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
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR	SDB3266171171	SAWAD_n.BK TH5456010R17	01/28/2025 01/26/2035	(77,400) 0	THB 33.775000	1.139896 1.147917	0.00 0.00	(88,227.98) (88,848.76)	620.78	4.330000 (2,075.000000)	ACT/360 0	0.00 0.00	100.00 0.00	0.00 0.00	0.00 0.00	620.78 620.78
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649798	300143.ZK CNE100000XF6	12/30/2024 01/02/2035	0 0	CNY 7.277422	1.184485 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	(9,360) (6,960)	CNY 7.277422	11.542549 11.549964	(81,600.82) (82,090.86)	(108,038.26) (108,107.66)	0.00	4.330000 (1,481.681000)	ACT/360 1	(23.71) (101.61)	100.00 0.00	2,365.59 0.00	0.00 0.00	2,263.98 2,263.98
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266169797	300274.ZK CNE1000018M7	02/06/2025 01/29/2035	(22,460) 0	CNY 7.277422	9.907355 9.913719	0.00 0.00	(222,519.18) (222,662.13)	0.00	4.330165 (1,475.000000)	ACT/360 0	0.00 0.00	100.00 0.00	13,400.61 (112.25)	0.00 0.00	13,400.61 13,400.61
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127466	603612.SH CNE100002R73	01/08/2025 01/08/2035	(18,460) (18,460)	CNY 7.277422	1.969104 1.970369	(36,029.40) (36,101.47)	(36,349.66) (36,373.01)	0.00	4.330000 (1,201.516700)	ACT/360 1	(7.68) (220.10)	100.00 0.00	(4,595.95) (100.36)	0.00 0.00	(4,816.05) (4,816.05)
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261928022	002572.ZK CNE100001203	11/04/2024 11/02/2034	0 0	CNY 7.277422	2.250797 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 7.277422	0.682934 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

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3265127446	300128.ZK CNE10000VF0	01/08/2025 01/08/2035	0 0	CNY 7.277422	0.682934 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) (9,600)	CNY 7.277422	12.705049 12.713210	(126,967.85) (132,328.83)	(121,968.47) (122,046.82)	0.00	4.330000 (987.500000)	ACT/360 1	(18.91) (153.81)	100.00 0.00	10,376.56 (1.88)	0.00 0.00	10,222.75 10,222.75
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264054669	688052.SH CNE100005972	12/13/2024 12/14/2034	(766) (766)	CNY 7.277422	18.784124 18.796191	(14,740.17) (14,622.70)	(14,388.64) (14,397.88)	0.00	4.330000 (1,223.694500)	ACT/360 1	(3.25) (21.56)	100.00 0.00	234.06 0.00	0.00 0.00	212.49 212.49
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122805	301030.ZK CNE100004N83	09/25/2024 09/25/2034	(27,455) (28,255)	CNY 7.277422	2.506382 2.507992	(81,634.40) (92,811.89)	(68,812.72) (68,856.92)	0.00	4.330000 (2,103.725000)	ACT/360 1	(36.54) (870.28)	100.00 0.00	21,945.05 (35.54)	0.00 0.00	21,074.77 21,074.77
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649823	688698.SH CNE100006BK9	12/30/2024 01/02/2035	(1,300) (1,300)	CNY 7.277422	6.980494 6.984978	(8,812.68) (7,811.33)	(9,074.64) (9,080.47)	0.00	4.330000 (1,750.000000)	ACT/360 1	(3.34) (70.05)	100.00 0.00	(1,246.41) (1.66)	0.00 0.00	(1,316.46) (1,316.46)
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260123488	688266.SH CNE100003RP1	09/25/2024 09/25/2034	(82,522) (76,707)	CNY 7.277422	9.041663 9.047472	(688,554.79) (653,201.06)	(746,136.15) (746,615.48)	0.00	4.330000 (1,639.476500)	ACT/360 1	(235.01) (5,925.58)	100.00 0.00	(50,400.61) (3,154.18)	0.00 0.00	(56,326.20) (56,326.20)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264857801	300740.ZK CNE1000035Z3	01/02/2025 01/02/2035	0 0	CNY 7.277422	1.592597 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 32.840000	0.969854 0.971629	(376,969.16) (374,987.64)	(376,303.29) (376,992.05)	688.76	4.330000 (146.005100)	ACT/360 1	29.81 752.36	100.00 0.00	(2,004.41) 0.00	0.00 0.00	(563.29) (563.29)
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3265882618	300872.ZK CNE1000047J2	01/23/2025 01/25/2035	(13) (13)	CNY 7.277422	2.055673 2.056994	(26.34) (26.08)	(26.72) (26.74)	0.00	4.330000 (1,750.000000)	ACT/360 1	(0.01) (1.66)	100.00 0.00	(34.12) (1.61)	0.00 0.00	(35.79) (35.79)
