

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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### Month to Date Accruals

| Contract Currency  | Total Equity Mark To Market | Total Dividend Accrued | Total Interest Accrued | Total Unsettled P&L | Total Unsettled Fee | Total Unsettled Financing | Total Mark to Market (Contract) | FX (Contract to Base) | Total Mark to Market (Base) | Long/Short | Current Notional (Base) | Gross Current Notional (Base) | Base CCY |
|--------------------|-----------------------------|------------------------|------------------------|---------------------|---------------------|---------------------------|---------------------------------|-----------------------|-----------------------------|------------|-------------------------|-------------------------------|----------|
| AUD                | (75,979.05)                 | 13,975.84              | 3,141.97               | 29,095.15           | 0.00                | (257.15)                  | (29,766.08)                     | 0.624130              | (18,577.91)                 | LONG       | 107,009,211.26          | 107,009,211.26                | USD      |
| HKD                | (542,844.18)                | (38,712.83)            | (36,377.84)            | (3,034.61)          | 0.00                | (4,616.24)                | (620,969.46)                    | 0.128612              | (79,863.86)                 | SHORT      | (109,787,070.97)        | 109,787,070.97                | USD      |
| JPY                | (27,846,818.64)             | (1,043,286.09)         | (2,936,558.79)         | (79,922,717.13)     | 0.00                | (674,297.73)              | (111,749,380.65)                | 0.006347              | (709,218.18)                |            |                         |                               |          |
| NZD                | 51,466.68                   | 0.00                   | 189.30                 | 0.00                | 0.00                | 0.00                      | 51,655.97                       | 0.563810              | 29,124.15                   |            |                         |                               |          |
| SGD                | (33,771.31)                 | 0.00                   | (963.09)               | 3,002.68            | 0.00                | (151.06)                  | (31,731.73)                     | 0.733541              | (23,276.53)                 |            |                         |                               |          |
| USD                | (217,698.69)                | (23,046.85)            | (25,815.80)            | 224,853.05          | 0.00                | (4,382.19)                | (41,708.29)                     | 1.000000              | (41,708.29)                 |            |                         |                               |          |
| <b>GRAND TOTAL</b> |                             |                        |                        |                     |                     |                           |                                 |                       | <b>(843,520.60)</b>         |            |                         | <b>216,796,282.23</b>         |          |

### Exposure Summary

### Position & Valuation Summary

| Underlyer RIC / Underlyer ISIN  | TD Quantity / SD Quantity | Underlyer Currency / FX Contract to Underlyer | Current Price / WA Initial / Reset Net Price | Spread Notional / Benchmark Notional | Current Market Value / Initial / Reset Notional | Equity Mark to Market | WA Benchmark Rate (%) / WA Spread L/S (bps) | Day Count / Number Of Days | Daily Interest Accrued | Total Interest Accrued | Dividend % | Dividend Accrued | Unsettled P&L / Unsettled Financing | Unsettled Dividend / Unsettled Fee | Total Mark to Market / NPV |
|---|---------------------------|---|--|--------------------------------------|---|-----------------------|---|----------------------------|------------------------|------------------------|------------|------------------|-------------------------------------|------------------------------------|----------------------------|
| <b>066831553</b>  |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| <b>AUD</b>  |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| <b>Long</b>   |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| <b>ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID</b>                 |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| ANZ.AX  | 40,011                    | AUD   | 28.840000                                    | 1,293,297.24                         | 1,153,917.24                                    |                       | 4.338892                                    | ACT/365                    |                        |                        |            |                  | 1,149.02                            | 0.00                               | 12,500.02                  |
| AU000000ANZ3  | 45,236                    | 1.000000                                      | 28.540000                                    | 1,291,035.44                         | 1,141,913.94                                    | 12,003.30             | 25.000000                                   | 1                          | (162.33)               | (652.29)               | 100.00     | 0.00             | (78.45)                             | 0.00                               | 12,500.02                  |
| <b>APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES</b> |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| APA.AX  | 4,275                     | AUD   | 6.930000                                     | 0.00                                 | 29,625.75                                       |                       | 4.338892                                    | ACT/365                    |                        |                        |            |                  | 0.00                                | 0.00                               | (122.91)                   |
| AU000000APA1  | 0                         | 1.000000                                      | 6.958752                                     | 0.00                                 | 29,748.66                                       | (122.91)              | 25.000000                                   | 0                          | 0.00                   | 0.00                   | 100.00     | 0.00             | 0.00                                | 0.00                               | (122.91)                   |
| <b>ASX LIMITED CMN ORDINARY FULLY PAID</b>                            |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| ASX.AX  | 0                         | AUD   | 65.250000                                    | 9,464.15                             | 0.00  |                       | 4.338892                                    | ACT/365                    |                        |                        |            |                  | 37.02                               | 0.00                               | 32.57                      |
| AU000000ASX7  | 145                       | 1.000000                                      | 0.000000                                     | 9,440.01                             | 0.00  | 0.00                  | 25.000000                                   | 1                          | (1.19)                 | (4.45)                 | 100.00     | 0.00             | (5.64)                              | 0.00                               | 32.57                      |
| <b>BHP GROUP LIMITED CMN ORDINARY FULLY PAID</b>                      |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| BHP.AX  | 35,535                    | AUD   | 38.980000                                    | 0.00                                 | 1,385,154.30                                    |                       | 4.338892                                    | ACT/365                    |                        |                        |            |                  | 0.00                                | 0.00                               | (850.49)                   |
| AU000000BHP4  | 0                         | 1.000000                                      | 39.003934                                    | 0.00                                 | 1,386,004.79                                    | (850.49)              | 25.000000                                   | 0                          | 0.00                   | 0.00                   | 100.00     | 0.00             | 0.00                                | 0.00                               | (850.49)                   |
| <b>COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID</b>         |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| CBA.AX  | 0                         | AUD   | 156.020000                                   | 2,423,027.46                         | 0.00  |                       | 4.338892                                    | ACT/365                    |                        |                        |            |                  | 39,389.93                           | 0.00                               | 38,666.64                  |
| AU000000CBA7  | 15,778                    | 1.000000                                      | 0.000000                                     | 2,420,745.63                         | 0.00  | 0.00                  | 25.000000                                   | 1                          | (304.36)               | (723.29)               | 100.00     | 0.00             | (1,027.80)                          | 0.00                               | 38,666.64                  |
| <b>COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID</b>                  |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| CPU.AX  | 4,883                     | AUD   | 35.010000                                    | 0.00                                 | 170,953.83                                      |                       | 4.338892                                    | ACT/365                    |                        |                        |            |                  | 0.00                                | 0.00                               | 1,117.33                   |
| AU000000CPU5  | 0                         | 1.000000                                      | 34.781180                                    | 0.00                                 | 169,836.50                                      | 1,117.33              | 25.000000                                   | 0                          | 0.00                   | 0.00                   | 100.00     | 0.00             | 0.00                                | 0.00                               | 1,117.33                   |
| <b>FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID</b>               |                           |   |  |                                      |   |                       |   |                            |                        |                        |            |                  |                                     |                                    |                            |
| FMG.AX  | 15,516                    | AUD   | 18.050000                                    | 55,395.45                            | 280,063.80                                      |                       | 4.338892                                    | ACT/365                    |                        |                        |            |                  | 835.06                              | 0.00                               | (260.34)                   |
| AU000000FMG4  | 2,945                     | 1.000000                                      | 0.000000                                     | 53,746.25                            | 281,132.15                                      | (1,068.35)            | 25.000000                                   | 1                          | (6.77)                 | (27.04)                | 100.00     | 0.00             | (27.04)                             | 0.00                               | (260.34)                   |

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>AUD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>GOODMAN GROUP STAPLED SECURITIES US PROHIBIT'ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| GMG.AX  | 3,263                        | AUD  | 37.170000  | 146,822.25                                 | 121,285.71   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 1,171.23                                  | 0.00                                     | 6,633.86                         |
| AU000000GMG2  | 4,075                        | 1.000000   | 35.640000  | 145,233.00                                 | 116,293.32   | 4,992.39                 | 25.000000  | 1                                | (18.27)                   | (73.06)                   | 100.00     | 543.30           | (17.83)                                   | 0.00                                     | 6,630.21                         |
| <b>MACQUARIE GROUP LIMITED CMN DEFERRED SETT.</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| MQG.AX  | 1,938                        | AUD  | 224.470000   | 428,608.08                                 | 435,022.86   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,249.11                         |
| AU000000MQG1  | 1,938                        | 1.000000   | 221.650000   | 429,557.70                                 | 429,557.70   | 5,465.16                 | 25.000000  | 1                                | (54.00)                   | (216.05)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 5,249.11                         |
| <b>MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| MPL.AX  | 73,205                       | AUD  | 3.820000   | 117,292.92                                 | 279,643.10   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,177.37                         |
| AU000000MPL3  | 30,948                       | 1.000000   | 3.803207   | 117,318.92                                 | 278,413.76   | 1,229.34                 | 25.000000  | 1                                | (14.75)                   | (51.97)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,177.37                         |
| <b>MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| MGR.AX  | 315,635                      | AUD  | 1.880000   | 594,910.96                                 | 593,393.80   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 17.35                                     | 0.00                                     | 14,661.43                        |
| AU000000MGR9  | 316,442                      | 1.000000   | 1.875238   | 593,397.30                                 | 591,890.88   | 1,502.92                 | 25.000000  | 1                                | (74.61)                   | (291.39)                  | 100.00     | 13,432.55        | (1.41)                                    | 0.00                                     | 14,571.18                        |
| <b>NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| NWL.AX  | 45,061                       | AUD  | 28.900000  | 1,242,017.28                               | 1,302,262.90   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,649.94                         |
| AU000000NWL7  | 43,488                       | 1.000000   | 28.738777  | 1,249,902.16                               | 1,294,998.03   | 7,264.87                 | 25.000000  | 1                                | (157.09)                  | (614.93)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,649.94                         |
| <b>NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| NHC.AX  | 34,635                       | AUD  | 5.010000   | 0.00                                       | 173,521.35   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,242.63)                       |
| AU000000NHC7  | 0                            | 1.000000   | 5.045878   | 0.00                                       | 174,763.98   | (1,242.63)               | 25.000000  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,242.63)                       |
| <b>PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| PME.AX  | 1,409                        | AUD  | 254.930000   | 152,647.55                                 | 359,196.37   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,614.66                         |
| AU000000PME8  | 605                          | 1.000000   | 253.043267   | 152,033.66                                 | 356,537.96   | 2,658.41                 | 25.000000  | 1                                | (19.12)                   | (43.75)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,614.66                         |
| <b>QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| QAN.AX  | 0                            | AUD  | 8.970000   | 14,793.33                                  | 0.00   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (249.24)                                  | 0.00                                     | (251.10)                         |
| AU000000QAN2  | 1,633                        | 1.000000   | 0.000000   | 14,793.33                                  | 0.00   | 0.00                     | 25.000000  | 1                                | (1.86)                    | (1.86)                    | 100.00     | 0.00             | (5.69)                                    | 0.00                                     | (251.10)                         |
| <b>REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| REA.AX  | 72                           | AUD  | 237.780000   | 82,762.24                                  | 17,120.16  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 1,280.61                                  | 0.00                                     | 1,561.14                         |
| AU000000REA9  | 352                          | 1.000000   | 233.310000   | 82,125.12                                  | 16,798.32  | 321.84                   | 25.000000  | 1                                | (10.33)                   | (41.31)                   | 100.00     | 0.00             | (41.08)                                   | 0.00                                     | 1,561.14                         |
| <b>RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| RIO.AX  | 1,015                        | AUD  | 115.440000   | 0.00                                       | 117,171.60   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2.19                             |
| AU000000RIO1  | 0                            | 1.000000   | 115.437843   | 0.00                                       | 117,169.41   | 2.19                     | 25.000000  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2.19                             |
| <b>SANTOS LTD (ORD) CMN ORDINARY FULLY PAID</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| STO.AX  | 88,437                       | AUD  | 6.860000   | 641,261.17                                 | 606,677.82   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 3,812.57                                  | 0.00                                     | 19,029.03                        |
| AU000000STO6  | 94,721                       | 1.000000   | 6.683366   | 632,736.28                                 | 591,056.83   | 15,620.99                | 25.000000  | 1                                | (79.61)                   | (404.53)                  | 100.00     | 0.00             | (112.81)                                  | 0.00                                     | 19,029.03                        |
| <b>SUNCORP GROUP LTD CMN ORDINARY FULLY PAID</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SUN.AX  | 0                            | AUD  | 19.620000  | 12,044.67                                  | 0.00   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 182.42                                    | 0.00                                     | 180.91                           |
| AU000000SUN6  | 623                          | 1.000000   | 0.000000   | 12,044.67                                  | 0.00   | 0.00                     | 25.000000  | 1                                | (1.51)                    | (1.51)                    | 100.00     | 0.00             | (3.03)                                    | 0.00                                     | 180.91                           |

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>AUD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TNE.AX  | 45,903                       | AUD  | 30.730000  | 1,187,321.12                               | 1,410,599.19   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (22,387.74)                      |
| AU000000TNE8  | 38,776                       | 1.000000   | 31.204742  | 1,213,312.68                               | 1,432,391.29   | (21,792.10)              | 25.000000  | 1                                | (152.36)                  | (595.64)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (22,387.74)                      |
| <b>TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TCL.AX  | 1,659                        | AUD  | 13.740000  | 0.00                                       | 22,794.66  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 77.47                            |
| AU000000TCL6  | 0                            | 1.000000   | 13.693301  | 0.00                                       | 22,717.19  | 77.47                    | 25.000000  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 77.47                            |
| <b>WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SOL.AX  | 643                          | AUD  | 34.380000  | 0.00                                       | 22,106.34  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 70.78                            |
| AU000000SOL3  | 0                            | 1.000000   | 34.269927  | 0.00                                       | 22,035.56  | 70.78                    | 25.000000  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 70.78                            |
| <b>WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| WBC.AX  | 4,692                        | AUD  | 32.700000  | 0.00                                       | 153,428.40   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 100.70                           |
| AU000000WBC1  | 0                            | 1.000000   | 32.678538  | 0.00                                       | 153,327.70   | 100.70                   | 25.000000  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 100.70                           |
| <b>TOTAL Long</b>   |                              |  |  | <b>8,401,665.88</b>                        | <b>8,633,939.18</b>                                      | <b>27,351.20</b>         |  |                                  | <b>(1,058.16)</b>         | <b>(3,743.09)</b>         |            | <b>13,975.84</b> | <b>(1,320.80)</b>                         | <b>0.00</b>                              | <b>85,209.93</b>                 |
|   |                              |  |  | <b>8,417,422.16</b>                        | <b>8,606,587.98</b>                                      |                          |  |                                  |                           |                           |            |                  |   | <b>0.00</b>                              | <b>85,116.04</b>                 |
| <b>Short</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>AGL ENERGY LIMITED CMN ORDINARY FULLY PAID</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| AGL.AX  | (64,576)                     | AUD  | 11.410000  | (715,041.42)                               | (736,812.16)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (7,006.76)                       |
| AU000000AGL7  | (62,778)                     | 1.000000   | 11.296778  | (708,979.74)                               | (729,500.77)   | (7,311.39)               | (25.000000)  | 1                                | 79.38                     | 304.64                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (7,006.76)                       |
| <b>AMPOL LTD CMN ORDINARY FULLY PAID</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ALD.AX  | (30,957)                     | AUD  | 28.750000  | (800,775.32)                               | (890,013.75)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (229.95)                                  | 0.00                                     | (13,140.05)                      |
| AU00000088338   | (28,058)                     | 1.000000   | 28.323230  | (792,377.54)                               | (876,802.24)   | (13,211.51)              | (25.000000)  | 1                                | 88.71                     | 301.42                    | 100.00     | 0.00             | 5.21                                      | 0.00                                     | (13,140.05)                      |
| <b>ANSELL LIMITED CMN ORDINARY FULLY PAID</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ANN.AX  | (29,126)                     | AUD  | 33.960000  | (945,887.68)                               | (989,118.96)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,659.85)                       |
| AU000000ANN9  | (28,018)                     | 1.000000   | 33.820474  | (947,470.65)                               | (985,055.13)   | (4,063.83)               | (25.000000)  | 1                                | 106.15                    | 403.98                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3,659.85)                       |
| <b>APPEN LIMITED CMN ORDINARY FULLY PAID</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| APX.AX  | (19,617)                     | AUD  | 2.940000   | (29,703.06)                                | (57,673.98)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,598.57)                       |
| AU000000APX3  | (10,533)                     | 1.000000   | 2.756672   | (28,593.78)                                | (54,077.63)  | (3,596.35)               | (550.000000)   | 1                                | (1.08)                    | (2.22)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3,598.57)                       |
| <b>ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ALL.AX  | (1,367)                      | AUD  | 69.800000  | (149,064.36)                               | (95,416.60)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (1,598.64)                                | 0.00                                     | (2,807.64)                       |
| AU000000ALL7  | (2,172)                      | 1.000000   | 68.894612  | (149,047.82)                               | (94,178.93)  | (1,237.67)               | (25.000000)  | 1                                | 16.70                     | 28.67                     | 100.00     | 0.00             | 31.95                                     | 0.00                                     | (2,807.64)                       |
| <b>BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| BGL.AX  | (19,917)                     | AUD  | 0.985000   | (23,608.00)                                | (19,618.24)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 97.55                                     | 0.00                                     | 2,896.41                         |
| AU0000019374  | (20,800)                     | 1.000000   | 1.125009   | (23,400.17)                                | (22,406.80)  | 2,788.55                 | (25.000000)  | 1                                | 2.62                      | 10.31                     | 100.00     | 0.00             | 0.56                                      | 0.00                                     | 2,896.41                         |
| <b>BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| BRG.AX  | (24,291)                     | AUD  | 35.700000  | (959,364.08)                               | (867,188.70)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (928.62)                                  | 0.00                                     | (8,271.77)                       |
| AU000000BRG2  | (27,116)                     | 1.000000   | 35.380000  | (959,364.08)                               | (859,415.58)   | (7,773.12)               | (25.000000)  | 1                                | 107.47                    | 429.98                    | 100.00     | 0.00             | 50.49                                     | 0.00                                     | (8,271.77)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                                    | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>AUD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| CU6.AX   | 0                            | AUD  | 3.970000   | (19,609.80)                                | 0.00   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 412.31                                    | 0.00                                     | 412.26                           |
| AU0000165375   | (4,830)                      | 1.000000   | 0.000000   | (20,131.74)                                | 0.00   | 0.00                     | (437.241200)   | 1                                | 0.04                      | (0.05)                    | 100.00     | 0.00             | (0.06)                                    | 0.00                                     | 412.25                           |
| <b>COCHLEAR LIMITED CMN ORDINARY FULLY PAID</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| COH.AX   | (85)                         | AUD  | 301.140000   | (86,908.56)                                | (25,596.90)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (2,411.66)                                | 0.00                                     | (3,330.31)                       |
| AU000000COH5   | (296)                        | 1.000000   | 289.880000   | (85,804.48)                                | (24,639.80)  | (957.10)                 | (25.000000)  | 1                                | 9.60                      | 38.45                     | 100.00     | 0.00             | 34.25                                     | 0.00                                     | (3,330.31)                       |
| <b>COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| CBA.AX   | (7,973)                      | AUD  | 156.020000   | 0.00                                       | (1,243,947.46)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (346.57)                         |
| AU000000CBA7   | 0                            | 1.000000   | 155.976532   | 0.00                                       | (1,243,600.89)   | (346.57)                 | (25.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (346.57)                         |
| <b>CSL LIMITED CMN ORDINARY FULLY PAID</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| CSL.AX   | 0                            | AUD  | 284.310000   | (1,087,604.24)                             | 0.00   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (10,056.37)                               | 0.00                                     | (9,677.42)                       |
| AU000000CSL8   | (3,868)                      | 1.000000   | 0.000000   | (1,088,546.69)                             | 0.00   | 0.00                     | (25.000000)  | 1                                | 121.95                    | 378.94                    | 100.00     | 0.00             | 500.84                                    | 0.00                                     | (9,677.42)                       |
| <b>DE GREY MINING LTD CMN ORDINARY FULLY PAID</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| DEG.AX   | (27,681)                     | AUD  | 1.825000   | (51,236.96)                                | (50,517.82)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (84.06)                                   | 0.00                                     | (1,702.36)                       |
| AU000000DEG6   | (28,624)                     | 1.000000   | 1.765734   | (50,534.55)                                | (48,877.28)  | (1,640.54)               | (25.000000)  | 1                                | 5.66                      | 22.24                     | 100.00     | 0.00             | 1.05                                      | 0.00                                     | (1,702.36)                       |
| <b>DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| DMP.AX   | (448)                        | AUD  | 29.350000  | (9,440.22)                                 | (13,148.80)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8.32                             |
| AU000000DMP0   | (322)                        | 1.000000   | 29.366204  | (9,440.22)                                 | (13,156.06)  | 7.26                     | (25.000000)  | 1                                | 1.06                      | 1.06                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 8.32                             |
| <b>DRONESHIELD LTD CMN ORDINARY FULLY PAID</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| DRO.AX   | (247,063)                    | AUD  | 0.735000   | (166,389.79)                               | (181,591.30)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,555.25                         |
| AU000000DRO2   | (223,342)                    | 1.000000   | 0.762291   | (170,243.66)                               | (188,333.84)   | 6,742.53                 | (1,477.209900)                                       | 1                                | (47.10)                   | (187.28)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,555.25                         |
| <b>ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| EDV.AX   | (17,549)                     | AUD  | 4.110000   | (227,977.90)                               | (72,126.39)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 1,260.67                                  | 0.00                                     | 2,942.51                         |
| AU0000154833   | (54,410)                     | 1.000000   | 4.200000   | (228,522.00)                               | (73,705.80)  | 1,579.41                 | (25.000000)  | 1                                | 25.60                     | 102.42                    | 100.00     | 0.00             | 86.39                                     | 0.00                                     | 2,942.51                         |
| <b>GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| GMD.AX   | (119,170)                    | AUD  | 2.580000   | (295,258.88)                               | (307,458.60)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (12,968.17)                      |
| AU000000GMD9   | (119,056)                    | 1.000000   | 2.470080   | (294,068.75)                               | (294,359.47)   | (13,099.13)              | (25.000000)  | 1                                | 32.93                     | 130.96                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (12,968.17)                      |
| <b>LOTTERY CORP/THE CMN ORDINARY FULLY PAID</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TLC.AX   | (25,756)                     | AUD  | 5.010000   | 0.00                                       | (129,037.56)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 75.75                            |
| AU0000219529   | 0                            | 1.000000   | 5.012941   | 0.00                                       | (129,113.31)   | 75.75                    | (25.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 75.75                            |
| <b>LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| LYC.AX   | (10,495)                     | AUD  | 6.830000   | (72,998.87)                                | (71,680.85)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (275.12)                                  | 0.00                                     | (4,384.51)                       |
| AU000000LYC6   | (11,179)                     | 1.000000   | 6.435525   | (71,938.96)                                | (67,540.84)  | (4,140.01)               | (25.000000)  | 1                                | 8.05                      | 30.62                     | 100.00     | 0.00             | 2.46                                      | 0.00                                     | (4,384.51)                       |
| <b>MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| MIN.AX   | (9,857)                      | AUD  | 34.670000  | (279,784.88)                               | (341,742.19)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,273.98)                       |
| AU000000MIN4   | (8,056)                      | 1.000000   | 34.326462  | (276,258.46)                               | (338,355.94)   | (3,386.25)               | (25.000000)  | 1                                | 30.92                     | 112.28                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3,273.98)                       |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                                     | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>AUD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>NEXTDC LIMITED CMN ORDINARY FULLY PAID</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| NXT.AX  | (13,499)                     | AUD  | 15.100000  | (106,176.38)                               | (203,834.90)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (246.34)                         |
| AU000000NXT8  | (7,069)                      | 1.000000   | 15.079061  | (106,371.57)                               | (203,552.25)   | (282.65)                 | (25.000000)  | 1                                | 11.92                     | 36.32                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (246.34)                         |
| <b>ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ORG.AX  | (60,654)                     | AUD  | 10.990000  | (811,201.92)                               | (666,587.46)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (1,921.79)                                | 0.00                                     | (7,292.37)                       |
| AU000000ORG5  | (74,559)                     | 1.000000   | 10.896372  | (812,483.83)                               | (660,908.57)   | (5,678.89)               | (25.000000)  | 1                                | 91.03                     | 308.30                    | 100.00     | 0.00             | 102.64                                    | 0.00                                     | (7,292.37)                       |
| <b>ORORA LIMITED CMN ORDINARY FULLY PAID</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ORA.AX  | (320,736)                    | AUD  | 2.430000   | (808,555.26)                               | (779,388.48)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 211.79                                    | 0.00                                     | 10,077.96                        |
| AU000000ORA8  | (328,681)                    | 1.000000   | 2.459673   | (808,450.34)                               | (788,905.64)   | 9,517.16                 | (25.000000)  | 1                                | 90.57                     | 349.00                    | 100.00     | 0.00             | 10.95                                     | 0.00                                     | 10,077.96                        |
| <b>PALADIN ENERGY LTD CMN ORDINARY FULLY PAID</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| PDN.AX  | (2,342)                      | AUD  | 8.680000   | (31,165.50)                                | (20,328.56)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (1,774.68)                                | 0.00                                     | (4,384.35)                       |
| AU000000PDN8  | (3,950)                      | 1.000000   | 7.560000   | (29,862.00)                                | (17,705.52)  | (2,623.04)               | (25.000000)  | 1                                | 3.34                      | 13.37                     | 100.00     | 0.00             | 6.80                                      | 0.00                                     | (4,384.35)                       |
| <b>PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| PLS.AX  | (38,296)                     | AUD  | 2.240000   | (59,128.55)                                | (85,783.04)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,511.01)                       |
| AU000000PLS0  | (26,755)                     | 1.000000   | 2.200246   | (58,835.51)                                | (84,260.64)  | (1,522.40)               | (50.000000)  | 1                                | 6.18                      | 11.39                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,511.01)                       |
| <b>RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| RHC.AX  | (1,531)                      | AUD  | 34.380000  | (58,358.62)                                | (52,635.78)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (84.57)                                   | 0.00                                     | (616.41)                         |
| AU000000RHC8  | (1,715)                      | 1.000000   | 34.028352  | (58,358.62)                                | (52,097.41)  | (538.37)                 | (25.000000)  | 1                                | 6.54                      | 6.54                      | 100.00     | 0.00             | 0.70                                      | 0.00                                     | (616.41)                         |
| <b>RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| RIO.AX  | 0                            | AUD  | 115.440000   | (49,223.78)                                | 0.00   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 510.91                                    | 0.00                                     | 516.42                           |
| AU000000RIO1  | (417)                        | 1.000000   | 0.000000   | (49,223.78)                                | 0.00   | 0.00                     | (25.000000)  | 1                                | 5.51                      | 5.51                      | 100.00     | 0.00             | 7.66                                      | 0.00                                     | 516.42                           |
| <b>SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SFR.AX  | (39,515)                     | AUD  | 9.280000   | (388,282.86)                               | (366,699.20)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (43.59)                                   | 0.00                                     | 131.64                           |
| AU000000SFR8  | (41,706)                     | 1.000000   | 9.280054   | (387,033.80)                               | (366,701.32)   | 2.12                     | (25.000000)  | 1                                | 43.35                     | 173.11                    | 100.00     | 0.00             | 11.39                                     | 0.00                                     | 131.64                           |
| <b>SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SIG.AX  | (41,652)                     | AUD  | 2.870000   | (98,498.04)                                | (119,541.24)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (9,422.53)                       |
| AU000000SIG5  | (36,753)                     | 1.000000   | 2.642874   | (96,553.04)                                | (110,081.00)   | (9,460.24)               | (25.000000)  | 1                                | 10.80                     | 37.72                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (9,422.53)                       |
| <b>SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SHL.AX  | (14,698)                     | AUD  | 27.830000  | (575,963.65)                               | (409,045.34)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (3,886.72)                                | 0.00                                     | (15,684.09)                      |
| AU000000SHL7  | (21,059)                     | 1.000000   | 27.010000  | (568,803.59)                               | (396,992.98)   | (12,052.36)              | (25.000000)  | 1                                | 63.67                     | 254.98                    | 100.00     | 0.00             | 83.28                                     | 0.00                                     | (15,684.09)                      |
| <b>SOUTH32 LIMITED CMN ORDINARY FULLY PAID</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| S32.AX  | 0                            | AUD  | 3.400000   | (18,941.27)                                | 0.00   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 215.82                                    | 0.00                                     | 217.94                           |
| AU000000S320  | (5,502)                      | 1.000000   | 0.000000   | (18,941.27)                                | 0.00   | 0.00                     | (25.000000)  | 1                                | 2.12                      | 2.12                      | 100.00     | 0.00             | 4.24                                      | 0.00                                     | 217.94                           |
| <b>TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TLX.AX  | (34,605)                     | AUD  | 24.720000  | (824,983.20)                               | (855,435.60)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,424.68)                       |
| AU000000TLX2  | (34,605)                     | 1.000000   | 24.610000  | (851,629.05)                               | (851,629.05)   | (3,806.55)               | (25.000000)  | 1                                | 95.59                     | 381.87                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3,424.68)                       |

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>AUD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TWE.AX   | (197,075)                    | AUD  | 11.000000  | (2,392,724.88)                             | (2,167,825.00)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 3,669.96                                  | 0.00                                     | 69,214.95                        |
| AU000000TWE9   | (212,121)                    | 1.000000   | 11.327264  | (2,402,791.76)                             | (2,232,320.58)   | 64,495.58                | (25.000000)  | 1                                | 269.24                    | 1,049.40                  | 100.00     | 0.00             | 90.93                                     | 0.00                                     | 69,214.95                        |
| <b>VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| VEA.AX   | (503,742)                    | AUD  | 2.680000   | (1,357,679.96)                             | (1,350,028.56)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (339.01)                                  | 0.00                                     | (24,530.75)                      |
| AU0000016875   | (506,597)                    | 1.000000   | 2.630802   | (1,332,574.74)                             | (1,325,245.34)   | (24,783.22)              | (25.000000)  | 1                                | 149.11                    | 591.48                    | 100.00     | 0.00             | 7.16                                      | 0.00                                     | (24,530.75)                      |
| <b>WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| WEB.AX   | (11,183)                     | AUD  | 4.600000   | (51,329.97)                                | (51,441.80)  |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (88.82)                          |
| AU000000WEB7   | (11,183)                     | 1.000000   | 4.590000   | (51,329.97)                                | (51,329.97)  | (111.83)                 | (25.000000)  | 1                                | 5.75                      | 23.01                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (88.82)                          |
| <b>WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| WTC.AX   | (874)                        | AUD  | 126.230000   | 0.00                                       | (110,325.02)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,361.94)                       |
| AU000000WTC3   | 0                            | 1.000000   | 124.671720   | 0.00                                       | (108,963.08)   | (1,361.94)               | (25.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,361.94)                       |
| <b>WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| WDS.AX   | 0                            | AUD  | 25.490000  | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (1,119.44)                                | 0.00                                     | (1,119.44)                       |
| AU0000224040   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 9.85                                      | 0.00                                     | (1,119.44)                       |
| <b>WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| WOW.AX   | (102,318)                    | AUD  | 30.700000  | (2,806,287.00)                             | (3,141,162.60)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (143.34)                                  | 0.00                                     | (17,944.01)                      |
| AU000000WOW2   | (92,100)                     | 1.000000   | 30.513977  | (2,807,988.49)                             | (3,122,129.07)   | (19,033.53)              | (25.000000)  | 1                                | 314.58                    | 1,232.86                  | 100.00     | 0.00             | 14.27                                     | 0.00                                     | (17,944.01)                      |
| <b>WORLEY LTD ORD CMN ORDINARY FULLY PAID</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| WOR.AX   | (18,186)                     | AUD  | 13.800000  | (236,591.20)                               | (250,966.80)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | (12.27)                                   | 0.00                                     | (1,629.60)                       |
| AU000000WOR2   | (17,320)                     | 1.000000   | 13.707636  | (237,224.97)                               | (249,287.07)   | (1,679.73)               | (25.000000)  | 1                                | 26.58                     | 62.41                     | 100.00     | 0.00             | 0.65                                      | 0.00                                     | (1,629.60)                       |
| <b>ZIP CO LIMITED CMN ORDINARY FULLY PAID</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ZIP.AX   | (210,427)                    | AUD  | 3.190000   | (551,496.33)                               | (671,262.13)   |                          | 4.338892   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (44,601.13)                      |
| AU0000218307   | (185,689)                    | 1.000000   | 2.976908   | (549,586.55)                               | (626,421.73)   | (44,840.40)              | (25.000000)  | 1                                | 61.55                     | 239.26                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (44,601.13)                      |
| <b>TOTAL Short</b>   |                              |  |  | <b>(17,147,242.39)</b>                     | <b>(17,394,981.79)</b>                                   | <b>(103,330.25)</b>      |  |                                  | <b>1,846.10</b>           | <b>6,885.06</b>           |            | <b>0.00</b>      | <b>1,063.65</b>                           | <b>0.00</b>                              | <b>(114,976.01)</b>              |
| <b>TOTAL AUD</b>   |                              |  |  | <b>(8,745,576.52)</b>                      | <b>(8,761,042.61)</b>                                    | <b>(75,979.05)</b>       |  |                                  | <b>787.94</b>             | <b>3,141.97</b>           |            | <b>13,975.84</b> | <b>(257.15)</b>                           | <b>0.00</b>                              | <b>(29,766.08)</b>               |
|  |                              |  |  | <b>(8,715,344.01)</b>                      | <b>(8,685,063.55)</b>                                    |                          |  |                                  |                           |                           |            |                  |   | <b>0.00</b>                              | <b>(29,859.99)</b>               |
| <b>HKD</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>AIA GROUP LIMITED CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1299.HK  | 0                            | HKD  | 55.250000  | 6,647,060.00                               | 0.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | (147,260.03)                              | 0.00                                     | (151,356.21)                     |
| HK0000069689   | 120,200                      | 1.000000   | 0.000000   | 6,767,260.00                               | 0.00   | 0.00                     | 30.000000  | 1                                | (777.31)                  | (4,096.18)                | 100.00     | 0.00             | (4,096.18)                                | 0.00                                     | (151,356.21)                     |
| <b>ALIBABA GROUP HOLDING LIMITED CMN</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9988.HK  | 0                            | HKD  | 82.150000  | 1,528,440.00                               | 0.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | (7,548.15)                                | 0.00                                     | (8,612.46)                       |
| KYG017191142   | 18,800                       | 1.000000   | 0.000000   | 1,549,120.00                               | 0.00   | 0.00                     | 30.000000  | 1                                | (177.99)                  | (1,064.31)                | 100.00     | 0.00             | (1,064.31)                                | 0.00                                     | (8,612.46)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                                     | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HKD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>BOC HONG KONG (HOLDINGS) LTD CMN</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2388.HK   | 169,000                      | HKD  | 24.900000  | 4,208,100.00                               | 4,208,100.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (10,407.41)                      |
| HK2388011192  | 169,000                      | 1.000000   | 24.950000  | 4,216,550.00                               | 4,216,550.00   | (8,450.00)               | 30.000000  | 1                                | (484.87)                  | (1,957.41)                | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (10,407.41)                      |
| <b>BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3998.HK   | 536,000                      | HKD  | 3.640000   | 2,101,120.00                               | 1,951,040.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (97,685.64)                      |
| KYG126521064  | 536,000                      | 1.000000   | 3.880000   | 2,079,680.00                               | 2,079,680.00   | (128,640.00)             | 30.000000  | 1                                | (239.36)                  | (965.64)                  | 100.00     | 31,920.00        | 0.00                                      | 0.00                                     | (97,794.32)                      |
| <b>CHINA CINDA ASSET MANAGEMENT C'O LTD CMN CLASS H</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1359.HK   | 110,000                      | HKD  | 1.150000   | 129,800.00                                 | 126,500.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (13,264.77)                      |
| CNE100001QS1  | 110,000                      | 1.000000   | 1.270000   | 139,700.00                                 | 139,700.00   | (13,200.00)              | 30.000000  | 1                                | (15.99)                   | (64.77)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (13,264.77)                      |
| <b>CHINA CONSTRUCTION BANK CORP CMN CL H</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0939.HK   | 1,166,000                    | HKD  | 6.030000   | 0.00                                       | 7,030,980.00   |                          | 3.567630   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (512.80)                         |
| CNE1000002H1  | 0                            | 1.000000   | 6.030440   | 0.00                                       | 7,031,492.80   | (512.80)                 | 30.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (512.80)                         |
| <b>CHINA FEIHE LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6186.HK   | 254,000                      | HKD  | 5.050000   | 1,325,880.00                               | 1,282,700.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (102,242.16)                     |
| KYG2121Q1055  | 254,000                      | 1.000000   | 5.450000   | 1,384,300.00                               | 1,384,300.00   | (101,600.00)             | 30.000000  | 1                                | (158.73)                  | (642.16)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (102,242.16)                     |
| <b>CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6881.HK   | 18,500                       | HKD  | 6.770000   | 122,470.00                                 | 125,245.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,482.94)                       |
| CNE100001NT6  | 18,500                       | 1.000000   | 7.090000   | 131,165.00                                 | 131,165.00   | (5,920.00)               | 30.000000  | 1                                | (15.01)                   | (60.82)                   | 90.00      | 1,497.88         | 0.00                                      | 0.00                                     | (4,488.04)                       |
| <b>CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3908.HK   | 400                          | HKD  | 12.220000  | 4,888.00                                   | 4,888.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (242.38)                         |
| CNE100002359  | 400                          | 1.000000   | 12.820000  | 5,128.00                                   | 5,128.00   | (240.00)                 | 30.000000  | 1                                | (0.59)                    | (2.38)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (242.38)                         |
| <b>CHINA LIFE INSURANCE CO LTD CMN CLASS H</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2628.HK   | 206,000                      | HKD  | 13.980000  | 2,879,880.00                               | 2,879,880.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (145,602.71)                     |
| CNE1000002L3  | 206,000                      | 1.000000   | 14.680000  | 3,024,080.00                               | 3,024,080.00   | (144,200.00)             | 30.000000  | 1                                | (346.61)                  | (1,402.71)                | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (145,602.71)                     |
| <b>CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0772.HK   | 200                          | HKD  | 24.950000  | 4,920.00                                   | 4,990.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (52.34)                          |
| KYG2121R1039  | 200                          | 1.000000   | 25.200000  | 5,040.00                                   | 5,040.00   | (50.00)                  | 30.000000  | 1                                | (0.58)                    | (2.34)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (52.34)                          |
| <b>CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0916.HK   | 1,000                        | HKD  | 6.070000   | 6,300.00                                   | 6,070.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (372.99)                         |
| CNE100000HD4  | 1,000                        | 1.000000   | 6.440000   | 6,440.00                                   | 6,440.00   | (370.00)                 | 30.000000  | 1                                | (0.74)                    | (2.99)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (372.99)                         |
| <b>CHINA MENGNIU DAIRY CO CMN</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2319.HK   | 32,000                       | HKD  | 16.260000  | 284,240.00                                 | 520,320.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (24,488.69)                      |
| KYG210961051  | 17,000                       | 1.000000   | 17.020944  | 298,520.00                                 | 544,670.22   | (24,350.22)              | 30.000000  | 1                                | (34.22)                   | (138.47)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (24,488.69)                      |
| <b>CHINA MERCHANTS PORT HOLDINGS CMN</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0144.HK   | 508,000                      | HKD  | 13.640000  | 6,797,040.00                               | 6,929,120.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (104,862.01)                     |
| HK0144000764  | 508,000                      | 1.000000   | 13.840000  | 7,030,720.00                               | 7,030,720.00   | (101,600.00)             | 30.000000  | 1                                | (806.68)                  | (3,262.01)                | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (104,862.01)                     |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HKD (Cont.)</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CHINA PACIFIC INSURANCE (GRP) CMN CLASS H</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2601.HK   | 200                          | HKD  | 23.100000  | 4,650.00                                   | 4,620.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (422.34)                         |
| CNE1000009Q7  | 200                          | 1.000000   | 25.200000  | 5,040.00                                   | 5,040.00   | (420.00)                 | 30.000000  | 1                                | (0.58)                    | (2.34)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (422.34)                         |
| <b>CHINA TOWER CORPORATION LIMITE'D CMN CLASS H</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0788.HK   | 1,678,000                    | HKD  | 1.110000   | 1,896,140.00                               | 1,862,580.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (19,798.31)                      |
| CNE100003688  | 1,678,000                    | 1.000000   | 1.121358   | 1,881,638.45                               | 1,881,638.45   | (19,058.45)              | 30.000000  | 1                                | (216.52)                  | (739.86)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (19,798.31)                      |
| <b>CHINA VANKE CO LTD. CMN CLASS H</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2202.HK   | 900                          | HKD  | 5.030000   | 4,626.00                                   | 4,527.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (236.21)                         |
| CNE100001SR9  | 900                          | 1.000000   | 5.290000   | 4,761.00                                   | 4,761.00   | (234.00)                 | 30.000000  | 1                                | (0.55)                    | (2.21)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (236.21)                         |
| <b>CITIC SECURITIES CO., LTD CMN CLASS H</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6030.HK   | 39,000                       | HKD  | 20.100000  | 772,200.00                                 | 783,900.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (49,136.05)                      |
| CNE1000016V2  | 39,000                       | 1.000000   | 21.350000  | 832,650.00                                 | 832,650.00   | (48,750.00)              | 30.000000  | 1                                | (95.27)                   | (386.05)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (49,136.05)                      |
| <b>CK INFRASTRUCTURE HOLDINGS LIMITED CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1038.HK   | 3,000                        | HKD  | 57.100000  | 169,350.00                                 | 171,300.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,030.40)                       |
| BMG2178K1009  | 3,000                        | 1.000000   | 57.750000  | 173,250.00                                 | 173,250.00   | (1,950.00)               | 30.000000  | 1                                | (19.89)                   | (80.40)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (2,030.40)                       |
| <b>CRRC CORPORATION LIMITED CMN CLASS H</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1766.HK   | 1,000                        | HKD  | 4.870000   | 4,870.00                                   | 4,870.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (142.32)                         |
| CNE100000BG0  | 1,000                        | 1.000000   | 5.010000   | 5,010.00                                   | 5,010.00   | (140.00)                 | 30.000000  | 1                                | (0.58)                    | (2.32)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (142.32)                         |
| <b>GEELY AUTOMOBILE HOLDINGS LTD CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0175.HK   | 285,000                      | HKD  | 14.200000  | 2,816,000.00                               | 4,047,000.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (125,048.44)                     |
| KYG3777B1032  | 200,000                      | 1.000000   | 14.633943  | 2,964,000.00                               | 4,170,673.65   | (123,673.65)             | 30.000000  | 1                                | (339.67)                  | (1,374.78)                | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (125,048.44)                     |
| <b>GUOTAI JUNAN SECURITIES CO. LTD CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2611.HK   | 0                            | HKD  | 10.460000  | 42,400.00                                  | 0.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | (2,917.79)                                | 0.00                                     | (2,938.50)                       |
| CNE100002FK9  | 4,000                        | 1.000000   | 0.000000   | 44,640.00                                  | 0.00   | 0.00                     | 30.000000  | 1                                | (5.12)                    | (20.71)                   | 90.00      | 0.00             | (25.41)                                   | 0.00                                     | (2,938.50)                       |
| <b>HANG LUNG PROPERTIES LIMITED CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0101.HK   | 84,000                       | HKD  | 6.060000   | 514,920.00                                 | 509,040.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (14,522.88)                      |
| HK0101000591  | 84,000                       | 1.000000   | 6.230000   | 523,320.00                                 | 523,320.00   | (14,280.00)              | 30.000000  | 1                                | (60.12)                   | (242.88)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (14,522.88)                      |
| <b>HONG KONG EXCHANGES &amp; CLEAR CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0388.HK   | 0                            | HKD  | 285.600000   | 1,119,300.00                               | 0.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | (32,730.39)                               | 0.00                                     | (33,263.88)                      |
| HK0388045442  | 3,900                        | 1.000000   | 0.000000   | 1,149,720.00                               | 0.00   | 0.00                     | 30.000000  | 1                                | (131.98)                  | (533.49)                  | 100.00     | 0.00             | (533.49)                                  | 0.00                                     | (33,263.88)                      |
| <b>J&amp;T GLOBAL EXPRESS LIMITED CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1519.HK   | 1,400                        | HKD  | 5.850000   | 8,204.00                                   | 8,190.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (395.98)                         |
| KYG4990A1040  | 1,400                        | 1.000000   | 6.130000   | 8,582.00                                   | 8,582.00   | (392.00)                 | 30.000000  | 1                                | (0.98)                    | (3.98)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (395.98)                         |
| <b>JD LOGISTICS, INC. CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2618.HK   | 100                          | HKD  | 12.080000  | 1,268.00                                   | 1,208.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (72.59)                          |
| KYG5074S1012  | 100                          | 1.000000   | 12.800000  | 1,280.00                                   | 1,280.00   | (72.00)                  | 30.000000  | 1                                | (0.15)                    | (0.59)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (72.59)                          |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                                   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HKD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JD.COM, INC. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9618.HK   | 150                          | HKD  | 135.700000   | 19,875.00                                  | 20,355.00  |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (54.47)                          |
| KYG8208B1014  | 150                          | 1.000000   | 136.000000   | 20,400.00                                  | 20,400.00  | (45.00)                  | 30.000000  | 1                                | (2.34)                    | (9.47)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (54.47)                          |
| <b>JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9922.HK   | 1,000                        | HKD  | 3.110000   | 3,280.00                                   | 3,110.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (321.59)                         |
| KYG5141L1059  | 1,000                        | 1.000000   | 3.430000   | 3,430.00                                   | 3,430.00   | (320.00)                 | 30.000000  | 1                                | (0.39)                    | (1.59)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (321.59)                         |
| <b>KINGSOFT CORPORATION LTD CMN</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3888.HK   | 189,800                      | HKD  | 32.650000  | 6,041,600.00                               | 6,196,970.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (191,193.44)                     |
| KYG5264Y1089  | 188,800                      | 1.000000   | 33.641816  | 6,353,120.00                               | 6,385,216.65   | (188,246.65)             | 30.000000  | 1                                | (728.11)                  | (2,946.80)                | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (191,193.44)                     |
| <b>KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0135.HK   | 8,000                        | HKD  | 8.100000   | 65,840.00                                  | 64,800.00  |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,431.19)                       |
| BMG5320C1082  | 8,000                        | 1.000000   | 8.400000   | 67,200.00                                  | 67,200.00  | (2,400.00)               | 30.000000  | 1                                | (7.72)                    | (31.19)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (2,431.19)                       |