TATUNG CO LTD CMN	SDB3260661465	2371.TW TW0002371002	10/09/2024 10/12/2034	(62,000) (62,000)	TWD 32.840000	1.332217 1.334655	(79,906.65) (90,542.69)	(82,597.44) (82,748.61)	151.17	4.330000 (300.000000)	ACT/360 1	4.23 97.45	100.00 0.00	7,794.08 0.00	0.00 0.00	8,042.70 8,042.70
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649847	600089.SH CNE000000RB8	12/30/2024 01/02/2035	(60) (60)	CNY 7.277422	1.643439 1.644495	(98.25) (100.45)	(98.61) (98.67)	0.00	4.330000 (1,650.000000)	ACT/360 1	(0.03) (2,325.19)	100.00 0.00	19,999.85 (2,324.96)	0.00 0.00	17,674.65 17,674.65
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND	SDB3261789957	000100.ZK CNE000001GL8	10/31/2024 11/02/2034	(20) (20)	CNY 7.277422	0.688431 0.688873	(14.08) (13.74)	(13.77) (13.78)	0.00	4.330000 (487.500000)	ACT/360 1	(0.00) (157.55)	100.00 0.00	15,102.37 (157.54)	0.00 0.00	14,944.82 14,944.82
TELLING TELECOMMUNICATION HOLDING CO., CMN CLASS A SERIES NORTHBOUND	SDB3263116853	000829.ZK CNE000000TM1	11/27/2024 11/27/2034	0 0	CNY 7.277422	1.379609 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 33.775000	0.799408 0.832451	(305,999.97) (338,890.91)	(325,438.93) (338,890.91)	13,451.98	4.330000 (1,024.459500)	ACT/360 1	(46.32) (1,206.25)	100.00 0.00	0.00 0.00	0.00 0.00	12,245.73 12,245.73
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND	SDB3264857847	300783.ZK CNE100003LT6	01/02/2025 01/02/2035	0 0	CNY 7.277422	4.450752 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) (16,200)	CNY 7.277422	4.450752 4.453611	(73,598.46) (77,117.70)	(72,102.18) (72,148.50)	0.00	4.330000 (1,743.364100)	ACT/360 1	(26.37) (346.59)	100.00 (279.67)	5,015.52 0.00	(279.67) 0.00	4,389.27 4,389.27
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123545	000927.ZK CNE000000ZV9	09/25/2024 09/25/2034	0 0	CNY 7.277422	0.347651 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (311.780500)	ACT/360 1	0.00 (2.33)	100.00 0.00	3,815.13 (2.33)	0.00 0.00	3,812.80 3,812.80
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND	SDB3264054751	000762.ZK CNE000000S27	12/13/2024 12/14/2034	(16,800) (16,800)	CNY 7.277422	2.781205 2.782991	(47,201.18) (49,165.82)	(46,724.24) (46,754.25)	0.00	4.330000 (1,781.398800)	ACT/360 1	(17.44) (380.59)	100.00 0.00	2,441.58 0.00	0.00 0.00	2,060.99 2,060.99
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 7.277422	1.056693 1.057372	(36,720.58) (38,193.84)	(36,667.24) (36,690.81)	0.00	4.330000 (1,786.239100)	ACT/360 1	(13.63) (296.29)	100.00 0.00	1,526.60 0.00	0.00 0.00	1,230.30 1,230.30

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 AM EST

## Equity Synthetic Position & Valuation AR=302320.30

GLOBAL  
SECURITIES  
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<b>066831553 (Cont.)</b>																
<b>USD (Cont.)</b>																
<b>Short (Cont.)</b>																
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123670	601233.SH CNE1000012X7	09/25/2024 09/25/2034	(390,800) (574,600)	CNY 7.277422	1.639317 1.640370	(929,044.88) (935,548.13)	(640,645.00) (641,056.60)	0.00	4.330000 (1,719.461300)	ACT/360 1	(331.21) (6,751.12)	100.00 0.00	1,048.84 (3,211.88)	0.00 0.00	(5,702.27) (5,702.27)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265127418	605108.SH CNE1000041X6	01/08/2025 01/08/2035	0 0	CNY 7.277422	2.976329 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 7.277422	0.361392 0.361624	(233,352.45) (232,695.39)	(227,562.94) (227,709.21)	0.00	4.330000 (1,036.517000)	ACT/360 1	(39.20) (719.95)	100.00 0.00	5,132.45 0.00	0.00 0.00	4,412.50 4,412.50
UNIMICRON TECHNOLOGY CORP CMN	SDB3265127452	3037.TW TW0003037008	01/07/2025 01/05/2035	(3,000) (3,000)	TWD 32.840000	4.232643 4.240390	(12,903.42) (13,531.95)	(12,697.93) (12,721.17)	23.24	4.330000 (150.000000)	ACT/360 1	1.09 163.05	100.00 0.00	6,957.29 140.38	0.00 0.00	7,143.58 7,143.58
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263186001	688153.SH CNE1000059G3	11/29/2024 11/30/2034	(52) (52)	CNY 7.277422	4.353190 4.355986	(218.54) (237.61)	(226.37) (226.51)	0.00	4.330000 (2,350.000000)	ACT/360 1	(0.11) (2.57)	100.00 0.00	11.24 0.00	0.00 0.00	8.67 8.67