| <b>MINISO GROUP HOLDING LIMITED CMN</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9896.HK   | 1,000                        | HKD  | 51.050000  | 47,900.00                                  | 51,050.00  |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,978.15                         |
| KYG6180F1081  | 1,000                        | 1.000000   | 47.050000  | 47,050.00                                  | 47,050.00  | 4,000.00                 | 30.000000  | 1                                | (5.42)                    | (21.85)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,978.15                         |
| <b>NETEASE, INC. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9999.HK   | 300                          | HKD  | 137.300000   | 41,220.00                                  | 41,190.00  |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (349.27)                         |
| KYG6427A1022  | 300                          | 1.000000   | 138.400000   | 41,520.00                                  | 41,520.00  | (330.00)                 | 30.000000  | 1                                | (4.77)                    | (19.27)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (349.27)                         |
| <b>NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1336.HK   | 83,800                       | HKD  | 22.300000  | 1,864,550.00                               | 1,868,740.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (109,857.18)                     |
| CNE100001922  | 83,800                       | 1.000000   | 23.600000  | 1,977,680.00                               | 1,977,680.00   | (108,940.00)             | 30.000000  | 1                                | (226.52)                  | (917.18)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (109,857.18)                     |
| <b>ORIENT OVERSEAS INTL LTD CMN</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0316.HK   | 34,000                       | HKD  | 115.400000   | 3,903,200.00                               | 3,923,600.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8,383.34                         |
| BMG677491539  | 34,000                       | 1.000000   | 115.100000   | 3,913,400.00                               | 3,913,400.00   | 10,200.00                | 30.000000  | 1                                | (449.99)                  | (1,816.66)                | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 8,383.34                         |
| <b>PEOPLE'S INSURANCE COMPANY (GR'OU) OF CHINA LTD CMN CLASS H</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1339.HK   | 1,122,000                    | HKD  | 3.660000   | 4,128,960.00                               | 4,106,520.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (166,956.41)                     |
| CNE100001MK7  | 1,122,000                    | 1.000000   | 3.870000   | 4,342,140.00                               | 4,342,140.00   | (235,620.00)             | 30.000000  | 1                                | (497.63)                  | (2,014.03)                | 90.00      | 70,677.62        | 0.00                                      | 0.00                                     | (167,197.05)                     |
| <b>PHARMARON BEIJING CO LTD CMN</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3759.HK   | 100                          | HKD  | 13.060000  | 1,330.00                                   | 1,306.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (104.65)                         |
| CNE100003PG4  | 100                          | 1.000000   | 14.100000  | 1,410.00                                   | 1,410.00   | (104.00)                 | 30.000000  | 1                                | (0.16)                    | (0.65)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (104.65)                         |
| <b>PICC PPTY &amp; CASUALTY CO LTD CMN CLASS H</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2328.HK   | 116,000                      | HKD  | 11.740000  | 1,366,480.00                               | 1,361,840.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (60,979.76)                      |
| CNE100000593  | 116,000                      | 1.000000   | 12.260000  | 1,422,160.00                               | 1,422,160.00   | (60,320.00)              | 30.000000  | 1                                | (163.10)                  | (659.76)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (60,979.76)                      |
| <b>PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2318.HK   | 1,500                        | HKD  | 43.900000  | 66,300.00                                  | 65,850.00  |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,257.04)                       |
| CNE1000003X6  | 1,500                        | 1.000000   | 46.050000  | 69,075.00                                  | 69,075.00  | (3,225.00)               | 30.000000  | 1                                | (7.92)                    | (32.04)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,257.04)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                             | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HKD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>POWER ASSETS HOLDINGS LTD CMN</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0006.HK   | 35,000                       | HKD  | 53.750000  | 1,860,250.00                               | 1,881,250.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (16,630.36)                      |
| HK0006000050  | 35,000                       | 1.000000   | 54.200000  | 1,897,000.00                               | 1,897,000.00   | (15,750.00)              | 30.000000  | 1                                | (217.87)                  | (880.36)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (16,630.36)                      |
| <b>SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1308.HK   | 291,000                      | HKD  | 21.500000  | 5,936,400.00                               | 6,256,500.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 230,004.29                       |
| KYG8187G1055  | 291,000                      | 1.000000   | 20.700000  | 6,023,700.00                               | 6,023,700.00   | 232,800.00               | 30.000000  | 1                                | (692.06)                  | (2,795.71)                | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 230,004.29                       |
| <b>SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0016.HK   | 18,500                       | HKD  | 73.650000  | 1,365,300.00                               | 1,362,525.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (19,140.99)                      |
| HK0016000132  | 18,500                       | 1.000000   | 74.650000  | 1,381,025.00                               | 1,381,025.00   | (18,500.00)              | 30.000000  | 1                                | (158.70)                  | (640.99)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (19,140.99)                      |
| <b>TECHTRONIC INDUSTRIES CO LTD CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0669.HK   | 92,000                       | HKD  | 100.900000   | 9,346,500.00                               | 9,282,800.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | (1,871.40)                                | 0.00                                     | (153,495.22)                     |
| HK0669013440  | 93,000                       | 1.000000   | 102.500000   | 9,532,500.00                               | 9,430,000.00   | (147,200.00)             | 30.000000  | 1                                | (1,094.79)                | (4,423.82)                | 100.00     | 0.00             | (53.00)                                   | 0.00                                     | (153,495.22)                     |
| <b>TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0322.HK   | 136,000                      | HKD  | 10.020000  | 1,365,440.00                               | 1,362,720.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (14,238.85)                      |
| KYG8878S1030  | 136,000                      | 1.000000   | 10.120000  | 1,376,320.00                               | 1,376,320.00   | (13,600.00)              | 30.000000  | 1                                | (158.20)                  | (638.85)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (14,238.85)                      |
| <b>TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6110.HK   | 66,000                       | HKD  | 2.740000   | 192,720.00                                 | 180,840.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (15,931.27)                      |
| KYG8924B1041  | 66,000                       | 1.000000   | 2.980000   | 196,680.00                                 | 196,680.00   | (15,840.00)              | 30.000000  | 1                                | (22.59)                   | (91.27)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (15,931.27)                      |
| <b>WH GROUP LIMITED CMN</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0288.HK   | 1,041,500                    | HKD  | 5.880000   | 6,186,510.00                               | 6,124,020.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (138,300.26)                     |
| KYG960071028  | 1,041,500                    | 1.000000   | 6.010000   | 6,259,415.00                               | 6,259,415.00   | (135,395.00)             | 30.000000  | 1                                | (719.29)                  | (2,905.26)                | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (138,300.26)                     |
| <b>WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1997.HK   | 34,000                       | HKD  | 19.580000  | 663,680.00                                 | 665,720.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (9,833.38)                       |
| KYG9593A1040  | 34,000                       | 1.000000   | 19.860000  | 675,240.00                                 | 675,240.00   | (9,520.00)               | 30.000000  | 1                                | (77.56)                   | (313.38)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (9,833.38)                       |
| <b>WUXI APPTec CO., LTD. CMN CLASS H</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2359.HK   | 500                          | HKD  | 52.200000  | 26,575.00                                  | 26,100.00  |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,163.10)                       |
| CNE100003F19  | 500                          | 1.000000   | 56.500000  | 28,250.00                                  | 28,250.00  | (2,150.00)               | 30.000000  | 1                                | (3.24)                    | (13.10)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,163.10)                       |
| <b>YUE YUEN INDUSTRIAL HLDG CMN</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0551.HK   | 16,500                       | HKD  | 16.540000  | 259,470.00                                 | 272,910.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (13,705.33)                      |
| BMG988031446  | 15,500                       | 1.000000   | 17.363043  | 269,700.00                                 | 286,490.21   | (13,580.21)              | 30.000000  | 1                                | (30.93)                   | (125.12)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (13,705.33)                      |
| <b>ZTE CORPORATION CMN CLASS H</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0763.HK   | 400                          | HKD  | 22.050000  | 9,180.00                                   | 8,820.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (924.52)                         |
| CNE1000004Y2  | 400                          | 1.000000   | 24.350000  | 9,740.00                                   | 9,740.00   | (920.00)                 | 30.000000  | 1                                | (1.12)                    | (4.52)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (924.52)                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                        | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued  | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|-------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| <b>HKD (Cont.)</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| <b>Long (Cont.)</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| <b>ZTO EXPRESS (CAYMAN) INC. CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 2057.HK  | 1,350                        | HKD  | 149.700000   | 202,635.00                                 | 202,095.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | (2,254.81)                       |
| KYG9897K1058   | 1,350                        | 1.000000   | 151.300000   | 204,255.00                                 | 204,255.00   | (2,160.00)               | 30.000000  | 1                                | (23.48)                   | (94.81)                   | 100.00     | 0.00              | 0.00                                      | 0.00                                     | (2,254.81)                       |
| <b>TOTAL Long</b>  |                              |  |  | <b>78,359,261.00</b>                       | <b>77,798,699.00</b>                                     |                          |  |                                  | <b>(9,223.97)</b>         | <b>(38,449.50)</b>        |            | <b>104,095.50</b> | <b>(192,327.76)</b>                       | <b>0.00</b>                              | <b>(1,591,950.73)</b>            |
|  |                              |  |  | <b>80,344,004.45</b>                       | <b>79,263,967.97</b>                                     | <b>(1,465,268.97)</b>    |  |                                  |                           |                           |            |                   | <b>(5,772.39)</b>                         | <b>0.00</b>                              | <b>(1,592,305.15)</b>            |
| <b>Short</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| <b>AKESO INC CMN</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 9926.HK  | (14,000)                     | HKD  | 59.350000  | (820,400.00)                               | (830,900.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 19,151.17                        |
| KYG0146B1032   | (14,000)                     | 1.000000   | 60.700000  | (849,800.00)                               | (849,800.00)   | 18,900.00                | (125.000000)   | 1                                | 62.65                     | 251.17                    | 100.00     | 0.00              | 0.00                                      | 0.00                                     | 19,151.17                        |
| <b>ALIBABA GROUP HOLDING LIMITED CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 9988.HK  | (81,200)                     | HKD  | 82.150000  | 0.00                                       | (6,670,580.00)   |                          | 3.567630   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 20,141.16                        |
| KYG017191142   | 0                            | 1.000000   | 82.398044  | 0.00                                       | (6,690,721.16)   | 20,141.16                | (30.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00              | 0.00                                      | 0.00                                     | 20,141.16                        |
| <b>ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 0241.HK  | (140,000)                    | HKD  | 3.190000   | (285,200.90)                               | (446,600.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 4,849.91                         |
| BMG0171K1018   | (88,000)                     | 1.000000   | 3.224508   | (285,200.90)                               | (451,431.18)   | 4,831.18                 | (150.000000)   | 1                                | 18.74                     | 18.74                     | 100.00     | 0.00              | 0.00                                      | 0.00                                     | 4,849.91                         |
| <b>ALIBABA PICTURES GROUP LIMITED CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 1060.HK  | (1,360,000)                  | HKD  | 0.465000   | (511,500.00)                               | (632,400.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 10,669.06                        |
| BMG0171W1055   | (1,100,000)                  | 1.000000   | 0.472714   | (522,041.42)                               | (642,890.73)   | 10,490.73                | (30.000000)  | 1                                | 51.54                     | 178.33                    | 100.00     | 0.00              | 0.00                                      | 0.00                                     | 10,669.06                        |
| <b>BAIDU, INC. CMN</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 9888.HK  | (5,850)                      | HKD  | 80.750000  | (472,680.00)                               | (472,387.50)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 11,600.38                        |
| KYG070341048   | (5,850)                      | 1.000000   | 82.700000  | (483,795.00)                               | (483,795.00)   | 11,407.50                | (30.000000)  | 1                                | 47.78                     | 192.88                    | 100.00     | 0.00              | 0.00                                      | 0.00                                     | 11,600.38                        |
| <b>BANK OF COMMUNICATIONS - HK BR CLASS H</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 3328.HK  | (52,000)                     | HKD  | 6.280000   | (321,360.00)                               | (326,560.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 5,852.46                         |
| CNE100000205   | (52,000)                     | 1.000000   | 6.390000   | (332,280.00)                               | (332,280.00)   | 5,720.00                 | (30.000000)  | 1                                | 32.84                     | 132.46                    | 100.00     | 0.00              | 0.00                                      | 0.00                                     | 5,852.46                         |
| <b>BUDWEISER BREWING COMPANY APAC LIMITED CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 1876.HK  | (23,600)                     | HKD  | 7.010000   | (171,430.62)                               | (165,436.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 6,011.52                         |
| KYG1674K1013   | (23,600)                     | 1.000000   | 7.264009   | (171,430.62)                               | (171,430.62)   | 5,994.62                 | (30.000000)  | 1                                | 16.90                     | 16.90                     | 100.00     | 0.00              | 0.00                                      | 0.00                                     | 6,011.52                         |
| <b>CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 0998.HK  | (189,000)                    | HKD  | 5.260000   | (992,250.00)                               | (994,140.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 21,194.62                        |
| CNE1000001Q4   | (189,000)                    | 1.000000   | 5.370000   | (1,014,930.00)                             | (1,014,930.00)   | 20,790.00                | (30.000000)  | 1                                | 100.23                    | 404.62                    | 100.00     | 0.00              | 0.00                                      | 0.00                                     | 21,194.62                        |
| <b>CHINA GAS HOLDINGS LIMITED CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 0384.HK  | (18,200)                     | HKD  | 6.420000   | (109,919.91)                               | (116,844.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 919.04                           |
| BMG2109G1033   | (16,600)                     | 1.000000   | 6.619902   | (109,919.91)                               | (120,482.21)   | 3,638.21                 | (30.000000)  | 1                                | 10.83                     | 10.83                     | 100.00     | (2,730.00)        | 0.00                                      | 0.00                                     | 936.21                           |
| <b>CHINA HONGQIAO GROUP LIMITED CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                   |   |  |                                  |
| 1378.HK  | (43,500)                     | HKD  | 11.100000  | (495,030.00)                               | (482,850.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                   | 0.00                                      | 0.00                                     | 28,913.98                        |
| KYG211501005   | (43,500)                     | 1.000000   | 11.760000  | (511,560.00)                               | (511,560.00)   | 28,710.00                | (30.000000)  | 1                                | 50.56                     | 203.98                    | 100.00     | 0.00              | 0.00                                      | 0.00                                     | 28,913.98                        |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                              | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HKD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1988.HK  | (458,000)                    | HKD  | 3.450000   | (1,543,460.00)                             | (1,580,100.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,951.92)                       |
| CNE100000HF9   | (458,000)                    | 1.000000   | 3.440000   | (1,575,520.00)                             | (1,575,520.00)   | (4,580.00)               | (30.000000)  | 1                                | 155.56                    | 628.08                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3,951.92)                       |
| <b>CHINA OILFIELD SERVICES LIMITED CMN CLASS H</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2883.HK  | (56,000)                     | HKD  | 7.460000   | (392,560.00)                               | (417,760.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (23,362.89)                      |
| CNE1000002P4   | (56,000)                     | 1.000000   | 7.040000   | (394,240.00)                               | (394,240.00)   | (23,520.00)              | (30.000000)  | 1                                | 38.87                     | 157.11                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (23,362.89)                      |
| <b>CHINA OVERSEAS LAND LTD (ORD) CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0688.HK  | (21,000)                     | HKD  | 12.320000  | (214,579.09)                               | (258,720.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,186.57)                       |
| HK0688002218   | (17,500)                     | 1.000000   | 12.262489  | (214,579.09)                               | (257,512.28)   | (1,207.72)               | (30.000000)  | 1                                | 21.15                     | 21.15                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,186.57)                       |
| <b>CHINA POWER INTL DEV LTD CMN</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2380.HK  | (535,000)                    | HKD  | 2.990000   | (1,400,331.25)                             | (1,599,650.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 31,261.12                        |
| HK2380027329   | (458,000)                    | 1.000000   | 3.048174   | (1,400,331.25)                             | (1,630,773.09)   | 31,123.09                | (30.000000)  | 1                                | 138.03                    | 138.03                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 31,261.12                        |
| <b>CHINA RAILWAY GROUP LIMITED CMN CLASS H</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0390.HK  | (28,000)                     | HKD  | 3.780000   | (107,240.00)                               | (105,840.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,084.22                         |
| CNE1000007Z2   | (28,000)                     | 1.000000   | 3.960000   | (110,880.00)                               | (110,880.00)   | 5,040.00                 | (30.000000)  | 1                                | 10.96                     | 44.22                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 5,084.22                         |
| <b>CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0291.HK  | (31,000)                     | HKD  | 23.150000  | (751,750.00)                               | (717,650.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 47,032.90                        |
| HK0291001490   | (31,000)                     | 1.000000   | 24.664511  | (764,599.85)                               | (764,599.85)   | 46,949.85                | (30.000000)  | 1                                | 75.47                     | 83.05                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 47,032.90                        |
| <b>CHINA RESOURCES LAND LIMITED CMN</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1109.HK  | (9,500)                      | HKD  | 22.150000  | (166,500.00)                               | (210,425.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,556.54                         |
| KYG2108Y1052   | (7,500)                      | 1.000000   | 22.416295  | (168,134.09)                               | (212,954.81)   | 2,529.81                 | (30.000000)  | 1                                | 16.59                     | 26.73                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,556.54                         |
| <b>CHINA RUYI HOLDINGS LTD CMN</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0136.HK  | (3,516,000)                  | HKD  | 2.440000   | (7,989,840.00)                             | (8,579,040.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 41,779.77                        |
| BMG4404N1149   | (3,288,000)                  | 1.000000   | 2.451885   | (8,058,960.10)                             | (8,620,828.50)   | 41,788.50                | (394.343000)   | 1                                | (2.60)                    | (8.72)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 41,776.38                        |
| <b>CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0956.HK  | 0                            | HKD  | 3.650000   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 457.40                                    | 0.00                                     | 470.65                           |
| CNE100000TW9   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | 13.25                     | 100.00     | 0.00             | 13.25                                     | 0.00                                     | 470.65                           |
| <b>CITIC LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0267.HK  | (235,000)                    | HKD  | 8.550000   | (2,761,070.00)                             | (2,009,250.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 50,662.20                                 | 0.00                                     | 206,926.91                       |
| HK0267001375   | (317,000)                    | 1.000000   | 9.210000   | (2,919,570.00)                             | (2,164,350.00)   | 155,100.00               | (30.000000)  | 1                                | 289.09                    | 1,164.71                  | 100.00     | 0.00             | 369.27                                    | 0.00                                     | 206,926.91                       |
| <b>CK ASSET HOLDINGS LIMITED CMN</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1113.HK  | 0                            | HKD  | 31.700000  | (31,504.13)                                | 0.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 158.42                                    | 0.00                                     | 161.52                           |
| KYG2177B1014   | (1,000)                      | 1.000000   | 0.000000   | (31,504.13)                                | 0.00   | 0.00                     | (30.000000)  | 1                                | 3.11                      | 3.11                      | 100.00     | 0.00             | 3.11                                      | 0.00                                     | 161.52                           |
| <b>CLP HOLDINGS LIMITED CMN</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0002.HK  | (5,000)                      | HKD  | 64.250000  | (321,426.54)                               | (321,250.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 208.22                           |
| HK0002007356   | (5,000)                      | 1.000000   | 64.285307  | (321,426.54)                               | (321,426.54)   | 176.54                   | (30.000000)  | 1                                | 31.68                     | 31.68                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 208.22                           |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                        | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HKD (Cont.)</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CONCH CEMENT CO LTD CMN CLASS H</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0914.HK  | (4,000)                      | HKD  | 19.140000  | (76,560.00)                                | (76,560.00)  |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,991.72                         |
| CNE1000001W2   | (4,000)                      | 1.000000   | 19.880000  | (79,520.00)                                | (79,520.00)  | 2,960.00                 | (30.000000)  | 1                                | 7.86                      | 31.72                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,991.72                         |
| <b>COWELL E HOLDINGS INC CMN</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1415.HK  | (24,000)                     | HKD  | 27.250000  | (667,200.00)                               | (654,000.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 24,381.42                        |
| KYG248141163   | (24,000)                     | 1.000000   | 28.300000  | (679,200.00)                               | (679,200.00)   | 25,200.00                | (1,500.000000)                                       | 1                                | (201.66)                  | (818.58)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 24,381.42                        |
| <b>DONGYUE GROUP LTD CMN</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0189.HK  | (64,000)                     | HKD  | 8.190000   | (499,200.00)                               | (524,160.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,046.77)                       |
| KYG2816P1072   | (64,000)                     | 1.000000   | 8.092816   | (517,940.26)                               | (517,940.26)   | (6,219.75)               | (30.000000)  | 1                                | 51.21                     | 172.97                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (6,046.77)                       |
| <b>EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1797.HK  | 0                            | HKD  | 15.680000  | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 2,933.61                                  | 0.00                                     | 2,933.61                         |
| KYG5313A1013   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (19.13)                                   | 0.00                                     | 2,933.61                         |
| <b>EVEREST MEDICINES LIMITED CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1952.HK  | (16,000)                     | HKD  | 52.750000  | (793,600.00)                               | (844,000.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (69,041.71)                      |
| KYG3224E1061   | (16,000)                     | 1.000000   | 48.467619  | (775,481.91)                               | (775,481.91)   | (68,518.09)              | (1,056.250000)                                       | 1                                | (146.84)                  | (523.62)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (69,041.71)                      |
| <b>FLAT GLASS GROUP CO., LTD. CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6865.HK  | (6,000)                      | HKD  | 11.560000  | (65,760.00)                                | (69,360.00)  |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,919.54)                       |
| CNE100002375   | (6,000)                      | 1.000000   | 10.920000  | (65,520.00)                                | (65,520.00)  | (3,840.00)               | (1,500.000000)                                       | 1                                | (20.03)                   | (79.54)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3,919.54)                       |
| <b>GANFENG LITHIUM CO., LTD. CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1772.HK  | (6,000)                      | HKD  | 20.000000  | (119,760.00)                               | (120,000.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 546.47                           |
| CNE1000031W9   | (6,000)                      | 1.000000   | 20.100000  | (120,600.00)                               | (120,600.00)   | 600.00                   | (800.000000)   | 1                                | (13.37)                   | (53.53)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 546.47                           |
| <b>GIANT BIOGENE HOLDING CO., LTD CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2367.HK  | (8,400)                      | HKD  | 46.500000  | (408,240.00)                               | (390,600.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 28,727.12                        |
| KYG3887G1091   | (8,400)                      | 1.000000   | 49.900000  | (419,160.00)                               | (419,160.00)   | 28,560.00                | (30.000000)  | 1                                | 41.41                     | 167.12                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 28,727.12                        |
| <b>HAILILAO INTERNATIONAL HOLDING LTD CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6862.HK  | (20,000)                     | HKD  | 14.940000  | (311,200.00)                               | (298,800.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 19,326.77                        |
| KYG4290A1013   | (20,000)                     | 1.000000   | 15.900000  | (318,000.00)                               | (318,000.00)   | 19,200.00                | (30.000000)  | 1                                | 31.40                     | 126.77                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 19,326.77                        |
| <b>HANG SENG BANK (ORD) CMN</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0011.HK  | (8,200)                      | HKD  | 93.350000  | 0.00                                       | (765,470.00)   |                          | 3.567630   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 9,236.13                         |
| HK0011000095   | 0                            | 1.000000   | 94.476357  | 0.00                                       | (774,706.13)   | 9,236.13                 | (30.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 9,236.13                         |
| <b>HENGAN INTL GROUP CO LTD CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1044.HK  | (24,000)                     | HKD  | 21.350000  | (530,400.00)                               | (512,400.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 26,614.77                        |
| KYG4402L1510   | (24,000)                     | 1.000000   | 22.450000  | (538,800.00)                               | (538,800.00)   | 26,400.00                | (30.000000)  | 1                                | 53.18                     | 214.77                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 26,614.77                        |