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057935	300755.ZK CNE100003JR4	01/07/2025 01/05/2035	0 0	CNY 7.277422	2.364848 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,675.000000)	ACT/360 0	0.00 (0.59)	100.00 0.00	123.45 (0.59)	0.00 0.00	122.85 122.85
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND	SDB3266169862	002439.ZK CNE100000QJ2	02/06/2025 01/29/2035	(86,300) 0	CNY 7.277422	2.058421 2.059744	0.00 0.00	(177,641.75) (177,755.91)	0.00	4.330165 (1,600.000000)	ACT/360 0	0.00 0.00	100.00 0.00	1,865.34 0.00	0.00 0.00	1,865.34 1,865.34
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND	SDB3260123592	002439.ZK CNE100000QJ2	09/25/2024 09/25/2034	0 (189,500)	CNY 7.277422	2.058421 0.000000	(361,274.36) (392,890.39)	0.00 0.00	0.00	4.330000 (1,038.852200)	ACT/360 1	(57.00) (4,061.69)	100.00 0.00	98,586.85 (4,577.88)	0.00 0.00	94,525.16 94,525.16
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262681183	688521.SH CNE100004413	11/18/2024 11/16/2034	(45,066) (44,366)	CNY 7.277422	6.731779 6.736104	(322,434.83) (315,261.86)	(303,374.37) (303,569.26)	0.00	4.330000 (1,780.224100)	ACT/360 1	(121.53) (2,031.57)	100.00 0.00	16,961.46 0.00	0.00 0.00	14,929.89 14,929.89
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264328853	000681.ZK CNE000000BW8	12/19/2024 12/21/2034	0 0	CNY 7.277422	3.322605 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,493.750000)	ACT/360 0	0.00 (20.02)	100.00 0.00	(1,093.32) (20.02)	0.00 0.00	(1,113.34) (1,113.34)
WALSIN LIHWA CORPORATION CMN	SDB3260661475	1605.TW TW0001605004	10/09/2024 10/12/2034	(189,000) (189,000)	TWD 32.840000	0.746041 0.747407	(137,215.51) (136,564.03)	(141,001.83) (141,259.92)	258.10	4.330000 (375.000000)	ACT/360 1	2.13 64.22	100.00 0.00	(4,695.89) 0.00	0.00 0.00	(4,373.58) (4,373.58)
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260588346	002739.ZK CNE100001WW1	10/10/2024 10/12/2034	(126,403) (98,503)	CNY 7.277422	1.511524 1.512495	(151,964.32) (158,427.54)	(191,061.20) (191,183.91)	0.00	4.330000 (1,681.852500)	ACT/360 1	(51.94) (1,069.47)	100.00 0.00	10,596.40 0.00	0.00 0.00	9,526.93 9,526.93
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264178802	600309.SH CNE0000016J9	12/17/2024 12/15/2034	0 0	CNY 7.277422	9.416796 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (525.000000)	ACT/360 0	0.00 (85.26)	100.00 0.00	26,462.09 (85.26)	0.00 0.00	26,376.83 26,376.83
WEICHAI POWER CO. LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406636	000338.ZK CNE1000000D4	01/14/2025 01/12/2035	0 (259,000)	CNY 7.277422	1.978723 0.000000	(511,547.79) (506,663.86)	0.00 0.00	0.00	4.330000 (775.000000)	ACT/360 1	(49.18) (656.59)	100.00 0.00	(2,938.23) (1,075.89)	0.00 0.00	(3,594.82) (3,594.82)
WESTONE INFORMATION INDUSTRY INC. CMN CLASS A SERIES NORTHBOUND	SDB3266102839	002268.ZK CNE100000CM6	02/05/2025 01/26/2035	(16,600) 0	CNY 7.277422	2.191710 2.193118	0.00 0.00	(36,382.39) (36,405.76)	0.00	4.330165 (825.000000)	ACT/360 0	0.00 0.00	100.00 0.00	207.62 0.00	0.00 0.00	207.62 207.62
WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265959632	603773.SH CNE100003FJ9	01/24/2025 01/25/2035	(5,900) (5,900)	CNY 7.277422	3.439405 3.441614	(20,949.53) (21,041.50)	(20,292.49) (20,305.52)	0.00	4.330000 (1,850.000000)	ACT/360 1	(8.23) (33.08)	100.00 0.00	749.01 0.00	0.00 0.00	715.93 715.93
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR	SDB3264922955	WHA_n.BK TH3871010R19	01/03/2025 01/05/2035	0 0	THB 33.775000	0.143301 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (2,028.296300)	ACT/360 0	0.00 (94.95)	100.00 0.00	1,205.75 (94.95)	0.00 0.00	1,110.80 1,110.80
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263040666	300888.ZK CNE1000047Z8	11/26/2024 11/24/2034	0 0	CNY 7.277422	5.566532 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,500.000000)	ACT/360 0	0.00 (7.25)	100.00 0.00	411.50 (7.25)	0.00 0.00	404.25 404.25
WISTRON NEWEB CORPORATION CMN	SDB3260121536	6285.TW TW0006285000	09/24/2024 09/22/2034	(40,000) (40,000)	TWD 32.840000	4.323995 4.331910	(175,096.08) (167,682.92)	(172,959.81) (173,276.40)	316.59	4.330000 (378.750000)	ACT/360 1	1.75 73.55	100.00 0.00	(5,593.48) 0.00	0.00 0.00	(5,203.33) (5,203.33)
WIWYNN CORPORATION CMN	SDB3263707252	6669.TW TW0006669005	12/09/2024 12/07/2034	(2,000) (2,000)	TWD 32.840000	68.209501 68.334350	(149,472.27) (159,756.10)	(136,419.00) (136,668.70)	249.70	4.330000 (225.000000)	ACT/360 1	9.87 239.90	100.00 0.00	23,087.40 0.00	0.00 0.00	23,577.00 23,577.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
		3702.TW	01/07/2025	(11,000)	TWD	2.161998	(23,790.49)	(23,781.97)		4.330000	ACT/360	2.24	100.00	313.79	0.00	404.56
WPG HOLDINGS LIMITED CMN	SDB3265127482	TW0003702007	01/05/2035	(11,000)	32.840000	2.165955	(24,139.30)	(23,825.51)	43.53	(100.000000)	1	47.24	0.00	0.00	0.00	404.56
		3036.TW	11/12/2024	(7,000)	TWD	3.456151	(23,702.04)	(24,193.06)		4.330000	ACT/360	(0.72)	100.00	(721.76)	0.00	(695.32)
WT MICROELECTRONICS CO LTD CMN	SDB3262441814	TW0003036000	11/10/2034	(7,000)	32.840000	3.462477	(23,515.58)	(24,237.34)	44.28	(539.285700)	1	(17.84)	0.00	0.00	0.00	(695.32)
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264255569	603220.SH	12/18/2024	(29,372)	CNY	2.822428	(41,821.44)	(82,900.36)		4.330000	ACT/360	(15.65)	100.00	1,397.58	0.00	927.68
		CNE100003F35	12/18/2034	(14,572)	7.277422	2.824241	(41,113.83)	(82,953.61)	0.00	(1,772.941200)	1	(469.90)	0.00	(407.36)	0.00	927.68
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264390197	000501.ZK	12/20/2024	0	CNY	1.151507	0.00	0.00		4.330000	ACT/360	0.00	100.00	3,042.88	0.00	2,974.67
		CNE000000024	12/21/2034	0	7.277422	0.000000	0.00	0.00	0.00	(1,950.000000)	0	(68.20)	0.00	(68.20)	0.00	2,974.67
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265201667	600133.SH	01/09/2025	0	CNY	1.308156	0.00	0.00		4.330000	ACT/360	0.00	100.00	(11.50)	0.00	(12.82)
		CNE000000V71	01/11/2035	0	7.277422	0.000000	0.00	0.00	0.00	(2,050.000000)	0	(1.32)	0.00	(1.32)	0.00	(12.82)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265406643	600133.SH	01/14/2025	(136,900)	CNY	1.308156	(145,555.00)	(179,086.50)		4.330000	ACT/360	(52.21)	100.00	(12,040.13)	0.00	(12,442.93)
		CNE000000V71	01/12/2035	(117,700)	7.277422	1.308996	(142,987.57)	(179,201.55)	0.00	(1,716.588700)	1	(402.80)	0.00	(205.16)	0.00	(12,442.93)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265057985	600133.SH	01/07/2025	0	CNY	1.308156	0.00	0.00		4.330000	ACT/360	0.00	100.00	20.20	0.00	20.10
		CNE000000V71	01/05/2035	0	7.277422	0.000000	0.00	0.00	0.00	(1,850.000000)	0	(0.11)	0.00	(0.11)	0.00	20.10
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3261097754	002414.ZK	10/17/2024	(78)	CNY	0.895922	(35,465.95)	(69.88)		4.330000	ACT/360	(4.12)	100.00	3,992.31	0.00	3,902.17
		CNE100000RK8	10/19/2034	(36,600)	7.277422	0.896497	(37,136.30)	(69.93)	0.00	(871.243100)	1	(90.14)	0.00	(126.34)	0.00	3,902.17
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3263186013	300567.ZK	11/29/2024	(5,800)	CNY	7.939625	(74,784.07)	(46,049.82)		4.330000	ACT/360	(26.43)	100.00	14,070.35	0.00	13,446.67
		CNE100002DN8	11/30/2034	(8,900)	7.277422	7.944725	(78,150.13)	(46,079.40)	0.00	(1,725.000000)	1	(623.68)	0.00	(351.88)	0.00	13,446.67
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262055929	600475.SH	11/06/2024	(83,800)	CNY	1.239450	(102,481.95)	(103,865.90)		4.330000	ACT/360	(32.83)	100.00	(539.93)	0.00	(1,324.52)
		CNE000001FD7	11/06/2034	(83,800)	7.277422	1.240246	(102,462.00)	(103,932.61)	0.00	(1,586.306600)	1	(784.60)	0.00	(106.68)	0.00	(1,324.52)
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND	SDB3262322921	300450.ZK	11/12/2024	(36,500)	CNY	2.671276	(139,612.81)	(97,501.56)		4.330000	ACT/360	(39.71)	100.00	8,581.17	0.00	7,527.48
		CNE100001ZF9	11/10/2034	(53,200)	7.277422	2.672992	(145,446.88)	(97,564.21)	0.00	(1,475.000000)	1	(1,053.69)	0.00	(564.51)	0.00	7,527.48