| <b>HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0921.HK  | (4,000)                      | HKD  | 26.400000  | (100,200.00)                               | (105,600.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (7,360.89)                       |
| CNE100000353   | (4,000)                      | 1.000000   | 24.550000  | (98,200.00)                                | (98,200.00)  | (7,400.00)               | (30.000000)  | 1                                | 9.66                      | 39.11                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (7,360.89)                       |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                                | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HKD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HUA HONG SEMICONDUCTOR LIMITED CMN</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1347.HK  | (18,000)                     | HKD  | 20.150000  | (363,600.00)                               | (362,700.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 27,086.45                        |
| HK0000218211   | (18,000)                     | 1.000000   | 21.650000  | (389,700.00)                               | (389,700.00)   | 27,000.00                | (194.444400)   | 1                                | 22.25                     | 86.45                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 27,086.45                        |
| <b>HUADIAN POWER INTL CORP LTD CMN CLASS H</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1071.HK  | (68,000)                     | HKD  | 3.780000   | (264,520.00)                               | (257,040.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 14,972.20                        |
| CNE1000003D8   | (68,000)                     | 1.000000   | 4.000000   | (272,000.00)                               | (272,000.00)   | 14,960.00                | (355.147000)   | 1                                | 3.31                      | 12.20                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 14,972.20                        |
| <b>HUANENG POWER INTL INC CMN CLASS H</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0902.HK  | (64,000)                     | HKD  | 4.110000   | (263,680.00)                               | (263,040.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 10,989.24                        |
| CNE1000006Z4   | (64,000)                     | 1.000000   | 4.280000   | (273,920.00)                               | (273,920.00)   | 10,880.00                | (30.000000)  | 1                                | 27.08                     | 109.24                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 10,989.24                        |
| <b>INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1398.HK  | 0                            | HKD  | 4.890000   | (1,813,900.00)                             | 0.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 130,704.06                                | 0.00                                     | 74,338.30                        |
| CNE1000003G1   | (374,000)                    | 1.000000   | 0.000000   | (1,948,540.00)                             | 0.00   | 0.00                     | (30.000000)  | 1                                | 193.18                    | 777.57                    | 100.00     | (57,143.34)      | 777.57                                    | 0.00                                     | 74,532.86                        |
| <b>INNOVENT BIOLOGICS INC CMN</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1801.HK  | (34,000)                     | HKD  | 35.300000  | (1,207,000.00)                             | (1,200,200.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 44,696.18                        |
| KYG4818G1010   | (34,000)                     | 1.000000   | 36.600000  | (1,244,400.00)                             | (1,244,400.00)   | 44,200.00                | (30.000000)  | 1                                | 122.97                    | 496.18                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 44,696.18                        |
| <b>JD HEALTH INTERNATIONAL INC. CMN</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6618.HK  | (36,150)                     | HKD  | 27.300000  | (954,360.00)                               | (986,895.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 29,325.29                        |
| KYG5074A1004   | (36,150)                     | 1.000000   | 28.100000  | (1,015,815.00)                             | (1,015,815.00)   | 28,920.00                | (30.000000)  | 1                                | 100.63                    | 405.29                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 29,325.29                        |
| <b>KINGSOFT CLOUD HOLDINGS LTD CMN</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3896.HK  | (118,000)                    | HKD  | 5.560000   | (537,600.00)                               | (656,080.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 38,925.75                        |
| KYG5264S1012   | (96,000)                     | 1.000000   | 5.891668   | (566,523.07)                               | (695,216.81)   | 39,136.81                | (806.770800)   | 1                                | (58.33)                   | (211.06)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 38,924.36                        |
| <b>NEW ORIENTAL EDUCATION &amp; TECHNOLOGY GROUP INC. CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9901.HK  | (18,000)                     | HKD  | 48.600000  | (586,800.00)                               | (874,800.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (471.81)                         |
| KYG6470A1168   | (12,000)                     | 1.000000   | 48.560784  | (587,400.00)                               | (874,094.12)   | (705.88)                 | (30.000000)  | 1                                | 57.91                     | 234.07                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (471.81)                         |
| <b>PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1833.HK  | (100,977)                    | HKD  | 6.260000   | (528,040.00)                               | (538,360.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (88,640.07)                      |
| KYG711391022   | (100,977)                    | 1.000000   | 5.280410   | (533,200.00)                               | (533,200.00)   | (5,160.00)               | (1,329.651100)                                       | 1                                | (135.42)                  | (545.07)                  | 100.00     | (82,935.00)      | 0.00                                      | 0.00                                     | (88,357.70)                      |
| <b>POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1658.HK  | (112,000)                    | HKD  | 4.520000   | (505,120.00)                               | (506,240.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,924.44                         |
| CNE1000029W3   | (112,000)                    | 1.000000   | 4.580000   | (512,960.00)                               | (512,960.00)   | 6,720.00                 | (30.000000)  | 1                                | 50.63                     | 204.44                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,924.44                         |
| <b>SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1385.HK  | 0                            | HKD  | 14.040000  | (28,640.00)                                | 0.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 1,601.16                                  | 0.00                                     | 1,578.92                         |
| CNE100000510   | (2,000)                      | 1.000000   | 0.000000   | (30,240.00)                                | 0.00   | 0.00                     | (1,075.000000)                                       | 1                                | (5.21)                    | (22.24)                   | 100.00     | 0.00             | (22.24)                                   | 0.00                                     | 1,578.92                         |
| <b>SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2252.HK  | (22,000)                     | HKD  | 9.890000   | (187,400.00)                               | (217,580.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (9,751.02)                       |
| CNE100004QP1   | (20,000)                     | 1.000000   | 9.471940   | (189,914.92)                               | (208,382.69)   | (9,197.31)               | (3,310.000000)                                       | 1                                | (149.66)                  | (553.71)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (9,751.02)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN               | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HKD (Cont.)</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SHENZHOU INTL GROUP LTD CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2313.HK   | (8,000)                      | HKD  | 61.200000  | (492,400.00)                               | (489,600.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,597.60                         |
| KYG8087W1015                                    | (8,000)                      | 1.000000   | 62.000000  | (496,000.00)                               | (496,000.00)   | 6,400.00                 | (30.000000)  | 1                                | 48.92                     | 197.60                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,597.60                         |
| <b>SUNNY OPTICAL TECH GROUP CO LT*D CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2382.HK   | (5,000)                      | HKD  | 66.650000  | (329,250.00)                               | (333,250.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 11,137.30                        |
| KYG8586D1097                                    | (5,000)                      | 1.000000   | 68.850000  | (344,250.00)                               | (344,250.00)   | 11,000.00                | (30.000000)  | 1                                | 34.06                     | 137.30                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 11,137.30                        |
| <b>TONGCHENG TRAVEL HOLDINGS LIMITED CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0780.HK   | (16,000)                     | HKD  | 18.200000  | (283,840.00)                               | (291,200.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 116.10                           |
| KYG8918W1069                                    | (16,000)                     | 1.000000   | 18.200000  | (291,200.00)                               | (291,200.00)   | 0.00                     | (30.000000)  | 1                                | 28.76                     | 116.10                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 116.10                           |
| <b>UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 0220.HK   | (66,000)                     | HKD  | 7.530000   | (516,120.00)                               | (496,980.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 18,685.40                        |
| KYG9222R1065                                    | (66,000)                     | 1.000000   | 7.810000   | (515,460.00)                               | (515,460.00)   | 18,480.00                | (30.000000)  | 1                                | 50.80                     | 205.40                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 18,685.40                        |
| <b>VOBILE GROUP LIMITED CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3738.HK   | (116,000)                    | HKD  | 3.570000   | (228,302.86)                               | (414,120.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,547.58)                       |
| KYG9390R1103                                    | (64,000)                     | 1.000000   | 3.548650   | (228,302.86)                               | (411,643.42)   | (2,476.58)               | (1,525.000000)                                       | 1                                | (71.01)                   | (71.01)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (2,547.58)                       |
| <b>WEIMOB INC CMN</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2013.HK   | (359,000)                    | HKD  | 3.050000   | (1,188,290.00)                             | (1,094,950.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 76,605.29                        |
| KYG9T20A1060                                    | (359,000)                    | 1.000000   | 3.270000   | (1,173,930.00)                             | (1,173,930.00)   | 78,980.00                | (2,232.660100)                                       | 1                                | (601.50)                  | (2,374.71)                | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 76,605.29                        |
| <b>WEST CHINA CEMENT LIMITED CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2233.HK   | (88,000)                     | HKD  | 1.580000   | (139,040.00)                               | (139,040.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 44.74                            |
| JE00B3MW7P88                                    | (88,000)                     | 1.000000   | 1.580000   | (139,040.00)                               | (139,040.00)   | 0.00                     | (100.000000)   | 1                                | 11.04                     | 44.74                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 44.74                            |
| <b>WUXI BIOLOGICS (CAYMAN) INC. CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2269.HK   | 0                            | HKD  | 16.600000  | (67,280.00)                                | 0.00   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 2,776.30                                  | 0.00                                     | 2,804.31                         |
| KYG970081173                                    | (4,000)                      | 1.000000   | 0.000000   | (70,240.00)                                | 0.00   | 0.00                     | (30.000000)  | 1                                | 6.95                      | 28.01                     | 100.00     | 0.00             | 34.32                                     | 0.00                                     | 2,804.31                         |
| <b>XD INC CMN</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2400.HK   | (22,600)                     | HKD  | 24.250000  | (543,530.00)                               | (548,050.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 20,460.60                        |
| KYG9830N1097                                    | (22,600)                     | 1.000000   | 25.150000  | (568,390.00)                               | (568,390.00)   | 20,340.00                | (202.212300)   | 1                                | 30.59                     | 120.60                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 20,460.60                        |
| <b>XIAOMI CORPORATION CMN CLASS B</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1810.HK   | (10,000)                     | HKD  | 36.300000  | (340,000.00)                               | (363,000.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (17,862.48)                      |
| KYG9830T1067                                    | (10,000)                     | 1.000000   | 34.500000  | (345,000.00)                               | (345,000.00)   | (18,000.00)              | (30.000000)  | 1                                | 34.05                     | 137.52                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (17,862.48)                      |
| <b>YANKUANG ENERGY GROUP CO LTD CMN CLASS H</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1171.HK   | (650,000)                    | HKD  | 8.730000   | (5,668,000.00)                             | (5,674,500.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 143,547.34                       |
| CNE1000004Q8                                    | (650,000)                    | 1.000000   | 8.950000   | (5,817,500.00)                             | (5,817,500.00)   | 143,000.00               | (309.753800)   | 1                                | 140.24                    | 547.34                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 143,547.34                       |
| <b>ZAI LAB LIMITED CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9688.HK   | (6,000)                      | HKD  | 19.380000  | (117,240.00)                               | (116,280.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 9,170.04                         |
| KYG9887T1168                                    | (6,000)                      | 1.000000   | 20.900000  | (125,400.00)                               | (125,400.00)   | 9,120.00                 | (30.000000)  | 1                                | 12.43                     | 50.04                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 9,170.04                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued    | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|---------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| <b>HKD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| <b>ZJLD GROUP INC. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 6979.HK   | (151,800)                    | HKD  | 6.220000   | (1,039,830.00)                             | (944,196.00)   |                          | 3.897830   | ACT/365                          |                           |                           |            |                     | 0.00                                      | 0.00                                     | 85,474.33                        |
| KYG989BA1027  | (151,800)                    | 1.000000   | 6.790000   | (1,030,722.00)                             | (1,030,722.00)   | 86,526.00                | (1,321.739100)                                       | 1                                | (266.47)                  | (1,051.67)                | 100.00     | 0.00                | 0.00                                      | 0.00                                     | 85,474.33                        |
| <b>ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 1157.HK   | (10,000)                     | HKD  | 5.490000   | (55,600.00)                                | (54,900.00)  |                          | 3.897830   | ACT/365                          |                           |                           |            |                     | 0.00                                      | 0.00                                     | 2,101.51                         |
| CNE100000X85  | (10,000)                     | 1.000000   | 5.700000   | (57,000.00)                                | (57,000.00)  | 2,100.00                 | (375.000000)   | 1                                | 0.37                      | 1.51                      | 100.00     | 0.00                | 0.00                                      | 0.00                                     | 2,101.51                         |
| <b>TOTAL Short</b>  |                              |  |  | <b>(41,681,535.30)</b>                     | <b>(48,122,333.50)</b>                                   |                          |  |                                  | <b>671.38</b>             | <b>2,071.66</b>           |            | <b>(142,808.34)</b> | <b>189,293.15</b>                         | <b>0.00</b>                              | <b>970,981.27</b>                |
|   |                              |  |  | <b>(42,620,172.92)</b>                     | <b>(49,044,758.29)</b>                                   | <b>922,424.79</b>        |  |                                  |                           |                           |            | <b>(142,808.34)</b> | <b>1,156.16</b>                           | <b>0.00</b>                              | <b>971,470.58</b>                |
| <b>TOTAL HKD</b>  |                              |  |  | <b>36,677,725.70</b>                       | <b>29,676,365.50</b>                                     |                          |  |                                  | <b>(8,552.59)</b>         | <b>(36,377.84)</b>        |            | <b>(38,712.83)</b>  | <b>(3,034.61)</b>                         | <b>0.00</b>                              | <b>(620,969.46)</b>              |
|   |                              |  |  | <b>37,723,831.53</b>                       | <b>30,219,209.68</b>                                     | <b>(542,844.18)</b>      |  |                                  |                           |                           |            | <b>(38,712.83)</b>  | <b>(4,616.24)</b>                         | <b>0.00</b>                              | <b>(620,834.57)</b>              |
| <b>JPY</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| <b>Long</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| <b>ADVANTEST CORP CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 6857.T  | 0                            | JPY  | 9,302.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                     | 319,361.68                                | 0.00                                     | 319,144.48                       |
| JP3122400009  | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (217.21)                  | 90.00      | 0.00                | (217.21)                                  | 0.00                                     | 319,144.48                       |
| <b>AEON MALL CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 8905.T  | 0                            | JPY  | 2,015.500000                                       | 1,218,600.00                               | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                     | 73,154.68                                 | 0.00                                     | 65,821.73                        |
| JP3131430005  | 600                          | 1.000000   | 0.000000   | 1,201,778.11                               | 0.00   | 0.00                     | 25.000000  | 1                                | (15.82)                   | (7,332.95)                | 90.00      | 0.00                | (7,332.95)                                | 0.00                                     | 65,821.73                        |
| <b>AICA KOGYO CO., LTD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 4206.T  | 0                            | JPY  | 3,264.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                     | (16,248.33)                               | 0.00                                     | (16,747.60)                      |
| JP3100800006  | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (499.26)                  | 90.00      | 0.00                | (499.26)                                  | 0.00                                     | (16,747.60)                      |
| <b>AIR WATER CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 4088.T  | 28,800                       | JPY  | 1,913.500000                                       | 56,566,250.00                              | 55,108,800.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                     | 1,753,507.74                              | 0.00                                     | 1,644,341.15                     |
| JP3160670000  | 29,500                       | 1.000000   | 1,916.500000                                       | 54,789,192.61                              | 55,195,200.00  | (86,400.00)              | 25.000000  | 1                                | (728.18)                  | (22,766.59)               | 90.00      | 0.00                | (679.11)                                  | 0.00                                     | 1,644,341.15                     |
| <b>AJINOMOTO CO., INC. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 2802.T  | 2,100                        | JPY  | 6,365.000000                                       | 6,447,000.00                               | 13,366,500.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                     | 261,018.54                                | 0.00                                     | 148,370.53                       |
| JP3119600009  | 1,000                        | 1.000000   | 6,418.074599                                       | 6,369,513.99                               | 13,477,956.66  | (111,456.66)             | 25.000000  | 1                                | (83.77)                   | (1,191.35)                | 90.00      | 0.00                | (473.47)                                  | 0.00                                     | 148,370.53                       |
| <b>ASAHI KASEI CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 3407.T  | 7,800                        | JPY  | 1,082.500000                                       | 19,236,800.00                              | 8,443,500.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                     | 790,584.22                                | 0.00                                     | 689,690.50                       |
| JP3111200006  | 17,600                       | 1.000000   | 1,092.500000                                       | 19,125,207.34                              | 8,521,500.00   | (78,000.00)              | 25.000000  | 1                                | (250.70)                  | (22,893.72)               | 90.00      | 0.00                | (20,299.60)                               | 0.00                                     | 689,690.50                       |
| <b>BAYCURRENT CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 6532.T  | 8,900                        | JPY  | 5,386.000000                                       | 34,182,400.00                              | 47,935,400.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                     | (600,949.73)                              | 0.00                                     | (312,596.57)                     |
| JP3835250006  | 6,400                        | 1.000000   | 5,351.953138                                       | 34,725,539.23                              | 47,632,382.93  | 303,017.07               | 25.000000  | 1                                | (450.09)                  | (14,663.91)               | 90.00      | 0.00                | (57.53)                                   | 0.00                                     | (312,596.57)                     |
| <b>CENTRAL JAPAN RAILWAY COMPANY CMN</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                     |   |  |                                  |
| 9022.T  | 47,600                       | JPY  | 2,929.000000                                       | 144,147,600.00                             | 139,420,400.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                     | (4,004,166.00)                            | 1,350.00                                 | (5,783,377.36)                   |
| JP3566800003  | 48,600                       | 1.000000   | 2,965.000000                                       | 146,472,535.79                             | 141,134,000.00   | (1,713,600.00)           | 25.000000  | 1                                | (1,898.25)                | (66,961.36)               | 90.00      | 1,350.00            | (18,730.65)                               | 0.00                                     | (5,783,377.35)                   |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN        | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CHIBA BANK LTD CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8331.T                                   | 0                            | JPY  | 1,223.500000                                       | 1,712,900.00                               | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 13,968.75                                 | 3,240.00                                 | 16,898.66                        |
| JP3511800009                             | 1,400                        | 1.000000   | 0.000000   | 1,694,043.44                               | 0.00   | 0.00                     | 25.000000  | 1                                | (22.27)                   | (310.09)                  | 90.00      | 3,240.00         | (332.46)                                  | 0.00                                     | 16,898.66                        |
| <b>CHUGAI PHARMACEUTICAL LTD CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4519.T                                   | 0                            | JPY  | 6,847.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 263,510.41                                | 0.00                                     | 263,422.89                       |
| JP3519400000                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (87.52)                   | 90.00      | 0.00             | (87.52)                                   | 0.00                                     | 263,422.89                       |
| <b>CONCORDIA FINANCIAL GROUP CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7186.T                                   | 7,400                        | JPY  | 870.200000   | 11,141,120.00                              | 6,439,480.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 12,723.17                                 | 2,340.00                                 | 7,229.24                         |
| JP3305990008                             | 12,800                       | 1.000000   | 871.100000   | 11,115,662.47                              | 6,446,140.00   | (6,660.00)               | 25.000000  | 1                                | (145.44)                  | (1,173.93)                | 90.00      | 2,340.00         | (856.68)                                  | 0.00                                     | 7,229.24                         |
| <b>DAI NIPPON PRINTING CO., LTD. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7912.T                                   | 0                            | JPY  | 2,236.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (183,494.90)                              | 0.00                                     | (193,808.62)                     |
| JP3493800001                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (10,313.72)               | 90.00      | 0.00             | (10,313.72)                               | 0.00                                     | (193,808.62)                     |
| <b>DAI-ICHI LIFE HOLDINGS CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8750.T                                   | 0                            | JPY  | 4,233.000000                                       | 857,600.00                                 | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 7,390.00                                  | 126,270.00                               | 133,538.27                       |
| JP3476480003                             | 200                          | 1.000000   | 0.000000   | 842,454.76                                 | 0.00   | 0.00                     | 25.000000  | 1                                | (11.11)                   | (121.73)                  | 90.00      | 126,270.00       | (132.80)                                  | 0.00                                     | 133,538.33                       |
| <b>DAICEL CORPORATION CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4202.T                                   | 0                            | JPY  | 1,371.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 268,600.39                                | 0.00                                     | 267,149.76                       |
| JP3485800001                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1,450.63)                | 90.00      | 0.00             | (1,450.63)                                | 0.00                                     | 267,149.76                       |
| <b>DAIKIN INDUSTRIES CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6367.T                                   | 0                            | JPY  | 18,805.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (87,425.97)                               | 0.00                                     | (87,930.23)                      |
| JP3481800005                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (504.26)                  | 90.00      | 0.00             | (504.26)                                  | 0.00                                     | (87,930.23)                      |
| <b>DAIWA SECURITIES CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8601.T                                   | 22,100                       | JPY  | 1,049.000000                                       | 34,998,300.00                              | 23,182,900.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,853,340.06                              | 0.00                                     | 1,856,983.21                     |
| JP3502200003                             | 33,300                       | 1.000000   | 1,048.000000                                       | 33,483,150.00                              | 23,160,800.00  | 22,100.00                | 25.000000  | 1                                | (447.95)                  | (18,456.84)               | 90.00      | 0.00             | (8,299.50)                                | 0.00                                     | 1,856,983.21                     |
| <b>DAIWABO CO LTD CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3107.T                                   | 0                            | JPY  | 3,025.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 36,450.00                                | 36,450.00                        |
| JP3505400006                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 36,450.00        | 0.00                                      | 0.00                                     | 36,450.02                        |
| <b>DISCO CORP. CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6146.T                                   | 0                            | JPY  | 43,180.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (53,112.43)                               | 0.00                                     | (55,281.48)                      |
| JP3548600000                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (2,169.05)                | 90.00      | 0.00             | (2,169.05)                                | 0.00                                     | (55,281.48)                      |
| <b>EAST JAPAN RAILWAY CO CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9020.T                                   | 0                            | JPY  | 2,767.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (3,733.30)                                | 0.00                                     | (3,784.88)                       |
| JP3783600004                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (51.58)                   | 90.00      | 0.00             | (51.58)                                   | 0.00                                     | (3,784.88)                       |
| <b>EBARA CORPORATION CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6361.T                                   | 0                            | JPY  | 2,601.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 840,414.29                                | 0.00                                     | 839,527.27                       |
| JP3166000004                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (887.03)                  | 90.00      | 0.00             | (887.03)                                  | 0.00                                     | 839,527.27                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN        | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>FANUC CORP. CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6954.T                                   | 0                            | JPY  | 4,087.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 831,547.70                                | 0.00                                     | 825,875.01                       |
| JP3802400006                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (5,672.69)                | 90.00      | 0.00             | (5,672.69)                                | 0.00                                     | 825,875.01                       |
| <b>FP PARTNER INC. CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7388.T                                   | 1,300                        | JPY  | 2,080.000000                                       | 2,674,100.00                               | 2,704,000.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (132,382.49)                              | 0.00                                     | (104,369.76)                     |
| JP3167010002                             | 1,300                        | 1.000000   | 2,058.000000                                       | 2,807,782.49                               | 2,675,400.00   | 28,600.00                | 25.000000  | 1                                | (35.78)                   | (587.26)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (104,369.76)                     |
| <b>FUJI ELECTRIC CO LTD CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6504.T                                   | 0                            | JPY  | 8,445.000000                                       | 3,476,000.00                               | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 243,643.76                                | 0.00                                     | 242,514.93                       |
| JP3820000002                             | 400                          | 1.000000   | 0.000000   | 3,385,505.76                               | 0.00   | 0.00                     | 25.000000  | 1                                | (44.86)                   | (1,128.83)                | 90.00      | 0.00             | (1,128.83)                                | 0.00                                     | 242,514.93                       |
| <b>FUJIFILM HOLDINGS CORPORATION CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4901.T                                   | 52,400                       | JPY  | 3,277.000000                                       | 177,329,100.00                             | 171,714,800.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 5,185,313.89                              | 135,000.00                               | 3,614,097.25                     |
| JP3814000000                             | 53,300                       | 1.000000   | 3,309.000000                                       | 173,467,726.35                             | 173,391,600.00   | (1,676,800.00)           | 25.000000  | 1                                | (2,293.41)                | (29,416.64)               | 90.00      | 135,000.00       | (4,746.32)                                | 0.00                                     | 3,614,097.32                     |
| <b>FUJIKURA LTD. CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5803.T                                   | 0                            | JPY  | 6,608.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 2,503,237.04                              | 0.00                                     | 2,502,199.05                     |
| JP3811000003                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1,037.99)                | 90.00      | 0.00             | (1,037.99)                                | 0.00                                     | 2,502,199.05                     |
| <b>FUKUOKA FINANCIAL GROUP CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8354.T                                   | 2,900                        | JPY  | 3,959.000000                                       | 14,245,200.00                              | 11,481,100.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 76,301.83                                 | 0.00                                     | 114,582.82                       |
| JP3805010000                             | 3,600                        | 1.000000   | 3,945.000000                                       | 14,129,918.38                              | 11,440,500.00  | 40,600.00                | 25.000000  | 1                                | (185.45)                  | (2,319.01)                | 90.00      | 0.00             | (578.71)                                  | 0.00                                     | 114,582.82                       |
| <b>GMO PAYMENT GATEWAY, INC. CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3769.T                                   | 1,500                        | JPY  | 7,708.000000                                       | 11,204,200.00                              | 11,562,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 200,625.77                                | 0.00                                     | (202,452.91)                     |
| JP3385890003                             | 1,400                        | 1.000000   | 7,974.368091                                       | 11,098,662.62                              | 11,961,552.14  | (399,552.14)             | 25.000000  | 1                                | (145.77)                  | (3,526.54)                | 90.00      | 0.00             | (190.05)                                  | 0.00                                     | (202,452.91)                     |
| <b>HIKARI TSUSHIN, INC. CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9435.T                                   | 1,800                        | JPY  | 33,650.000000                                      | 60,078,000.00                              | 60,570,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,163,100.53                              | 0.00                                     | 841,226.61                       |
| JP3783420007                             | 1,700                        | 1.000000   | 34,509.015278                                      | 56,452,899.47                              | 62,116,227.50  | (1,546,227.50)           | 25.000000  | 1                                | (762.58)                  | (21,976.42)               | 90.00      | 246,330.00       | 0.00                                      | 0.00                                     | 841,131.30                       |
| <b>HITACHI CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6501.T                                   | 14,300                       | JPY  | 3,971.000000                                       | 52,852,800.00                              | 56,785,300.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,014,582.97                              | 0.00                                     | 1,440,486.16                     |
| JP3788600009                             | 13,200                       | 1.000000   | 3,940.432494                                       | 51,312,651.77                              | 56,348,184.67  | 437,115.33               | 25.000000  | 1                                | (681.13)                  | (11,212.15)               | 90.00      | 0.00             | (2,704.61)                                | 0.00                                     | 1,440,486.16                     |
| <b>HULIC CO., LTD. CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3003.T                                   | 0                            | JPY  | 1,376.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 228,724.18                                | 0.00                                     | 228,547.43                       |
| JP3360800001                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (176.75)                  | 90.00      | 0.00             | (176.75)                                  | 0.00                                     | 228,547.43                       |
| <b>IBIDEN CO LTD CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4062.T                                   | 0                            | JPY  | 4,844.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 385,295.34                                | 0.00                                     | 383,677.51                       |
| JP3148800000                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1,617.83)                | 90.00      | 0.00             | (1,617.83)                                | 0.00                                     | 383,677.51                       |
| <b>IHI CORPORATION CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7013.T                                   | 0                            | JPY  | 8,801.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 1,069,524.44                              | 0.00                                     | 1,069,122.08                     |
| JP3134800006                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (402.35)                  | 90.00      | 0.00             | (402.35)                                  | 0.00                                     | 1,069,122.08                     |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN            | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>INPEX CMN</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1605.T                                       | 23,400                       | JPY  | 2,004.500000                                       | 22,580,250.00                              | 46,905,300.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (441,604.65)                              | 0.00                                     | 469,288.20                       |
| JP3294460005                                 | 11,500                       | 1.000000   | 1,984.110888                                       | 22,732,494.41                              | 46,428,194.79  | 477,105.21               | 25.000000  | 1                                | (296.04)                  | (15,132.36)               | 90.00      | 448,920.00       | (8,229.11)                                | 0.00                                     | 469,114.51                       |
| <b>ITOCHU CORPORATION CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8001.T                                       | 0                            | JPY  | 7,797.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 108,000.00                               | 108,000.00                       |
| JP3143600009                                 | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 108,000.00       | 0.00                                      | 0.00                                     | 108,000.06                       |
| <b>JAPAN EXCHANGE GROUP CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8697.T                                       | 76,300                       | JPY  | 1,753.500000                                       | 136,838,000.00                             | 133,792,050.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 18,759.11                                 | 0.00                                     | (1,295,002.34)                   |
| JP3183200009                                 | 76,000                       | 1.000000   | 1,770.000000                                       | 136,629,381.06                             | 135,051,000.00   | (1,258,950.00)           | 25.000000  | 1                                | (1,786.97)                | (54,811.45)               | 90.00      | 0.00             | (4,965.05)                                | 0.00                                     | (1,295,002.34)                   |
| <b>JAPAN POST BANK CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7182.T                                       | 34,200                       | JPY  | 1,505.000000                                       | 62,150,400.00                              | 51,471,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 3,181,550.36                              | 0.00                                     | 3,530,917.69                     |
| JP3946750001                                 | 41,600                       | 1.000000   | 1,494.500000                                       | 61,142,674.02                              | 51,111,900.00  | 359,100.00               | 25.000000  | 1                                | (805.94)                  | (9,732.67)                | 90.00      | 0.00             | (6,424.80)                                | 0.00                                     | 3,530,917.69                     |
| <b>JAPAN POST HOLDINGS CO. LTD. CMN</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6178.T                                       | 94,800                       | JPY  | 1,509.000000                                       | 114,077,700.00                             | 143,053,200.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (223,223.99)                              | 78,750.00                                | 1,573,277.80                     |
| JP3752900005                                 | 75,900                       | 1.000000   | 1,490.737614                                       | 113,254,661.07                             | 141,321,925.84   | 1,731,274.16             | 25.000000  | 1                                | (1,485.71)                | (13,522.37)               | 90.00      | 78,750.00        | 0.00                                      | 0.00                                     | 1,573,277.84                     |
| <b>JAPAN POST INSURANCE CO., LTD CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7181.T                                       | 13,700                       | JPY  | 2,928.500000                                       | 39,082,050.00                              | 40,120,450.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (844,967.86)                              | 9,360.00                                 | (557,001.10)                     |
| JP3233250004                                 | 13,300                       | 1.000000   | 2,907.469051                                       | 39,508,067.86                              | 39,832,325.99  | 288,124.01               | 25.000000  | 1                                | (513.39)                  | (9,517.25)                | 90.00      | 9,360.00         | 0.00                                      | 0.00                                     | (557,001.09)                     |
| <b>JAPAN STEEL WORKS LTD CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5631.T                                       | 0                            | JPY  | 5,770.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 73,957.77                                 | 0.00                                     | 73,844.66                        |
| JP3721400004                                 | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (113.11)                  | 90.00      | 0.00             | (113.11)                                  | 0.00                                     | 73,844.66                        |
| <b>JAPAN TOBACCO INC. CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2914.T                                       | 50,100                       | JPY  | 4,049.000000                                       | 185,186,400.00                             | 202,854,900.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (6,476,750.73)                            | 0.00                                     | (4,001,307.82)                   |
| JP3726800000                                 | 45,300                       | 1.000000   | 4,077.057152                                       | 190,724,341.00                             | 204,260,563.30   | (1,405,663.30)           | 25.000000  | 1                                | (2,454.55)                | (82,313.80)               | 90.00      | 3,963,420.00     | (8,385.63)                                | 0.00                                     | (4,002,841.28)                   |
| <b>KAKAKU.COM, INC. CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2371.T                                       | 56,200                       | JPY  | 2,316.000000                                       | 136,931,300.00                             | 130,159,200.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (4,018,816.32)                            | 213,750.00                               | (9,709,653.59)                   |
| JP3206000006                                 | 56,200                       | 1.000000   | 2,420.000000                                       | 139,998,981.55                             | 136,004,000.00   | (5,844,800.00)           | 25.000000  | 1                                | (1,808.56)                | (59,787.27)               | 90.00      | 213,750.00       | (1,035.02)                                | 0.00                                     | (9,709,653.48)                   |
| <b>KAWASAKI HEAVY INDUSTRIES LTD ORD CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7012.T                                       | 0                            | JPY  | 7,061.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 366,243.61                                | 0.00                                     | 366,159.03                       |
| JP3224200000                                 | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (84.57)                   | 90.00      | 0.00             | (84.57)                                   | 0.00                                     | 366,159.03                       |
| <b>KAWASAKI KISEN KAISHA, LTD. CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9107.T                                       | 0                            | JPY  | 2,291.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 380,611.08                                | 0.00                                     | 380,286.94                       |
| JP3223800008                                 | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (324.14)                  | 90.00      | 0.00             | (324.14)                                  | 0.00                                     | 380,286.94                       |
| <b>KDDI CORPORATION CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9433.T                                       | 13,000                       | JPY  | 4,894.000000                                       | 70,826,000.00                              | 63,622,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,071,488.99                              | 37,800.00                                | 142,335.02                       |
| JP3496400007                                 | 14,000                       | 1.000000   | 5,042.000000                                       | 69,158,715.32                              | 65,546,000.00  | (1,924,000.00)           | 25.000000  | 1                                | (915.22)                  | (42,953.97)               | 90.00      | 37,800.00        | (19,706.16)                               | 0.00                                     | 142,335.04                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN             | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>KEISEI ELEC RAILWAY CO LTD CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9009.T  | 0                            | JPY  | 1,400.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 3,240.00                                 | 3,240.00                         |
| JP3278600006                                  | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 3,240.00         | 0.00                                      | 0.00                                     | 3,240.00                         |
| <b>KEYENCE CORP. CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6861.T  | 900                          | JPY  | 63,190.000000                                      | 58,104,000.00                              | 56,871,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (197,163.71)                              | 0.00                                     | (1,504,635.52)                   |
| JP3236200006                                  | 900                          | 1.000000   | 64,630.000000                                      | 58,012,270.55                              | 58,167,000.00  | (1,296,000.00)           | 25.000000  | 1                                | (758.76)                  | (11,471.80)               | 90.00      | 0.00             | (2,806.64)                                | 0.00                                     | (1,504,635.52)                   |
| <b>KIKKOMAN CORP. CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2801.T  | 13,300                       | JPY  | 1,692.000000                                       | 24,850,000.00                              | 22,503,600.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 4,755,282.20                              | 0.00                                     | 3,877,016.02                     |
| JP3240400006                                  | 14,000                       | 1.000000   | 1,756.338726                                       | 23,104,084.94                              | 23,359,305.05  | (855,705.05)             | 25.000000  | 1                                | (313.89)                  | (22,561.13)               | 90.00      | 0.00             | (13,834.44)                               | 0.00                                     | 3,877,016.02                     |
| <b>KINDEN CORPORATION CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1944.T  | 7,900                        | JPY  | 2,999.500000                                       | 22,732,800.00                              | 23,696,050.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (254,176.74)                              | 0.00                                     | (539,952.26)                     |
| JP3263000006                                  | 7,400                        | 1.000000   | 3,035.044073                                       | 22,720,576.74                              | 23,976,848.17  | (280,798.17)             | 25.000000  | 1                                | (297.01)                  | (4,977.35)                | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (539,952.26)                     |
| <b>KOMATSU LTD. CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6301.T  | 0                            | JPY  | 4,297.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 36,328.45                                 | 0.00                                     | 35,858.19                        |
| JP3304200003                                  | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (470.26)                  | 90.00      | 0.00             | (470.26)                                  | 0.00                                     | 35,858.19                        |
| <b>KOTOBUKI SPIRITS CO., LTD. CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2222.T  | 14,900                       | JPY  | 2,056.500000                                       | 33,937,250.00                              | 30,641,850.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,761,726.32                              | 0.00                                     | (79,463.07)                      |
| JP3299600001                                  | 15,500                       | 1.000000   | 2,179.000000                                       | 32,263,250.00                              | 32,467,100.00  | (1,825,250.00)           | 25.000000  | 1                                | (433.10)                  | (15,939.39)               | 90.00      | 0.00             | (1,579.63)                                | 0.00                                     | (79,463.07)                      |
| <b>KUBOTA CORP CMN</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6326.T  | 0                            | JPY  | 1,815.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 979,150.16                                | 0.00                                     | 971,794.52                       |
| JP3266400005                                  | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (7,355.65)                | 90.00      | 0.00             | (7,355.65)                                | 0.00                                     | 971,794.52                       |
| <b>LASERTEC CORP CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6920.T  | 0                            | JPY  | 15,000.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (15,233.57)                               | 0.00                                     | 15,257.52                        |
| JP3979200007                                  | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (558.91)                  | 90.00      | 31,050.00        | (558.91)                                  | 0.00                                     | 15,245.51                        |
| <b>LY CMN</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4689.T  | 0                            | JPY  | 413.300000   | 2,306,880.00                               | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (23,169.86)                               | 0.00                                     | (23,563.93)                      |
| JP3933800009                                  | 5,400                        | 1.000000   | 0.000000   | 2,274,292.37                               | 0.00   | 0.00                     | 25.000000  | 1                                | (29.94)                   | (394.07)                  | 90.00      | 0.00             | (423.66)                                  | 0.00                                     | (23,563.93)                      |
| <b>M&amp;A RESEARCH INSTITUTE HOLDING CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9552.T  | 9,400                        | JPY  | 1,973.000000                                       | 18,489,800.00                              | 18,546,200.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 470,168.01                                | 0.00                                     | (138,506.20)                     |
| JP3167370000                                  | 9,400                        | 1.000000   | 2,037.000000                                       | 18,677,631.99                              | 19,147,800.00  | (601,600.00)             | 25.000000  | 1                                | (242.80)                  | (7,074.20)                | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (138,506.20)                     |
| <b>MCDONALDS HOLDINGS(JAPAN) CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2702.T  | 0                            | JPY  | 6,230.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (9,079.88)                                | 0.00                                     | (9,096.06)                       |
| JP3750500005                                  | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (16.18)                   | 90.00      | 0.00             | (16.18)                                   | 0.00                                     | (9,096.06)                       |
| <b>MEBUKI FINANCIAL GROUP CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7167.T  | 12,700                       | JPY  | 638.800000   | 8,629,200.00                               | 8,112,760.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 83,849.14                                 | 0.00                                     | 38,160.64                        |
| JP3117700009                                  | 13,500                       | 1.000000   | 642.300000   | 8,581,977.79                               | 8,157,210.00   | (44,450.00)              | 25.000000  | 1                                | (112.48)                  | (1,238.51)                | 90.00      | 0.00             | (93.06)                                   | 0.00                                     | 38,160.64                        |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 6, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN         | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>MEIDENSHA CORP. CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6508.T                                    | 2,900                        | JPY  | 4,295.000000                                       | 13,155,000.00                              | 12,455,500.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,013,594.34                              | 0.00                                     | 1,775,687.63                     |
| JP3919800007                              | 3,000                        | 1.000000   | 4,375.000000                                       | 11,862,271.00                              | 12,687,500.00  | (232,000.00)             | 25.000000  | 1                                | (163.88)                  | (5,906.72)                | 90.00      | 0.00             | (2,032.80)                                | 0.00                                     | 1,775,687.63                     |
| <b>MEIJI HOLDINGS CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2269.T                                    | 0                            | JPY  | 3,171.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 219,969.78                                | 36,000.00                                | 248,289.80                       |
| JP3918000005                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (7,679.98)                | 90.00      | 36,000.00        | (7,679.98)                                | 0.00                                     | 248,289.82                       |
| <b>MEITEC CORP. CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9744.T                                    | 38,400                       | JPY  | 2,972.500000                                       | 115,849,500.00                             | 114,144,000.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 5,667,934.19                              | 0.00                                     | 5,902,020.83                     |
| JP3919200000                              | 39,000                       | 1.000000   | 2,965.000000                                       | 110,265,637.57                             | 113,856,000.00   | 288,000.00               | 25.000000  | 1                                | (1,479.25)                | (53,913.36)               | 90.00      | 0.00             | (3,847.94)                                | 0.00                                     | 5,902,020.83                     |
| <b>MISUMI GROUP INC. CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9962.T                                    | 10,700                       | JPY  | 2,402.000000                                       | 27,473,600.00                              | 25,701,400.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 345,244.61                                | 37,478.70                                | (197,689.36)                     |
| JP3885400006                              | 11,200                       | 1.000000   | 2,455.000000                                       | 27,182,400.00                              | 26,268,500.00  | (567,100.00)             | 25.000000  | 1                                | (357.23)                  | (13,312.67)               | 90.00      | 37,478.70        | (1,349.52)                                | 0.00                                     | (197,689.34)                     |
| <b>MITSUBISHI CHEMICAL GROUP CMN</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4188.T                                    | 0                            | JPY  | 792.300000   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (344,272.07)                              | 0.00                                     | (357,997.08)                     |
| JP3897700005                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (13,725.01)               | 90.00      | 0.00             | (13,725.01)                               | 0.00                                     | (357,997.08)                     |
| <b>MITSUBISHI GAS CHEMICAL CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4182.T                                    | 0                            | JPY  | 2,786.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (34,817.20)                               | 0.00                                     | (35,395.83)                      |
| JP3896800004                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (578.64)                  | 90.00      | 0.00             | (578.64)                                  | 0.00                                     | (35,395.83)                      |
| <b>MITSUBISHI HC CAPITAL CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8593.T                                    | 147,000                      | JPY  | 1,043.500000                                       | 158,564,250.00                             | 153,394,500.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 5,556,544.35                              | 0.00                                     | 5,689,185.15                     |
| JP3499800005                              | 152,100                      | 1.000000   | 1,042.000000                                       | 153,643,595.89                             | 153,174,000.00   | 220,500.00               | 25.000000  | 1                                | (2,041.59)                | (87,859.20)               | 90.00      | 0.00             | (19,787.84)                               | 0.00                                     | 5,689,185.15                     |
| <b>MITSUBISHI HEAVY IND CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7011.T                                    | 12,400                       | JPY  | 2,243.000000                                       | 19,295,000.00                              | 27,813,200.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 427,324.20                                | 0.00                                     | 519,216.54                       |
| JP3900000005                              | 8,500                        | 1.000000   | 2,235.356730                                       | 18,839,974.52                              | 27,718,423.45  | 94,776.55                | 25.000000  | 1                                | (249.33)                  | (2,884.20)                | 90.00      | 0.00             | (333.93)                                  | 0.00                                     | 519,216.54                       |
| <b>MITSUBISHI UFJ FINANCIAL GROUP CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8306.T                                    | 0                            | JPY  | 1,857.500000                                       | 107,751,000.00                             | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 4,371,888.58                              | 429,750.00                               | 4,783,716.14                     |
| JP3902900004                              | 58,800                       | 1.000000   | 0.000000   | 105,870,863.59                             | 0.00   | 0.00                     | 25.000000  | 1                                | (1,396.45)                | (17,922.45)               | 90.00      | 429,750.00       | (19,383.99)                               | 0.00                                     | 4,783,716.36                     |
| <b>MIURA CO., LTD. CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8801.T                                    | 0                            | JPY  | 1,261.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (118,443.88)                              | 0.00                                     | (126,954.76)                     |
| JP3893200000                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (8,510.87)                | 90.00      | 0.00             | (8,510.87)                                | 0.00                                     | (126,954.76)                     |