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465992	603185.SH	01/15/2025	(9,900)	CNY	2.120256	(20,667.61)	(20,990.54)		4.330000	ACT/360	(8.05)	100.00	(769.47)	0.00	(874.24)
		CNE100003JF9	01/16/2035	(9,900)	7.277422	2.121618	(20,221.06)	(21,004.02)	0.00	(1,825.000000)	1	(104.77)	0.00	0.00	0.00	(874.24)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265057949	000425.ZK	01/07/2025	(825,500)	CNY	1.049822	(1,173,964.53)	(866,628.32)		4.330000	ACT/360	(31.27)	100.00	21,941.75	0.00	21,356.35
		CNE000000FH0	01/05/2035	(1,113,700)	7.277422	1.050497	(1,163,410.29)	(867,185.27)	0.00	(525.000000)	1	(585.39)	0.00	(247.60)	0.00	21,356.35
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868395	688333.SH	12/11/2024	(12,556)	CNY	6.829341	(73,846.16)	(85,749.21)		4.330000	ACT/360	(21.79)	100.00	(16,356.66)	0.00	(16,770.38)
		CNE100003N19	12/11/2034	(12,556)	7.277422	6.833729	(69,392.55)	(85,804.30)	0.00	(1,469.289500)	1	(413.71)	0.00	0.00	0.00	(16,770.38)
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260760854	300775.ZK	10/15/2024	(47,600)	CNY	2.948846	(143,601.96)	(140,365.09)		4.330000	ACT/360	(53.18)	100.00	21,688.25	0.00	20,483.86
		CNE100003QF4	10/12/2034	(47,600)	7.277422	2.950741	(162,053.34)	(140,455.27)	0.00	(1,821.848700)	1	(1,204.39)	0.00	0.00	0.00	20,483.86
XIAMEN HONGXIN ELECTRON-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3266038187	300657.ZK	01/27/2025	(8,900)	CNY	2.950221	(27,364.02)	(26,256.96)		4.330000	ACT/360	(7.92)	100.00	1,107.06	0.00	1,099.14
		CNE100002NW8	01/25/2035	(8,900)	7.277422	2.952116	(27,364.02)	(26,273.83)	0.00	(1,475.000000)	1	(7.92)	0.00	0.00	0.00	1,099.14
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260858391	002335.ZK	10/15/2024	(12,470)	CNY	3.936834	(57,979.26)	(49,092.32)		4.330000	ACT/360	(13.62)	100.00	17.45	0.00	(287.74)
		CNE100000K31	10/12/2034	(13,070)	7.277422	3.939363	(51,420.56)	(49,123.86)	0.00	(1,229.896700)	1	(305.20)	0.00	(49.29)	0.00	(287.74)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265604033	000905.ZK	01/17/2025	(6,700)	CNY	0.986613	(6,446.42)	(6,610.31)		4.330000	ACT/360	(2.33)	100.00	60.21	0.00	33.40
		CNE000000YL3	01/18/2035	(6,700)	7.277422	0.987247	(6,670.51)	(6,614.55)	0.00	(1,750.000000)	1	(26.81)	0.00	0.00	0.00	33.40

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265272461	000905.ZK CNE000000YL3	01/10/2025 01/11/2035	0 0	CNY 7.277422	0.986613 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 7.277422	0.986613 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 7.277422	0.986613 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) (109,764)	CNY 7.277422	0.667819 0.668248	(73,670.63) (75,004.83)	(75,172.37) (75,220.67)	0.00	4.330000 (1,166.261200)	ACT/360 1	(14.85) (243.16)	100.00 0.00	3,532.42 (68.74)	0.00 0.00	3,289.26 3,289.26
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260122906	603733.SH CNE1000031HO	09/25/2024 09/25/2034	(115,600) (115,600)	CNY 7.277422	2.988696 2.990616	(345,574.29) (326,311.46)	(345,493.23) (345,715.21)	0.00	4.330000 (1,117.560500)	ACT/360 1	(68.03) (1,327.98)	100.00 0.00	(19,181.76) 0.00	0.00 0.00	(20,509.74) (20,509.74)
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3262741459	000697.ZK CNE000000800	11/19/2024 11/17/2034	0 0	CNY 7.277422	1.044326 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 7.277422	1.044326 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (125.000000)	ACT/360 0	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	(6,252) (273,852)	CNY 7.277422	1.596719 1.597745	(439,020.08) (421,091.90)	(9,982.69) (9,989.10)	0.00	4.330000 (1,001.851700)	ACT/360 1	(71.53) (1,612.25)	100.00 0.00	(17,460.80) (2,199.90)	0.00 0.00	(19,073.06) (19,073.06)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264649848	600581.SH CNE000001C65	12/30/2024 01/02/2035	0 0	CNY 7.277422	0.423227 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,750.000000)	ACT/360 1	0.00 (196.62)	100.00 0.00	(479.20) (196.62)	0.00 0.00	(675.81) (675.81)