| <b>MIURA CO., LTD CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6005.T                                    | 0                            | JPY  | 3,915.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 26,200.27                                 | 0.00                                     | 25,949.69                        |
| JP3880800002                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (250.58)                  | 90.00      | 0.00             | (250.58)                                  | 0.00                                     | 25,949.69                        |
| <b>MIZUHO FINANCIAL GROUP CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8411.T                                    | 0                            | JPY  | 3,885.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 7,900.26                                  | 573,300.00                               | 581,140.32                       |
| JP3885780001                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (59.94)                   | 90.00      | 573,300.00       | (59.94)                                   | 0.00                                     | 581,140.62                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN             | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>MS&amp;AD INSURANCE GROUP HOLDINGS CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8725.T  | 0                            | JPY  | 3,440.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 500,491.65                                | 13,050.00                                | 504,822.46                       |
| JP3890310000                                  | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (8,719.20)                | 90.00      | 13,050.00        | (8,719.20)                                | 0.00                                     | 504,822.46                       |
| <b>MURATA MFG. CO., LTD. CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6981.T  | 0                            | JPY  | 2,527.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 15,740.26                                 | 0.00                                     | 15,724.31                        |
| JP3914400001                                  | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (15.96)                   | 90.00      | 0.00             | (15.96)                                   | 0.00                                     | 15,724.31                        |
| <b>NGK INSULATORS CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5333.T  | 29,900                       | JPY  | 1,988.000000                                       | 67,349,250.00                              | 59,441,200.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,295,098.34                              | 0.00                                     | 519,440.06                       |
| JP3695200000                                  | 33,300                       | 1.000000   | 2,013.000000                                       | 65,740,802.89                              | 60,188,700.00  | (747,500.00)             | 25.000000  | 1                                | (870.15)                  | (28,158.28)               | 90.00      | 0.00             | (3,949.26)                                | 0.00                                     | 519,440.06                       |
| <b>NH FOODS CMN</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2282.T  | 0                            | JPY  | 4,964.000000                                       | 1,521,600.00                               | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (142,793.42)                              | 0.00                                     | (144,637.58)                     |
| JP3743000006                                  | 300                          | 1.000000   | 0.000000   | 1,539,120.04                               | 0.00   | 0.00                     | 25.000000  | 1                                | (19.99)                   | (1,844.16)                | 90.00      | 0.00             | (1,844.16)                                | 0.00                                     | (144,637.58)                     |
| <b>NICHIREI CORP CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2871.T  | 20,400                       | JPY  | 4,404.000000                                       | 88,404,000.00                              | 82,416,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (2,912,418.80)                            | 7,380.00                                 | (5,516,858.01)                   |
| JP3665200006                                  | 21,200                       | 1.000000   | 4,166.000000                                       | 91,175,193.96                              | 84,986,400.00  | (2,570,400.00)           | 25.000000  | 1                                | (1,172.54)                | (41,419.21)               | 90.00      | 7,380.00         | (2,031.90)                                | 0.00                                     | (5,516,858.00)                   |
| <b>NIDEC CMN</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6594.T  | 0                            | JPY  | 2,805.500000                                       | 23,028,300.00                              | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,205,957.49                              | 0.00                                     | 1,203,175.79                     |
| JP3734800000                                  | 8,100                        | 1.000000   | 0.000000   | 21,960,477.34                              | 0.00   | 0.00                     | 25.000000  | 1                                | (294.30)                  | (2,781.70)                | 90.00      | 0.00             | (2,781.70)                                | 0.00                                     | 1,203,175.79                     |
| <b>NIPPON PAINT CO., LTD. CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4612.T  | 19,900                       | JPY  | 1,002.000000                                       | 20,197,450.00                              | 19,939,800.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 583,153.14                                | 0.00                                     | 307,444.91                       |
| JP3749400002                                  | 19,300                       | 1.000000   | 1,022.552696                                       | 19,988,249.15                              | 20,348,798.65  | (408,998.65)             | 25.000000  | 1                                | (262.65)                  | (5,669.59)                | 90.00      | 138,960.00       | (1,509.90)                                | 0.00                                     | 307,391.15                       |
| <b>NIPPON SANSO HOLDINGS CORP CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4091.T  | 19,000                       | JPY  | 4,385.000000                                       | 89,749,000.00                              | 83,315,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,525,857.00                              | 2,160.00                                 | 738,307.04                       |
| JP3711600001                                  | 19,900                       | 1.000000   | 4,424.000000                                       | 86,903,300.00                              | 84,056,000.00  | (741,000.00)             | 25.000000  | 1                                | (1,155.19)                | (48,709.96)               | 90.00      | 2,160.00         | (10,584.36)                               | 0.00                                     | 738,307.04                       |
| <b>NIPPON SHINYAKU CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4516.T  | 600                          | JPY  | 4,036.000000                                       | 2,404,200.00                               | 2,421,600.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (60,959.52)                               | 0.00                                     | (33,311.56)                      |
| JP3717600005                                  | 600                          | 1.000000   | 3,989.000000                                       | 2,454,359.52                               | 2,393,400.00   | 28,200.00                | 25.000000  | 1                                | (31.73)                   | (552.03)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (33,311.56)                      |
| <b>NIPPON SHOKUBAI LTD CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4114.T  | 45,900                       | JPY  | 1,925.000000                                       | 89,343,200.00                              | 88,357,500.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 4,352,542.86                              | 4,860.00                                 | 4,778,524.29                     |
| JP3715200006                                  | 46,400                       | 1.000000   | 1,915.000000                                       | 84,573,545.88                              | 87,898,500.00  | 459,000.00               | 25.000000  | 1                                | (1,137.92)                | (37,878.57)               | 90.00      | 4,860.00         | (929.42)                                  | 0.00                                     | 4,778,524.29                     |
| <b>NISSAN CHEMICAL IND CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4021.T  | 1,400                        | JPY  | 4,888.000000                                       | 10,407,600.00                              | 6,843,200.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (477,112.21)                              | 0.00                                     | (567,368.56)                     |
| JP3670800006                                  | 2,100                        | 1.000000   | 4,949.000000                                       | 10,689,194.75                              | 6,928,600.00   | (85,400.00)              | 25.000000  | 1                                | (137.76)                  | (4,856.35)                | 90.00      | 0.00             | (2,629.30)                                | 0.00                                     | (567,368.56)                     |
| <b>NISSIN FOODS HOLDINGS CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2897.T  | 1,000                        | JPY  | 3,759.000000                                       | 4,581,600.00                               | 3,759,000.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 372,252.23                                | 0.00                                     | 306,576.08                       |
| JP3675600005                                  | 1,200                        | 1.000000   | 3,823.024850                                       | 4,541,995.21                               | 3,823,024.85   | (64,024.85)              | 25.000000  | 1                                | (59.63)                   | (1,651.30)                | 90.00      | 0.00             | (1,033.72)                                | 0.00                                     | 306,576.08                       |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN         | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>NITTO DENKO CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6988.T                                    | 400                          | JPY  | 2,640.000000                                       | 0.00                                       | 1,056,000.00   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 3,332,652.10                              | 0.00                                     | 3,321,856.80                     |
| JP3684000007                              | 0                            | 1.000000   | 2,635.296283                                       | 0.00                                       | 1,054,118.51   | 1,881.49                 | 25.000000  | 0                                | 0.00                      | (12,676.79)               | 90.00      | 0.00             | (12,676.79)                               | 0.00                                     | 3,321,856.80                     |
| <b>NOF CORPORATION CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4403.T                                    | 30,500                       | JPY  | 2,165.500000                                       | 67,624,800.00                              | 66,047,750.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (724,028.06)                              | 0.00                                     | (1,981,561.01)                   |
| JP3753400005                              | 30,400                       | 1.000000   | 2,205.868145                                       | 67,789,613.51                              | 67,278,978.41  | (1,231,228.41)           | 25.000000  | 1                                | (884.78)                  | (26,304.54)               | 90.00      | 0.00             | (101.71)                                  | 0.00                                     | (1,981,561.01)                   |
| <b>NOMURA RESEARCH INSTITUTE, LTD CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4307.T                                    | 0                            | JPY  | 4,591.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 110,681.99                                | 0.00                                     | 110,430.26                       |
| JP3762800005                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (251.72)                  | 90.00      | 0.00             | (251.72)                                  | 0.00                                     | 110,430.26                       |
| <b>NS SOLUTIONS CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2327.T                                    | 0                            | JPY  | 3,990.000000                                       | 1,657,200.00                               | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (93,923.22)                               | 0.00                                     | (94,746.30)                      |
| JP3379900008                              | 400                          | 1.000000   | 0.000000   | 1,662,208.04                               | 0.00   | 0.00                     | 25.000000  | 1                                | (21.69)                   | (823.09)                  | 90.00      | 0.00             | (844.37)                                  | 0.00                                     | (94,746.30)                      |
| <b>OBAYASHI CORP CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1802.T                                    | 1,400                        | JPY  | 2,129.000000                                       | 5,671,350.00                               | 2,980,600.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 65,905.00                                 | 0.00                                     | 112,416.65                       |
| JP3190000004                              | 2,700                        | 1.000000   | 2,093.000000                                       | 5,536,926.84                               | 2,930,200.00   | 50,400.00                | 25.000000  | 1                                | (73.28)                   | (3,888.34)                | 90.00      | 0.00             | (3,360.03)                                | 0.00                                     | 112,416.65                       |
| <b>OBIC BUSINESS CONSULTANTS CMN</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4733.T                                    | 21,900                       | JPY  | 6,760.000000                                       | 152,344,800.00                             | 148,044,000.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (4,218,756.56)                            | 0.00                                     | (8,124,246.65)                   |
| JP3173500004                              | 21,600                       | 1.000000   | 6,935.401338                                       | 154,025,710.79                             | 151,885,289.31   | (3,841,289.31)           | 25.000000  | 1                                | (2,001.37)                | (64,200.78)               | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (8,124,246.65)                   |
| <b>OBIC CO., LTD CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4684.T                                    | 54,800                       | JPY  | 4,610.000000                                       | 252,777,600.00                             | 252,628,000.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (9,166,427.10)                            | 0.00                                     | (13,819,451.91)                  |
| JP3173400007                              | 53,600                       | 1.000000   | 4,693.000000                                       | 261,140,839.69                             | 257,176,400.00   | (4,548,400.00)           | 25.000000  | 1                                | (3,355.43)                | (104,624.81)              | 90.00      | 0.00             | (3,152.25)                                | 0.00                                     | (13,819,451.91)                  |
| <b>ODAKYU ELECTRIC RAILWAY CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9007.T                                    | 0                            | JPY  | 1,453.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 18,900.00                                | 18,900.00                        |
| JP3196000008                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 18,900.00        | 0.00                                      | 0.00                                     | 18,900.01                        |
| <b>ONO PHARMACEUTICAL CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4528.T                                    | 10,200                       | JPY  | 1,666.500000                                       | 22,841,000.00                              | 16,998,300.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 375,777.29                                | 0.00                                     | 698,215.21                       |
| JP3197600004                              | 14,000                       | 1.000000   | 1,634.500000                                       | 22,554,065.92                              | 16,671,900.00  | 326,400.00               | 25.000000  | 1                                | (296.71)                  | (3,962.08)                | 90.00      | 0.00             | (1,292.84)                                | 0.00                                     | 698,215.21                       |
| <b>ORACLE CORPORATION JAPAN CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4716.T                                    | 4,300                        | JPY  | 14,850.000000                                      | 68,422,500.00                              | 63,855,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 590,996.78                                | 0.00                                     | (746,128.93)                     |
| JP3689500001                              | 4,500                        | 1.000000   | 15,155.000000                                      | 67,630,304.64                              | 65,166,500.00  | (1,311,500.00)           | 25.000000  | 1                                | (889.25)                  | (25,625.71)               | 90.00      | 0.00             | (1,400.20)                                | 0.00                                     | (746,128.93)                     |
| <b>ORIX CMN</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8591.T                                    | 0                            | JPY  | 3,377.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 235,416.46                                | 861,676.20                               | 1,087,422.95                     |
| JP3200450009                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (9,669.71)                | 90.00      | 861,676.20       | (9,669.71)                                | 0.00                                     | 1,087,423.39                     |
| <b>OTSUKA HOLDINGS CO., LTD. CMN</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4578.T                                    | 0                            | JPY  | 8,410.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 57,124.67                                 | 0.00                                     | 57,047.11                        |
| JP3188220002                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (77.57)                   | 90.00      | 0.00             | (77.57)                                   | 0.00                                     | 57,047.11                        |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN      | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>RECRUIT HOLDINGS CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6098.T                                 | 0                            | JPY  | 10,775.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 977,610.40                                | 0.00                                     | 977,125.26                       |
| JP3970300004                           | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (485.15)                  | 90.00      | 0.00             | (485.15)                                  | 0.00                                     | 977,125.26                       |
| <b>RESONA HOLDINGS CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8308.T                                 | 52,900                       | JPY  | 1,144.000000                                       | 106,512,300.00                             | 60,517,600.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (5,805,895.80)                            | 200,790.00                               | (5,668,597.72)                   |
| JP3500610005                           | 92,700                       | 1.000000   | 1,144.500000                                       | 110,417,015.88                             | 60,544,050.00  | (26,450.00)              | 25.000000  | 1                                | (1,416.24)                | (37,041.93)               | 90.00      | 200,790.00       | (21,727.78)                               | 0.00                                     | (5,668,597.62)                   |
| <b>RESONAC HOLDINGS CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4004.T                                 | 0                            | JPY  | 4,023.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (7,607.88)                                | 0.00                                     | (7,640.39)                       |
| JP3368000000                           | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (32.51)                   | 90.00      | 0.00             | (32.51)                                   | 0.00                                     | (7,640.39)                       |
| <b>SANSAN CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4443.T                                 | 2,800                        | JPY  | 2,123.000000                                       | 6,515,600.00                               | 5,944,400.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 851,472.69                                | 0.00                                     | 366,531.90                       |
| JP3332540008                           | 2,800                        | 1.000000   | 2,295.000000                                       | 5,937,329.67                               | 6,426,000.00   | (481,600.00)             | 25.000000  | 1                                | (81.55)                   | (3,340.79)                | 90.00      | 0.00             | (673.84)                                  | 0.00                                     | 366,531.90                       |
| <b>SANWA HOLDINGS CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5929.T                                 | 0                            | JPY  | 4,359.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (19,716.86)                               | 0.00                                     | (19,823.66)                      |
| JP3344400001                           | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (106.80)                  | 90.00      | 0.00             | (106.80)                                  | 0.00                                     | (19,823.66)                      |
| <b>SCREEN HOLDINGS CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7735.T                                 | 0                            | JPY  | 9,615.000000                                       | 13,493,200.00                              | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 599,457.72                                | 0.00                                     | 595,087.32                       |
| JP3494600004                           | 1,400                        | 1.000000   | 0.000000   | 12,946,141.44                              | 0.00   | 0.00                     | 25.000000  | 1                                | (172.93)                  | (4,370.39)                | 90.00      | 0.00             | (4,457.18)                                | 0.00                                     | 595,087.32                       |
| <b>SCSK CORPORATION CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9719.T                                 | 11,300                       | JPY  | 3,272.000000                                       | 38,697,600.00                              | 36,973,600.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 4,238,367.65                              | 30,600.00                                | 3,583,392.32                     |
| JP3400400002                           | 11,600                       | 1.000000   | 3,331.000000                                       | 35,136,999.20                              | 37,640,300.00  | (666,700.00)             | 25.000000  | 1                                | (483.58)                  | (18,875.34)               | 90.00      | 30,600.00        | (2,905.26)                                | 0.00                                     | 3,583,392.33                     |
| <b>SEIBU HOLDINGS INC CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9024.T                                 | 1,700                        | JPY  | 3,278.000000                                       | 3,873,600.00                               | 5,572,600.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 22,827.63                                 | 0.00                                     | 108,992.44                       |
| JP3417200007                           | 1,200                        | 1.000000   | 3,226.591946                                       | 3,683,539.41                               | 5,485,206.31   | 87,393.69                | 25.000000  | 1                                | (49.44)                   | (1,228.88)                | 90.00      | 0.00             | (805.12)                                  | 0.00                                     | 108,992.44                       |
| <b>SEVEN BANK CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8410.T                                 | 247,800                      | JPY  | 307.400000   | 74,816,040.00                              | 76,173,720.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (756,738.24)                              | 78,705.00                                | (1,746,930.01)                   |
| JP3105220002                           | 238,800                      | 1.000000   | 311.653351   | 75,189,096.97                              | 77,227,700.41  | (1,053,980.41)           | 25.000000  | 1                                | (980.05)                  | (14,916.35)               | 90.00      | 78,705.00        | 0.00                                      | 0.00                                     | (1,746,929.97)                   |
| <b>SHIMADZU CORP. CMN SRS#17697749</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7701.T                                 | 0                            | JPY  | 4,447.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 1,539,847.18                              | 0.00                                     | 1,536,613.91                     |
| JP3357200009                           | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (3,233.27)                | 90.00      | 0.00             | (3,233.27)                                | 0.00                                     | 1,536,613.91                     |
| <b>SHIMAMURA CO LTD CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8227.T                                 | 3,300                        | JPY  | 8,670.000000                                       | 30,644,200.00                              | 28,611,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,266,013.31                              | 0.00                                     | 1,766,648.44                     |
| JP3358200008                           | 3,400                        | 1.000000   | 8,814.000000                                       | 28,852,400.00                              | 29,086,200.00  | (475,200.00)             | 25.000000  | 1                                | (389.33)                  | (24,164.86)               | 90.00      | 0.00             | (11,190.06)                               | 0.00                                     | 1,766,648.44                     |
| <b>SHIN-ETSU CHEMICAL CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4063.T                                 | 0                            | JPY  | 5,214.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (5,232,780.38)                            | 0.00                                     | (5,259,368.04)                   |
| JP3371200001                           | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (26,587.66)               | 90.00      | 0.00             | (26,587.66)                               | 0.00                                     | (5,259,368.04)                   |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN              | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SHIZUOKA FINANCIAL GROUP CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5831.T   | 12,900                       | JPY  | 1,310.500000                                       | 14,307,900.00                              | 16,905,450.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 51,676.37                                 | 69,750.00                                | 455,086.31                       |
| JP3351500008                                   | 11,100                       | 1.000000   | 1,284.500000                                       | 14,196,172.69                              | 16,570,050.00  | 335,400.00               | 25.000000  | 1                                | (186.29)                  | (1,740.06)                | 90.00      | 69,750.00        | 0.00                                      | 0.00                                     | 455,086.35                       |
| <b>SMC CORPORATION CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6273.T   | 0                            | JPY  | 61,190.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 205,276.82                                | 0.00                                     | 202,948.88                       |
| JP3162600005                                   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (2,327.94)                | 90.00      | 0.00             | (2,327.94)                                | 0.00                                     | 202,948.88                       |
| <b>SMS CO., LTD CMN</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2175.T   | 0                            | JPY  | 1,565.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 304,165.70                                | 0.00                                     | 294,264.30                       |
| JP3162350007                                   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (9,901.40)                | 90.00      | 0.00             | (9,901.40)                                | 0.00                                     | 294,264.30                       |
| <b>SOHGO SECURITY SERVICES CO., LTD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2331.T   | 0                            | JPY  | 1,076.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 12,276.00                                | 12,276.00                        |
| JP3431900004                                   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 12,276.00        | 0.00                                      | 0.00                                     | 12,276.01                        |
| <b>SOMPO HOLDINGS, INC. CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8630.T   | 16,300                       | JPY  | 4,125.000000                                       | 67,748,400.00                              | 67,237,500.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 297,155.52                                | 45,360.00                                | 431,111.99                       |
| JP3165000005                                   | 16,200                       | 1.000000   | 4,119.000000                                       | 66,422,417.17                              | 67,139,700.00  | 97,800.00                | 25.000000  | 1                                | (877.12)                  | (9,203.53)                | 90.00      | 45,360.00        | 0.00                                      | 0.00                                     | 431,112.02                       |
| <b>SUMITOMO BAKELITE CO., LTD. CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4203.T   | 2,400                        | JPY  | 3,811.000000                                       | 11,598,000.00                              | 9,146,400.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 823,109.69                                | 0.00                                     | 666,111.49                       |
| JP3409400003                                   | 3,000                        | 1.000000   | 3,874.000000                                       | 10,919,965.76                              | 9,297,600.00   | (151,200.00)             | 25.000000  | 1                                | (147.35)                  | (5,798.20)                | 90.00      | 0.00             | (1,973.59)                                | 0.00                                     | 666,111.49                       |
| <b>SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5802.T   | 0                            | JPY  | 2,817.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (13,440.71)                               | 0.00                                     | (13,488.32)                      |
| JP3407400005                                   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (47.61)                   | 90.00      | 0.00             | (47.61)                                   | 0.00                                     | (13,488.32)                      |
| <b>SUMITOMO FORESTRY CO LTD CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1911.T   | 0                            | JPY  | 5,238.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 62,471.81                                 | 0.00                                     | 126,397.50                       |
| JP3409800004                                   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (874.31)                  | 90.00      | 64,800.00        | (874.31)                                  | 0.00                                     | 126,372.43                       |
| <b>SUMITOMO MITSUI FIN GROUP, INC CMN</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8316.T   | 0                            | JPY  | 3,782.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (329,213.63)                              | 599,400.00                               | 264,466.33                       |
| JP3890350006                                   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (5,720.04)                | 90.00      | 599,400.00       | (5,720.04)                                | 0.00                                     | 264,466.63                       |
| <b>SUMITOMO MITSUI TRUST GROUP CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8309.T   | 0                            | JPY  | 3,721.000000                                       | 5,572,500.00                               | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 56,378.95                                 | 417,600.00                               | 473,435.54                       |
| JP3892100003                                   | 1,500                        | 1.000000   | 0.000000   | 5,518,358.67                               | 0.00   | 0.00                     | 25.000000  | 1                                | (72.49)                   | (543.41)                  | 90.00      | 417,600.00       | (615.76)                                  | 0.00                                     | 473,435.75                       |
| <b>SUMITOMO REALTY &amp; DEV CO LTD CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8830.T   | 0                            | JPY  | 4,915.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 444,532.58                                | 0.00                                     | 439,799.29                       |
| JP3409000001                                   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (4,733.29)                | 90.00      | 0.00             | (4,733.29)                                | 0.00                                     | 439,799.29                       |
| <b>SURUGA BANK LTD CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8358.T   | 0                            | JPY  | 1,140.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 423,344.09                                | 1,305.00                                 | 423,596.24                       |
| JP3411000007                                   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1,052.85)                | 90.00      | 1,305.00         | (1,052.85)                                | 0.00                                     | 423,596.24                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN        | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SWCC SHOWA HOLDINGS CO., LTD. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5805.T                                   | 4,900                        | JPY  | 7,470.000000                                       | 43,344,000.00                              | 36,603,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,222,719.11                              | 63,000.00                                | 626,510.93                       |
| JP3368400002                             | 5,600                        | 1.000000   | 7,600.000000                                       | 42,168,000.00                              | 37,240,000.00  | (637,000.00)             | 25.000000  | 1                                | (559.13)                  | (22,208.18)               | 90.00      | 63,000.00        | (5,087.59)                                | 0.00                                     | 626,510.96                       |
| <b>SYSMEX CORP CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6869.T                                   | 0                            | JPY  | 2,829.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (52,622.07)                               | 0.00                                     | (54,944.59)                      |
| JP3351100007                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (2,322.52)                | 90.00      | 0.00             | (2,322.52)                                | 0.00                                     | (54,944.59)                      |
| <b>T&amp;D HOLDINGS, INC. CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8795.T                                   | 0                            | JPY  | 2,889.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 108,313.83                                | 25,200.00                                | 133,339.27                       |
| JP3539220008                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (174.56)                  | 90.00      | 25,200.00        | (174.56)                                  | 0.00                                     | 133,339.28                       |
| <b>TECHNOPRO HOLDINGS, INC. CMN</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6028.T                                   | 11,500                       | JPY  | 2,910.500000                                       | 33,094,650.00                              | 33,470,750.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,338,098.76                              | 0.00                                     | 2,028,520.31                     |
| JP3545240008                             | 11,100                       | 1.000000   | 2,962.245780                                       | 30,551,201.24                              | 34,065,826.47  | (595,076.47)             | 25.000000  | 1                                | (416.68)                  | (14,201.98)               | 90.00      | 299,700.00       | 0.00                                      | 0.00                                     | 2,028,404.36                     |
| <b>TECMO KOEI HOLDINGS CO., LTD. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3635.T                                   | 28,400                       | JPY  | 1,828.500000                                       | 53,136,400.00                              | 51,929,400.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 3,398,403.13                              | 0.00                                     | 2,581,534.12                     |
| JP3283460008                             | 28,400                       | 1.000000   | 1,856.500000                                       | 49,410,938.82                              | 52,724,600.00  | (795,200.00)             | 25.000000  | 1                                | (671.24)                  | (21,669.01)               | 90.00      | 0.00             | (121.02)                                  | 0.00                                     | 2,581,534.12                     |
| <b>TIS INC. CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3626.T                                   | 6,000                        | JPY  | 3,651.000000                                       | 22,107,300.00                              | 21,906,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 887,145.32                                | 0.00                                     | 367,470.76                       |
| JP3104890003                             | 5,900                        | 1.000000   | 3,737.000000                                       | 21,874,021.72                              | 22,422,000.00  | (516,000.00)             | 25.000000  | 1                                | (287.46)                  | (3,674.55)                | 90.00      | 0.00             | (1,405.54)                                | 0.00                                     | 367,470.76                       |
| <b>TOBU RAILWAY CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9001.T                                   | 30,400                       | JPY  | 2,611.500000                                       | 72,817,600.00                              | 79,389,600.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (460,309.21)                              | 146,025.00                               | 1,001,547.10                     |
| JP3597800006                             | 28,400                       | 1.000000   | 2,567.068699                                       | 72,932,246.71                              | 78,038,888.44  | 1,350,711.56             | 25.000000  | 1                                | (952.33)                  | (34,880.25)               | 90.00      | 146,025.00       | (2,412.84)                                | 0.00                                     | 1,001,547.18                     |
| <b>TOKIO MARINE HOLDINGS CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8766.T                                   | 1,900                        | JPY  | 5,680.000000                                       | 13,204,300.00                              | 10,792,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 508,786.28                                | 21,870.00                                | 430,255.57                       |
| JP3910660004                             | 2,300                        | 1.000000   | 5,728.000000                                       | 12,581,579.82                              | 10,883,200.00  | (91,200.00)              | 25.000000  | 1                                | (168.69)                  | (9,200.71)                | 90.00      | 21,870.00        | (7,164.71)                                | 0.00                                     | 430,255.59                       |
| <b>TOKYO ELECTRIC POWER CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9501.T                                   | 0                            | JPY  | 472.700000   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (7,724,861.55)                            | 0.00                                     | (7,746,814.54)                   |
| JP3585800000                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (21,952.99)               | 90.00      | 0.00             | (21,952.99)                               | 0.00                                     | (7,746,814.54)                   |
| <b>TOKYO ELECTRON LTD CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8035.T                                   | 0                            | JPY  | 24,360.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 114,360.69                                | 0.00                                     | 114,146.38                       |
| JP3571400005                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (214.31)                  | 90.00      | 0.00             | (214.31)                                  | 0.00                                     | 114,146.38                       |
| <b>TOKYU CORP CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9005.T                                   | 0                            | JPY  | 1,687.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (546,306.06)                              | 0.00                                     | (549,978.26)                     |
| JP3574200006                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (3,672.20)                | 90.00      | 0.00             | (3,672.20)                                | 0.00                                     | (549,978.26)                     |
| <b>TORAY INDUSTRIES CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3402.T                                   | 12,800                       | JPY  | 994.900000   | 0.00                                       | 12,734,720.00  |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 897,173.18                                | 0.00                                     | 829,172.04                       |
| JP3621000003                             | 0                            | 1.000000   | 999.973588   | 0.00                                       | 12,799,661.93  | (64,941.93)              | 25.000000  | 0                                | 0.00                      | (3,059.22)                | 90.00      | 0.00             | (3,059.22)                                | 0.00                                     | 829,172.04                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN       | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued     | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|----------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| <b>JPY (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| <b>Long (Cont.)</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| <b>TOYO SUISAN KAISHA, LTD. CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 2875.T                                  | 0                            | JPY  | 10,520.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                      | 155,027.73                                | 0.00                                     | 154,184.46                       |
| JP3613000003                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (843.27)                  | 90.00      | 0.00                 | (843.27)                                  | 0.00                                     | 154,184.46                       |
| <b>TOYOTA INDUSTRIES CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 6201.T                                  | 0                            | JPY  | 12,695.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                      | 15,086.22                                 | 0.00                                     | 12,421.77                        |
| JP3634600005                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (2,664.45)                | 90.00      | 0.00                 | (2,664.45)                                | 0.00                                     | 12,421.77                        |
| <b>USS CO LTD CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 4732.T                                  | 82,300                       | JPY  | 1,370.000000                                       | 113,888,100.00                             | 112,751,000.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                      | (260,741.64)                              | 127,926.00                               | (755,712.59)                     |
| JP3944130008                            | 82,200                       | 1.000000   | 1,377.003754                                       | 113,450,141.64                             | 113,327,408.97   | (576,408.97)             | 25.000000  | 1                                | (1,485.62)                | (46,487.98)               | 90.00      | 127,926.00           | 0.00                                      | 0.00                                     | (755,712.52)                     |
| <b>VISIONAL INC CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 4194.T                                  | 800                          | JPY  | 7,718.000000                                       | 5,622,400.00                               | 6,174,400.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                      | 221,289.11                                | 0.00                                     | (35,726.53)                      |
| JP3800270005                            | 700                          | 1.000000   | 8,035.816357                                       | 5,519,500.00                               | 6,428,653.09   | (254,253.09)             | 25.000000  | 1                                | (72.84)                   | (2,762.55)                | 90.00      | 0.00                 | (188.16)                                  | 0.00                                     | (35,726.53)                      |
| <b>YAKULT HONSHA CO., LTD. CMN</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 2267.T                                  | 24,000                       | JPY  | 2,941.000000                                       | 67,725,450.00                              | 70,584,000.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                      | 2,412,602.54                              | 0.00                                     | 1,322,774.23                     |
| JP3931600005                            | 22,700                       | 1.000000   | 2,985.245010                                       | 69,085,674.51                              | 71,645,880.23  | (1,061,880.23)           | 25.000000  | 1                                | (893.53)                  | (27,948.08)               | 90.00      | 0.00                 | (7,176.83)                                | 0.00                                     | 1,322,774.23                     |
| <b>YAMAZAKI BAKING CO LTD CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 2212.T                                  | 6,700                        | JPY  | 2,910.500000                                       | 19,968,200.00                              | 19,500,350.00  |                          | 0.227000   | ACT/365                          |                           |                           |            |                      | 890,217.76                                | 0.00                                     | 892,479.88                       |
| JP3935600001                            | 6,800                        | 1.000000   | 2,943.500000                                       | 19,173,236.69                              | 19,721,450.00  | (221,100.00)             | 25.000000  | 1                                | (256.01)                  | (9,197.88)                | 90.00      | 232,560.00           | (445.25)                                  | 0.00                                     | 892,389.90                       |
| <b>YASKAWA ELECTRIC CORPORATION CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 6506.T                                  | 0                            | JPY  | 3,989.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                      | (105,853.15)                              | 0.00                                     | (106,133.52)                     |
| JP3932000007                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (280.37)                  | 90.00      | 0.00                 | (280.37)                                  | 0.00                                     | (106,133.52)                     |
| <b>YOKOGAWA ELECTRIC CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 6841.T                                  | 0                            | JPY  | 3,387.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                      | 1,101,783.92                              | 0.00                                     | 1,098,942.07                     |
| JP3955000009                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (2,841.86)                | 90.00      | 0.00                 | (2,841.86)                                | 0.00                                     | 1,098,942.07                     |
| <b>ZOZO CMN</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 3092.T                                  | 21,500                       | JPY  | 4,789.000000                                       | 97,071,000.00                              | 102,963,500.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                      | 5,166,224.47                              | 0.00                                     | 2,949,112.52                     |
| JP3399310006                            | 19,500                       | 1.000000   | 4,889.770153                                       | 91,903,500.00                              | 105,130,058.29   | (2,166,558.29)           | 25.000000  | 1                                | (1,236.43)                | (50,553.66)               | 90.00      | 0.00                 | (7,920.76)                                | 0.00                                     | 2,949,112.52                     |
| <b>TOTAL Long</b>                       |                              |  |  | <b>3,895,262,540.00</b>                    | <b>3,678,556,280.00</b>                                  |                          |  |                                  |                           |                           |            |                      | <b>43,200,034.96</b>                      | <b>4,579,911.90</b>                      | <b>11,378,102.65</b>             |
|   |                              |  |  | <b>3,856,697,754.00</b>                    | <b>3,718,668,284.36</b>                                  | <b>(40,112,004.36)</b>   |  |                                  | <b>(50,665.37)</b>        | <b>(1,715,579.85)</b>     |            | <b>10,005,651.90</b> | <b>(483,834.13)</b>                       | <b>0.00</b>                              | <b>11,376,005.75</b>             |
| <b>Short</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| <b>ADVANTEST CORP CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 6857.T                                  | 0                            | JPY  | 9,302.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                      | 3,213,892.17                              | (38,000.00)                              | 3,175,828.95                     |
| JP3122400009                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (63.23)                   | 92.00      | (38,000.00)          | (63.23)                                   | 0.00                                     | 3,175,828.93                     |
| <b>AEON CMN</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                      |   |  |                                  |
| 8267.T                                  | 0                            | JPY  | 3,615.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                      | 3,157,705.04                              | 0.00                                     | 3,157,422.86                     |
| JP3388200002                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (282.18)                  | 92.00      | 0.00                 | (282.18)                                  | 0.00                                     | 3,157,422.86                     |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN       | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>AGC INC. CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5201.T                                  | 0                            | JPY  | 4,630.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 20,498.98                                 | 0.00                                     | (18,163.59)                      |
| JP3112000009                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (22.58)                   | 92.00      | (38,640.00)      | (22.58)                                   | 0.00                                     | (18,148.64)                      |
| <b>AISIN SEIKI CO LTD CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7259.T                                  | 0                            | JPY  | 1,772.500000                                       | (6,050,300.00)                             | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (5,315,692.59)                            | 0.00                                     | (5,317,134.04)                   |
| JP3102000001                            | (3,400)                      | 1.000000   | 0.000000   | (5,801,657.87)                             | 0.00   | 0.00                     | (25.000000)  | 1                                | (5.36)                    | (1,441.45)                | 92.00      | 0.00             | (1,441.45)                                | 0.00                                     | (5,317,134.04)                   |
| <b>AMVIS HOLDINGS CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7071.T                                  | 0                            | JPY  | 695.000000   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | (400.00)                                 | (400.00)                         |
| JP3128660002                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 92.00      | (400.00)         | 0.00                                      | 0.00                                     | (400.00)                         |
| <b>APPIER GROUP CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4180.T                                  | (2,200)                      | JPY  | 1,424.000000                                       | (3,234,000.00)                             | (3,132,800.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (65,804.52)                               | 0.00                                     | 9,301.31                         |
| JP3160960005                            | (2,200)                      | 1.000000   | 1,460.000000                                       | (3,146,195.48)                             | (3,212,000.00)   | 79,200.00                | (25.000000)  | 1                                | (2.58)                    | (46.17)                   | 92.00      | (4,048.00)       | 0.00                                      | 0.00                                     | 9,302.88                         |
| <b>ASAHI GROUP HOLDINGS LTD CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2502.T                                  | 0                            | JPY  | 1,609.500000                                       | (28,121,600.00)                            | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 830,688.72                                | 0.00                                     | 289,702.53                       |
| JP3116000005                            | (16,900)                     | 1.000000   | 0.000000   | (28,213,216.33)                            | 0.00   | 0.00                     | (25.000000)  | 1                                | (17.15)                   | (486.19)                  | 92.00      | (540,500.00)     | (495.22)                                  | 0.00                                     | 289,830.99                       |
| <b>ASICS CORP CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7936.T                                  | (11,600)                     | JPY  | 3,059.000000                                       | (38,796,000.00)                            | (35,484,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (932,802.85)                              | 0.00                                     | (427,659.40)                     |
| JP3118000003                            | (12,200)                     | 1.000000   | 3,110.000000                                       | (37,661,901.82)                            | (36,076,000.00)  | 591,600.00               | (25.000000)  | 1                                | (31.50)                   | (896.55)                  | 92.00      | (85,560.00)      | (707.46)                                  | 0.00                                     | (427,639.06)                     |
| <b>ASTELLAS PHARMA INC. CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4503.T                                  | 0                            | JPY  | 1,527.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 11,075.73                                 | 0.00                                     | 11,072.83                        |
| JP3942400007                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (2.90)                    | 92.00      | 0.00             | (2.90)                                    | 0.00                                     | 11,072.83                        |
| <b>BANDAI NAMCO HOLDINGS CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7832.T                                  | (8,100)                      | JPY  | 3,714.000000                                       | (57,638,400.00)                            | (30,083,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (2,211,788.38)                            | 0.00                                     | (1,686,177.61)                   |
| JP3778630008                            | (15,200)                     | 1.000000   | 3,779.000000                                       | (55,148,355.12)                            | (30,609,900.00)  | 526,500.00               | (25.000000)  | 1                                | (51.81)                   | (889.23)                  | 92.00      | 0.00             | (563.27)                                  | 0.00                                     | (1,686,177.61)                   |
| <b>CAPCOM CO., LTD. CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9697.T                                  | (20,400)                     | JPY  | 3,371.000000                                       | (66,950,400.00)                            | (68,768,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,637,461.59                              | 0.00                                     | 3,736,746.06                     |
| JP3218900003                            | (19,200)                     | 1.000000   | 3,474.000000                                       | (67,310,854.70)                            | (70,869,600.00)  | 2,101,200.00             | (25.000000)  | 1                                | (39.95)                   | (1,915.54)                | 92.00      | 0.00             | (608.64)                                  | 0.00                                     | 3,736,746.06                     |
| <b>CERES CMN</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3696.T                                  | (3,000)                      | JPY  | 3,115.000000                                       | (10,500,000.00)                            | (9,345,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,167,318.60                              | 0.00                                     | 960,900.18                       |
| JP3423570005                            | (3,000)                      | 1.000000   | 3,105.000000                                       | (10,482,318.60)                            | (9,315,000.00)   | (30,000.00)              | (253.333300)   | 1                                | (663.58)                  | (10,818.42)               | 92.00      | (165,600.00)     | 0.00                                      | 0.00                                     | 960,964.25                       |
| <b>CHIBA BANK LTD CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8331.T                                  | 0                            | JPY  | 1,223.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 393,187.28                                | 0.00                                     | 393,082.56                       |
| JP3511800009                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (104.72)                  | 92.00      | 0.00             | (104.72)                                  | 0.00                                     | 393,082.56                       |
| <b>CHUBU ELECTRIC POWER COMPANY CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9502.T                                  | (5,500)                      | JPY  | 1,652.500000                                       | (11,240,400.00)                            | (9,088,750.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 444,423.77                                | 0.00                                     | 460,788.62                       |
| JP3526600006                            | (6,800)                      | 1.000000   | 1,655.500000                                       | (10,998,276.44)                            | (9,105,250.00)   | 16,500.00                | (25.000000)  | 1                                | (8.59)                    | (135.15)                  | 92.00      | 0.00             | (74.14)                                   | 0.00                                     | 460,788.62                       |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 6, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                              | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9504.T   | (29,900)                     | JPY  | 903.300000   | (26,893,350.00)                            | (27,008,670.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 564,474.30                                | 0.00                                     | 821,302.63                       |
| JP3522200009   | (29,700)                     | 1.000000   | 911.900000   | (27,576,573.46)                            | (27,265,810.00)  | 257,140.00               | (25.000000)  | 1                                | (12.70)                   | (311.67)                  | 92.00      | 0.00             | (8.61)                                    | 0.00                                     | 821,302.63                       |
| <b>COCA-COLA BOTTLERS JAPAN HOLDI CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2579.T   | 0                            | JPY  | 2,485.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (85,867.87)                               | 0.00                                     | (85,886.50)                      |
| JP3293200006   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (18.63)                   | 92.00      | 0.00             | (18.63)                                   | 0.00                                     | (85,886.50)                      |
| <b>COSMO ENERGY HOLDINGS CO., LTD. CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5021.T   | (7,500)                      | JPY  | 7,017.000000                                       | (50,705,800.00)                            | (52,627,500.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (3,093,021.47)                            | 0.00                                     | (3,754,431.89)                   |
| JP3298000005   | (7,300)                      | 1.000000   | 6,929.000000                                       | (47,710,733.89)                            | (51,967,500.00)  | (660,000.00)             | (25.000000)  | 1                                | (50.58)                   | (1,410.42)                | 92.09      | 0.00             | (11.15)                                   | 0.00                                     | (3,754,431.89)                   |
| <b>COVER CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5253.T   | 0                            | JPY  | 2,497.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 107,684.47                                | 0.00                                     | 103,757.50                       |
| JP3218500001   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (3,926.96)                | 92.00      | 0.00             | (3,926.96)                                | 0.00                                     | 103,757.50                       |
| <b>CUORIPS INC. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4894.T   | (900)                        | JPY  | 4,760.000000                                       | (4,054,500.00)                             | (4,284,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 392,804.03                                | 0.00                                     | 197,297.99                       |
| JP3266030000   | (900)                        | 1.000000   | 4,610.000000                                       | (4,541,804.02)                             | (4,149,000.00)   | (135,000.00)             | (1,986.111100)                                       | 1                                | (2,177.97)                | (60,506.03)               | 92.00      | 0.00             | 0.00                                      | 0.00                                     | 197,297.99                       |
| <b>CYBER AGENT LTD CMN</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4751.T   | (11,800)                     | JPY  | 1,056.000000                                       | (14,004,900.00)                            | (12,460,800.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 242,335.33                                | (57,600.00)                              | 656,634.30                       |
| JP3311400000   | (12,600)                     | 1.000000   | 1,096.000000                                       | (14,004,389.66)                            | (12,932,800.00)  | 472,000.00               | (25.000000)  | 1                                | (8.83)                    | (101.04)                  | 92.00      | (57,600.00)      | (13.28)                                   | 0.00                                     | 656,634.27                       |