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265531275	600509.SH CNE0000019W6	01/16/2025 01/18/2035	(145,500) (50,900)	CNY 7.277422	0.846454 0.846997	(42,546.19) (41,937.11)	(123,159.00) (123,238.06)	0.00	4.330000 (1,276.866400)	ACT/360 1	(10.05) (77.37)	100.00 0.00	(1,014.51) 0.00	0.00 0.00	(1,091.87) (1,091.87)
XINXIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265810062	000949.ZK CNE0000010N4	01/22/2025 01/22/2035	0 (17,800)	CNY 7.277422	0.563386 0.000000	(10,138.97) (9,983.86)	0.00 0.00	0.00	4.330000 (2,250.000000)	ACT/360 1	(5.14) (30.50)	100.00 0.00	(203.03) (81.71)	0.00 0.00	(233.53) (233.53)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800230	000778.ZK CNE000000QG9	11/20/2024 11/20/2034	(9) (9)	CNY 7.277422	0.489184 0.489498	(4.34) (4.72)	(4.40) (4.41)	0.00	4.330000 (1,825.000000)	ACT/360 1	(0.00) (163.26)	100.00 0.00	1,694.93 (163.22)	0.00 0.00	1,531.67 1,531.67
YAGEO CORP CMN	SDB3265272423	2327.TW TWO002327004	01/09/2025 01/10/2035	(8,000) (8,000)	TWD 32.840000	16.352010 16.381940	(128,607.16) (138,285.20)	(130,816.08) (131,055.52)	239.44	4.330000 (250.000000)	ACT/360 1	7.70 144.59	100.00 0.00	7,229.68 0.00	0.00 0.00	7,613.71 7,613.71
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741450	603638.SH CNE100002Z65	11/19/2024 11/17/2034	(46,700) (44,700)	CNY 7.277422	2.359352 2.360868	(107,980.63) (102,855.12)	(110,181.74) (110,252.54)	0.00	4.330000 (1,298.322100)	ACT/360 1	(26.57) (533.09)	100.00 0.00	(2,442.63) (2.80)	0.00 0.00	(2,975.72) (2,975.72)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123664	002353.ZK CNE100000L55	09/25/2024 09/25/2034	(58,435) (51,335)	CNY 7.277422	5.723181 5.726857	(285,713.10) (259,161.05)	(334,434.06) (334,648.89)	0.00	4.330000 (1,402.152500)	ACT/360 1	(80.11) (1,577.78)	100.00 0.00	(37,166.05) 0.00	0.00 0.00	(38,743.84) (38,743.84)
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265406640	605198.SH CNE1000044H3	01/14/2025 01/12/2035	0 0	CNY 7.277422	4.057756 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	(479,385) (412,385)	CNY 7.277422	1.232579 1.233371	(515,640.43) (515,372.64)	(590,880.05) (591,259.56)	0.00	4.330000 (1,924.600400)	ACT/360 1	(213.68) (3,268.23)	100.00 0.00	19,783.36 (484.74)	0.00 0.00	16,515.13 16,515.13
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264857823	601933.SH CNE100000XX9	01/02/2025 01/02/2035	0 0	CNY 7.277422	0.750266 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	(464,100) (246,200)	CNY 7.277422	1.499157 1.500120	(335,892.38) (351,056.29)	(695,758.88) (696,205.69)	0.00	4.330000 (1,525.000000)	ACT/360 1	(100.06) (1,492.67)	100.00 0.00	(31,483.44) 0.00	0.00 0.00	(32,976.11) (32,976.11)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3261862948	002489.ZK CNE100000VP9	11/01/2024 11/02/2034	0 0	CNY 7.277422	0.467198 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 7.277422	1.121276 1.121996	(164,718.48) (182,430.63)	(168,415.68) (168,523.80)	0.00	4.330000 (1,741.045200)	ACT/360 1	(57.72) (1,429.38)	100.00 0.00	15,803.06 (106.06)	0.00 0.00	14,373.67 14,373.67
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262441811	000538.ZK CNE0000008X7	11/13/2024 11/13/2034	(37,100) (39,000)	CNY 7.277422	7.958862 7.963975	(304,741.44) (319,287.97)	(295,273.79) (295,463.47)	0.00	4.330000 (809.487100)	ACT/360 1	(30.12) (667.46)	100.00 0.00	8,873.50 (47.25)	0.00 0.00	8,206.04 8,206.04
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND	SDB3262800236	000878.ZK CNE000000W13	11/20/2024 11/20/2034	0 (3,700)	CNY 7.277422	1.746498 0.000000	(6,393.71) (6,159.34)	0.00 0.00	0.00	4.330000 (1,075.000000)	ACT/360 1	(1.17) (25.03)	100.00 0.00	(321.88) (36.72)	0.00 0.00	(346.91) (346.91)
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 7.277422	2.195833 2.197243	(35,487.35) (36,506.08)	(37,329.15) (37,353.13)	0.00	4.330000 (1,506.327100)	ACT/360 1	(10.46) (207.76)	100.00 0.00	941.28 0.00	0.00 0.00	733.51 733.51
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260188344	002059.ZK CNE000001NB5	09/26/2024 10/10/2034	(443,351) (456,051)	CNY 7.277422	0.699424 0.699873	(311,722.72) (327,812.63)	(310,090.11) (310,289.39)	0.00	4.330000 (1,940.367900)	ACT/360 1	(128.59) (2,548.27)	100.00 0.00	16,256.56 (1,095.60)	0.00 0.00	13,708.29 13,708.29
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 7.277422	3.039538 3.041490	(149,994.19) (161,443.85)	(153,496.66) (153,595.24)	0.00	4.330000 (105.544500)	ACT/360 1	15.02 330.89	100.00 0.00	7,947.19 0.00	0.00 0.00	8,278.08 8,278.08
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 7.277422	1.896276 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	0 (14,000)	CNY 7.277422	1.453812 0.000000	(19,984.22) (20,552.53)	0.00 0.00	0.00	4.330000 (1,100.000000)	ACT/360 1	(3.63) (124.59)	100.00 0.00	418.20 (160.31)	0.00 0.00	293.61 293.61
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3263868380	600477.SH CNE0000001G79	12/11/2024 12/11/2034	(149,100) (149,100)	CNY 7.277422	0.338032 0.338249	(49,729.02) (52,121.92)	(50,400.54) (50,432.93)	0.00	4.330000 (1,866.213900)	ACT/360 1	(19.51) (407.55)	100.00 0.00	1,721.38 0.00	0.00 0.00	1,313.82 1,313.82
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260864119	603799.SH CNE100001VW3	10/15/2024 10/12/2034	(61) (25,861)	CNY 7.277422	4.015158 4.017737	(103,894.78) (103,335.23)	(244.92) (245.08)	0.00	4.330000 (1,476.567900)	ACT/360 1	(30.18) (1,414.77)	100.00 0.00	1,629.57 (1,709.34)	0.00 0.00	214.80 214.80
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 7.277422	2.168350 2.169743	(39,153.69) (38,200.57)	(36,428.28) (36,451.68)	0.00	4.330000 (1,828.571400)	ACT/360 1	(15.29) (293.44)	100.00 0.00	2,376.00 (8.36)	0.00 0.00	2,082.55 2,082.55
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264716698	600160.SH CNE000000WQ6	12/31/2024 01/02/2035	0 0	CNY 7.277422	3.527348 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 7.277422	3.311612 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 7.277422	3.311612 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 0	CNY 7.277422	1.921010 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,978.846100)	ACT/360 1	0.00 (127.77)	100.00 0.00	(371.73) (127.77)	0.00 0.00	(499.49) (499.49)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260427095	688298.SH CNE100003RM8	10/08/2024 10/10/2034	(37,570) (30,621)	CNY 7.277422	3.945078 3.947613	(120,201.85) (119,891.52)	(148,216.59) (148,311.82)	0.00	4.330000 (1,076.320900)	ACT/360 1	(21.52) (312.73)	100.00 0.00	1,083.21 (128.09)	0.00 0.00	770.48 770.48
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3265465962	002050.ZK CNE000001M22	01/15/2025 01/16/2035	(68,200) (70,400)	CNY 7.277422	4.200663 4.203362	(291,813.49) (254,321.30)	(286,485.24) (286,669.29)	0.00	4.330000 (874.786900)	ACT/360 1	(40.32) (639.89)	100.00 0.00	(55,697.25) (219.37)	0.00 0.00	(56,337.13) (56,337.13)
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3264921624	002648.ZK CNE100001B07	01/03/2025 01/05/2035	(140,400) (442,200)	CNY 7.277422	2.752348 2.754116	(1,175,032.41) (1,133,282.69)	(386,429.70) (386,677.89)	0.00	4.330000 (149.722900)	ACT/360 1	87.44 2,011.72	100.00 0.00	(74,024.02) 2,000.52	0.00 0.00	(72,012.30) (72,012.30)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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>																
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3264054695	600226.SH CNE0000010Q7	12/13/2024 12/14/2034	0 0	CNY 7.277422	0.386126 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 7.277422	1.066312 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 0	CNY 7.277422	2.379964 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,341.800000)	ACT/360 0	0.00 (246.61)	100.00 0.00	(598.56) (246.61)	0.00 0.00	(845.17) (845.17)
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND	SDB3264649727	300913.ZK CNE1000049C3	12/30/2024 01/02/2035	0 0	CNY 7.277422	7.690910 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 7.277422	0.736525 0.736998	(796,671.13) (856,184.53)	(815,848.25) (816,372.68)	0.00	4.330000 (393.107300)	ACT/360 1	15.99 337.70	100.00 0.00	40,355.00 0.02	0.00 0.00	40,692.70 40,692.70
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3266102856	600121.SH CNE000000TS8	02/05/2025 01/26/2035	(54,300) 0	CNY 7.277422	0.518041 0.518373	0.00 0.00	(28,129.60) (28,147.65)	0.00	4.330165 (1,350.000000)	ACT/360 0	0.00 0.00	100.00 0.00	313.26 0.00	0.00 0.00	313.26 313.26
ZHENGZHOU COAL INDUSTRY & ELECTRIC POWER CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265670284	600121.SH CNE000000TS8	01/21/2025 01/18/2035	0 0	CNY 7.277422	0.518041 0.000000	0.00 0.00	0.00 0.00	0.00	4.330000 (1,707.249100)	ACT/360 1	0.00 (278.58)	100.00 0.00	1,804.07 (278.58)	0.00 0.00	1,525.49 1,525.49
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3260427133	000403.ZK CNE000000F14	10/08/2024 10/10/2034	(6,620) (22,300)	CNY 7.277422	2.914494 2.916366	(66,632.96) (64,347.72)	(19,293.95) (19,306.34)	0.00	4.330000 (1,577.242100)	ACT/360 1	(21.45) (454.48)	100.00 0.00	(1,290.36) (457.59)	0.00 0.00	(1,744.84) (1,744.84)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3262741478	300308.ZK CNE100001CY9	11/19/2024 11/17/2034	0 0	CNY 7.277422	15.777565 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	(19,460) 0	CNY 7.277422	15.777565 15.787701	0.00 0.00	(307,031.42) (307,228.66)	0.00	4.330165 (775.000000)	ACT/360 0	0.00 0.00	100.00 0.00	57,582.76 (31.55)	0.00 0.00	57,582.76 57,582.76
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 7.277422	2.669902 2.671617	(253,365.91) (252,609.87)	(254,441.61) (254,605.10)	0.00	4.330000 (1,802.938000)	ACT/360 1	(96.51) (2,157.00)	100.00 0.00	(1,831.74) 0.00	0.00 0.00	(3,988.75) (3,988.75)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND	SDB3260123647	000685.ZK CNE0000006B7	09/25/2024 09/25/2034	(63,300) (73,400)	CNY 7.277422	1.207845 1.208621	(85,733.62) (92,518.06)	(76,456.61) (76,505.71)	0.00	4.330000 (1,231.505400)	ACT/360 1	(18.20) (436.77)	100.00 (3,615.61)	4,412.51 (99.15)	(3,615.61) 0.00	360.13 360.13
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 7.277422	1.180363 1.181121	(64,060.96) (65,927.72)	(66,218.37) (66,260.89)	0.00	4.330000 (797.016200)	ACT/360 1	(6.25) (158.24)	100.00 0.00	762.88 (5.55)	0.00 0.00	604.64 604.64
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 7.277422	0.784619 0.785123	(165,177.30) (166,912.87)	(168,614.52) (168,722.93)	0.00	4.330000 (1,881.933400)	ACT/360 1	(66.27) (647.59)	100.00 0.00	(1,701.65) 0.00	0.00 0.00	(2,349.24) (2,349.24)
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND	SDB3265465926	002758.ZK CNE100002029	01/15/2025 01/16/2035	(16,300) (16,300)	CNY 7.277422	1.185859 1.186621	(19,038.94) (18,773.26)	(19,329.51) (19,341.92)	0.00	4.330000 (1,750.000000)	ACT/360 1	(7.00) (91.86)	100.00 0.00	(556.25) 0.00	0.00 0.00	(648.11) (648.11)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 27, 2025  
Run Date: Jan 28, 2025 01:29 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	(102,100) (217,700)	CNY 7.277422	1.005851 1.006497	(213,046.23) (215,013.00)	(102,697.36) (102,763.34)	0.00	4.330000 (1,463.332500)	ACT/360 1	(60.74) (780.36)	100.00 0.00	(2,836.79) (907.11)	0.00 0.00	(3,617.16) (3,617.16)
<b>TOTAL Short</b>							<b>(68,161,163.42)</b>	<b>(68,362,058.31)</b>				<b>(12,552.23)</b>		<b>1,621,653.76</b>	<b>(34,600.09)</b>	<b>1,517,882.61</b>
<b>TOTAL USD</b>							<b>(69,304,197.32)</b>	<b>(68,595,173.14)</b>	<b>199,515.91</b>			<b>(250,625.30)</b>	<b>(52,661.75)</b>	<b>(75,423.45)</b>	<b>0.00</b>	<b>1,517,882.61</b>
							<b>5,016,577.76</b>	<b>4,634,709.09</b>				<b>(22,524.05)</b>		<b>1,772,609.57</b>	<b>(7,424.12)</b>	<b>1,137,701.34</b>
							<b>4,897,582.77</b>	<b>4,780,671.87</b>	<b>(141,586.11)</b>			<b>(467,836.34)</b>	<b>(25,485.78)</b>	<b>(121,154.70)</b>	<b>0.00</b>	<b>1,137,701.34</b>
<b>TOTAL 066831553</b>																<b>2,014,149.80</b>
<b>GRAND TOTAL</b>																<b>2,014,149.80</b>

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