| <b>DAIHEN CORP. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6622.T   | (1,900)                      | JPY  | 7,910.000000                                       | (15,390,000.00)                            | (15,029,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (532,964.53)                              | (99,000.00)                              | (290,106.04)                     |
| JP3497800007   | (1,900)                      | 1.000000   | 8,090.000000                                       | (14,838,035.47)                            | (15,371,000.00)  | 342,000.00               | (25.000000)  | 1                                | (13.13)                   | (141.50)                  | 92.00      | (99,000.00)      | 0.00                                      | 0.00                                     | (290,106.09)                     |
| <b>DAIICHI SANKYO CO., LTD. CMN</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4568.T   | 0                            | JPY  | 4,300.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 4,476,735.45                              | 0.00                                     | 4,476,212.40                     |
| JP3475350009   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (523.04)                  | 92.00      | 0.00             | (523.04)                                  | 0.00                                     | 4,476,212.40                     |
| <b>DAIKIN INDUSTRIES CMN</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6367.T   | (3,500)                      | JPY  | 18,805.000000                                      | (24,076,934.90)                            | (65,817,500.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (265,418.33)                              | (148,000.00)                             | (920,942.63)                     |
| JP3481800005   | (1,300)                      | 1.000000   | 18,660.000000                                      | (24,076,934.90)                            | (65,310,000.00)  | (507,500.00)             | (25.000000)  | 1                                | (15.17)                   | (24.29)                   | 92.00      | (148,000.00)     | (11.47)                                   | 0.00                                     | (920,942.70)                     |
| <b>DAIWA HOUSE INDUSTRY CO.,LTD. CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1925.T   | 0                            | JPY  | 4,834.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (1,723.97)                                | 0.00                                     | (1,724.57)                       |
| JP3505000004   | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (0.60)                    | 100.00     | 0.00             | (0.60)                                    | 0.00                                     | (1,724.57)                       |
| <b>DENA CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2432.T   | (8,100)                      | JPY  | 2,892.000000                                       | (19,001,500.00)                            | (23,425,200.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (3,125,938.79)                            | 0.00                                     | (1,162,498.97)                   |
| JP3548610009   | (6,100)                      | 1.000000   | 3,134.441965                                       | (16,704,793.34)                            | (25,388,979.91)  | 1,963,779.92             | (25.000000)  | 1                                | (26.26)                   | (340.10)                  | 92.00      | 0.00             | (148.35)                                  | 0.00                                     | (1,162,498.97)                   |
| <b>DENKA COMPANY LIMITED CMN</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4061.T   | (600)                        | JPY  | 2,219.500000                                       | 0.00                                       | (1,331,700.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | (1,972.40)                                | 0.00                                     | 6,313.02                         |
| JP3549600009   | 0                            | 1.000000   | 2,233.309040                                       | 0.00                                       | (1,339,985.42)   | 8,285.42                 | (25.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,313.02                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|-------------------------------------|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>DENTSU GROUP CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4324.T                              | 0                            | JPY  | 3,728.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 740.10                                    | 0.00                                     | 733.83                           |
| JP3551520004                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (6.27)                    | 92.00      | 0.00             | (6.27)                                    | 0.00                                     | 733.83                           |
| <b>DMG MORI CO., LTD. CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6141.T                              | (5,300)                      | JPY  | 2,484.000000                                       | (13,358,650.00)                            | (13,165,200.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (377,251.60)                              | 0.00                                     | (308,479.47)                     |
| JP3924800000                        | (5,300)                      | 1.000000   | 2,543.000000                                       | (13,100,648.40)                            | (13,477,900.00)  | 312,700.00               | (25.000000)  | 1                                | (10.02)                   | (127.87)                  | 92.00      | (243,800.00)     | 0.00                                      | 0.00                                     | (308,385.14)                     |
| <b>DRECOM CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3793.T                              | 0                            | JPY  | 812.000000   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 5,700.34                                  | 0.00                                     | 4,463.66                         |
| JP3639570005                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1,236.68)                | 100.00     | 0.00             | (1,236.68)                                | 0.00                                     | 4,463.66                         |
| <b>EBARA CORPORATION CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6361.T                              | 0                            | JPY  | 2,601.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 400,806.97                                | 0.00                                     | 400,665.43                       |
| JP3166000004                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (141.54)                  | 92.00      | 0.00             | (141.54)                                  | 0.00                                     | 400,665.43                       |
| <b>EISAI CO., LTD. CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4523.T                              | (7,400)                      | JPY  | 4,371.000000                                       | (32,227,000.00)                            | (32,345,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,412,919.10                              | 0.00                                     | 2,101,721.00                     |
| JP3160400002                        | (7,400)                      | 1.000000   | 4,329.000000                                       | (32,641,642.44)                            | (32,034,600.00)  | (310,800.00)             | (25.000000)  | 1                                | (17.73)                   | (398.10)                  | 92.00      | 0.00             | (142.60)                                  | 0.00                                     | 2,101,721.00                     |
| <b>ENEOS HOLDINGS CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5020.T                              | 0                            | JPY  | 836.200000   | (56,774,970.00)                            | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,041,773.74)                            | 0.00                                     | (1,042,742.36)                   |
| JP3386450005                        | (68,100)                     | 1.000000   | 0.000000   | (55,673,450.99)                            | 0.00   | 0.00                     | (25.000000)  | 1                                | (42.63)                   | (968.62)                  | 92.00      | 0.00             | (1,004.22)                                | 0.00                                     | (1,042,742.36)                   |
| <b>EXEDY CORPORATION CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7278.T                              | 0                            | JPY  | 4,400.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (31,348.72)                               | 0.00                                     | (31,352.96)                      |
| JP3161160001                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (4.23)                    | 92.00      | 0.00             | (4.23)                                    | 0.00                                     | (31,352.96)                      |
| <b>FANUC CORP. CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6954.T                              | (8,500)                      | JPY  | 4,087.000000                                       | (37,458,000.00)                            | (34,739,500.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 934,166.59                                | (200,295.00)                             | 1,480,691.47                     |
| JP3802400006                        | (9,000)                      | 1.000000   | 4,175.000000                                       | (36,606,106.16)                            | (35,487,500.00)  | 748,000.00               | (25.000000)  | 1                                | (28.90)                   | (1,180.12)                | 92.00      | (200,295.00)     | (752.07)                                  | 0.00                                     | 1,480,691.37                     |
| <b>FAST RETAILING CO LTD CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9983.T                              | 0                            | JPY  | 51,550.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 532,884.46                                | 0.00                                     | 531,918.24                       |
| JP3802300008                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (966.22)                  | 92.00      | 0.00             | (966.22)                                  | 0.00                                     | 531,918.24                       |
| <b>FERROTEC CORPORATION CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6890.T                              | (8,700)                      | JPY  | 2,562.000000                                       | (20,384,000.00)                            | (22,289,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (762,644.63)                              | 0.00                                     | (585,363.06)                     |
| JP3802720007                        | (8,000)                      | 1.000000   | 2,582.434863                                       | (19,922,588.19)                            | (22,467,183.31)  | 177,783.31               | (25.000000)  | 1                                | (15.71)                   | (501.73)                  | 92.00      | 0.00             | (9.36)                                    | 0.00                                     | (585,363.06)                     |
| <b>FINANCIAL PARTNERS GROUP CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7148.T                              | (14,400)                     | JPY  | 2,869.000000                                       | (41,356,800.00)                            | (41,313,600.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 899,625.59                                | (676,865.00)                             | 596,613.79                       |
| JP3166990006                        | (14,400)                     | 1.000000   | 2,895.000000                                       | (42,393,600.00)                            | (41,688,000.00)  | 374,400.00               | (25.000000)  | 1                                | (19.61)                   | (546.80)                  | 92.00      | (676,865.00)     | (23.31)                                   | 0.00                                     | 596,613.45                       |
| <b>FREEE CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4478.T                              | (10,000)                     | JPY  | 2,923.000000                                       | (31,350,000.00)                            | (29,230,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (823,155.41)                              | 0.00                                     | 236,285.28                       |
| JP3826520003                        | (10,000)                     | 1.000000   | 3,035.000000                                       | (29,828,213.26)                            | (30,350,000.00)  | 1,120,000.00             | (207.000000)   | 1                                | (1,592.42)                | (60,559.31)               | 92.00      | 0.00             | (5,038.03)                                | 0.00                                     | 236,285.28                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
SERVICES



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| Underlyer RIC /<br>Underlyer ISIN        | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>FUJI ELECTRIC CO LTD CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6504.T                                   | 0                            | JPY  | 8,445.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 309,213.63                                | (30,000.00)                              | 279,083.73                       |
| JP3820000002                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (129.90)                  | 92.00      | (30,000.00)      | (129.90)                                  | 0.00                                     | 279,083.72                       |
| <b>FUJIKURA LTD. CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5803.T                                   | 0                            | JPY  | 6,608.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 239,645.55                                | 0.00                                     | 239,640.81                       |
| JP3811000003                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (4.74)                    | 92.00      | 0.00             | (4.74)                                    | 0.00                                     | 239,640.81                       |
| <b>FUJITSU CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6702.T                                   | 0                            | JPY  | 2,781.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 1,843,756.71                              | 0.00                                     | 1,843,501.85                     |
| JP3818000006                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (254.86)                  | 92.00      | 0.00             | (254.86)                                  | 0.00                                     | 1,843,501.85                     |
| <b>FUKUOKA FINANCIAL GROUP CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8354.T                                   | 0                            | JPY  | 3,959.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (301,973.97)                              | 0.00                                     | (302,007.83)                     |
| JP3805010000                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (33.86)                   | 92.00      | 0.00             | (33.86)                                   | 0.00                                     | (302,007.83)                     |
| <b>GENDA INC. CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9166.T                                   | (1,100)                      | JPY  | 2,525.000000                                       | (4,228,800.00)                             | (2,777,500.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 297,693.76                                | 0.00                                     | 327,303.42                       |
| JP3386890002                             | (1,600)                      | 1.000000   | 2,565.000000                                       | (4,393,614.40)                             | (2,821,500.00)   | 44,000.00                | (657.812500)   | 1                                | (734.80)                  | (14,390.34)               | 92.00      | 0.00             | (5,747.39)                                | 0.00                                     | 327,303.42                       |
| <b>GS YUASA CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6674.T                                   | (1,900)                      | JPY  | 2,639.000000                                       | (3,748,500.00)                             | (5,014,100.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (151,067.60)                              | 0.00                                     | (128,301.82)                     |
| JP3385820000                             | (1,400)                      | 1.000000   | 2,651.000000                                       | (3,557,468.75)                             | (5,036,900.00)   | 22,800.00                | (25.000000)  | 1                                | (3.55)                    | (34.22)                   | 92.00      | 0.00             | 0.00                                      | 0.00                                     | (128,301.82)                     |
| <b>HANKYU HANSHIN HOLDINGS, INC. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9042.T                                   | 0                            | JPY  | 4,114.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 6,091.66                                  | 0.00                                     | 6,091.13                         |
| JP3774200004                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (0.53)                    | 92.00      | 0.00             | (0.53)                                    | 0.00                                     | 6,091.13                         |
| <b>HARMONIC DRIVE SYSTEMS INC. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6324.T                                   | (13,700)                     | JPY  | 3,640.000000                                       | (53,118,000.00)                            | (49,868,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (19,015,916.16)                           | 0.00                                     | (23,060,306.21)                  |
| JP3765150002                             | (15,600)                     | 1.000000   | 3,345.000000                                       | (33,778,748.78)                            | (45,826,500.00)  | (4,041,500.00)           | (25.000000)  | 1                                | (153.75)                  | (2,890.05)                | 92.00      | 0.00             | (500.41)                                  | 0.00                                     | (23,060,306.21)                  |
| <b>HINO MOTORS LTD CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7205.T                                   | (76,900)                     | JPY  | 546.000000   | (42,473,200.00)                            | (41,987,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (13,221,518.25)                           | 0.00                                     | (11,685,592.44)                  |
| JP3792600003                             | (77,000)                     | 1.000000   | 566.000000   | (30,655,710.25)                            | (43,525,400.00)  | 1,538,000.00             | (25.000000)  | 1                                | (100.26)                  | (2,074.19)                | 92.00      | 0.00             | (37.37)                                   | 0.00                                     | (11,685,592.44)                  |
| <b>HIS CMN</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9603.T                                   | (14,500)                     | JPY  | 1,421.000000                                       | (18,396,000.00)                            | (20,604,500.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 4,488,712.92                              | 0.00                                     | 4,772,890.44                     |
| JP3160740001                             | (12,600)                     | 1.000000   | 1,442.470558                                       | (22,365,653.80)                            | (20,915,823.10)  | 311,323.10               | (152.976100)   | 1                                | (631.90)                  | (27,145.58)               | 92.00      | 0.00             | (1,679.45)                                | 0.00                                     | 4,772,890.44                     |
| <b>HITACHI CONSTRUCTION MACHINE CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6305.T                                   | (3,000)                      | JPY  | 3,488.000000                                       | (10,578,000.00)                            | (10,464,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (489,942.67)                              | 0.00                                     | (403,285.32)                     |
| JP3787000003                             | (3,000)                      | 1.000000   | 3,517.000000                                       | (10,161,315.14)                            | (10,551,000.00)  | 87,000.00                | (25.000000)  | 1                                | (9.26)                    | (342.66)                  | 92.00      | 0.00             | (74.44)                                   | 0.00                                     | (403,285.32)                     |
| <b>HOKKAIDO ELEC PWR CO INC CMN</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9509.T                                   | (14,000)                     | JPY  | 827.900000   | (10,200,300.00)                            | (11,590,600.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (142,411.65)                              | 0.00                                     | (57,119.12)                      |
| JP3850200001                             | (12,100)                     | 1.000000   | 834.000000   | (9,914,639.42)                             | (11,676,000.00)  | 85,400.00                | (25.000000)  | 1                                | (8.20)                    | (107.48)                  | 92.00      | 0.00             | (1.64)                                    | 0.00                                     | (57,119.12)                      |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
SERVICES



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| Underlyer RIC /<br>Underlyer ISIN         | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HONDA MOTOR CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7267.T                                    | (3,900)                      | JPY  | 1,578.500000                                       | (7,042,600.00)                             | (6,156,150.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (212,554.25)                              | 0.00                                     | (382,241.41)                     |
| JP3854600008                              | (4,600)                      | 1.000000   | 1,535.000000                                       | (6,852,308.74)                             | (5,986,500.00)   | (169,650.00)             | (25.000000)  | 1                                | (5.62)                    | (37.16)                   | 100.00     | 0.00             | (6.77)                                    | 0.00                                     | (382,241.41)                     |
| <b>HORIBA LTD CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6856.T                                    | 0                            | JPY  | 9,090.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 8,281.08                                  | 0.00                                     | (6,911.14)                       |
| JP3853000002                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (12.21)                   | 92.00      | (15,180.00)      | (12.21)                                   | 0.00                                     | (6,905.26)                       |
| <b>HOSHIZAKI CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6465.T                                    | 0                            | JPY  | 6,196.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 18,164.89                                 | 0.00                                     | 18,163.24                        |
| JP3845770001                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1.65)                    | 92.00      | 0.00             | (1.65)                                    | 0.00                                     | 18,163.24                        |
| <b>HOYA CORP CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7741.T                                    | 0                            | JPY  | 19,600.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 93,149.07                                 | 0.00                                     | 92,966.68                        |
| JP3837800006                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (182.38)                  | 92.00      | 0.00             | (182.38)                                  | 0.00                                     | 92,966.68                        |
| <b>IDEMITSU KOSAN CO.,LTD. CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5019.T                                    | (95,800)                     | JPY  | 1,041.500000                                       | (116,247,700.00)                           | (99,775,700.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,015,471.92)                            | 0.00                                     | (1,591,905.53)                   |
| JP3142500002                              | (112,100)                    | 1.000000   | 1,035.500000                                       | (115,379,217.34)                           | (99,200,900.00)  | (574,800.00)             | (25.000000)  | 1                                | (78.65)                   | (1,633.61)                | 92.00      | 0.00             | (503.95)                                  | 0.00                                     | (1,591,905.53)                   |
| <b>IHI CORPORATION CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7013.T                                    | 0                            | JPY  | 8,801.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 80,744.34                                 | 0.00                                     | 80,744.34                        |
| JP3134800006                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (1.65)                                    | 0.00                                     | 80,744.34                        |
| <b>INFORICH CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9338.T                                    | (1,300)                      | JPY  | 4,235.000000                                       | (5,408,000.00)                             | (5,505,500.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 255,630.99                                | 0.00                                     | 159,670.79                       |
| JP3153830009                              | (1,300)                      | 1.000000   | 4,170.000000                                       | (5,676,630.99)                             | (5,421,000.00)   | (84,500.00)              | (650.000000)   | 1                                | (927.76)                  | (11,460.20)               | 92.00      | 0.00             | 0.00                                      | 0.00                                     | 159,670.79                       |
| <b>INFRONEER HOLDINGS INC. CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5076.T                                    | (13,100)                     | JPY  | 1,205.500000                                       | (16,530,750.00)                            | (15,792,050.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 88,500.90                                 | 0.00                                     | 291,183.53                       |
| JP3153850007                              | (13,500)                     | 1.000000   | 1,221.000000                                       | (16,353,678.68)                            | (15,995,100.00)  | 203,050.00               | (25.000000)  | 1                                | (11.52)                   | (367.38)                  | 92.00      | 0.00             | (96.67)                                   | 0.00                                     | 291,183.53                       |
| <b>INSTITUTE FOR Q-SHU PIONEERS O CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5595.T                                    | (4,300)                      | JPY  | 1,135.000000                                       | (4,626,800.00)                             | (4,880,500.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,812,709.98                              | 0.00                                     | 1,602,134.05                     |
| JP3244850008                              | (4,300)                      | 1.000000   | 1,108.000000                                       | (4,740,041.88)                             | (4,764,400.00)   | (116,100.00)             | (2,337.209300)                                       | 1                                | (2,933.21)                | (94,475.93)               | 92.00      | 0.00             | (51,139.41)                               | 0.00                                     | 1,602,133.68                     |
| <b>ISETAN MITSUKOSHI HOLDINGS CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3099.T                                    | (8,300)                      | JPY  | 2,683.000000                                       | (30,558,300.00)                            | (22,268,900.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (2,460,953.41)                            | 0.00                                     | (1,884,469.12)                   |
| JP3894900004                              | (11,100)                     | 1.000000   | 2,752.500000                                       | (27,915,035.41)                            | (22,845,750.00)  | 576,850.00               | (25.000000)  | 1                                | (35.69)                   | (365.71)                  | 92.00      | 0.00             | (158.28)                                  | 0.00                                     | (1,884,469.12)                   |
| <b>ISUZU MOTORS LTD CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7202.T                                    | 0                            | JPY  | 2,146.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (231,733.99)                              | 0.00                                     | (231,805.80)                     |
| JP3137200006                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (71.80)                   | 92.00      | 0.00             | (71.80)                                   | 0.00                                     | (231,805.80)                     |
| <b>ITO EN, LTD.</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2593.T                                    | (21,000)                     | JPY  | 3,421.000000                                       | (65,872,000.00)                            | (71,841,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 213,323.63                                | 0.00                                     | 2,679,679.38                     |
| JP3143000002                              | (18,400)                     | 1.000000   | 3,538.488318                                       | (65,529,983.79)                            | (74,308,254.69)  | 2,467,254.69             | (25.000000)  | 1                                | (43.64)                   | (898.94)                  | 92.00      | 0.00             | (61.45)                                   | 0.00                                     | 2,679,679.38                     |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN            | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>IWATANI INTERNATIONAL CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8088.T                                       | (4,800)                      | JPY  | 1,772.000000                                       | (7,724,950.00)                             | (8,505,600.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (12,183.95)                               | 0.00                                     | 117,343.67                       |
| JP3151600008                                 | (4,300)                      | 1.000000   | 1,799.000000                                       | (7,721,848.05)                             | (8,635,200.00)   | 129,600.00               | (25.000000)  | 1                                | (4.89)                    | (72.38)                   | 92.00      | 0.00             | (1.82)                                    | 0.00                                     | 117,343.67                       |
| <b>JAPAN AIRLINES LTD CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9201.T                                       | 0                            | JPY  | 2,471.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 1,099.77                                  | 0.00                                     | 1,099.28                         |
| JP3705200008                                 | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (0.49)                    | 92.00      | 0.00             | (0.49)                                    | 0.00                                     | 1,099.28                         |
| <b>JAPAN AIRPORT TERMINAL CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9706.T                                       | (10,500)                     | JPY  | 4,900.000000                                       | (52,153,500.00)                            | (51,450,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,702,648.29                              | (7,000.00)                               | 3,744,983.50                     |
| JP3699400002                                 | (10,500)                     | 1.000000   | 5,000.000000                                       | (54,345,619.84)                            | (52,500,000.00)  | 1,050,000.00             | (25.000000)  | 1                                | (19.23)                   | (664.79)                  | 92.00      | (7,000.00)       | (72.24)                                   | 0.00                                     | 3,744,983.50                     |
| <b>JAPAN POST BANK CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7182.T                                       | 0                            | JPY  | 1,505.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 508,062.13                                | 0.00                                     | 507,666.12                       |
| JP3946750001                                 | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (396.01)                  | 92.00      | 0.00             | (396.01)                                  | 0.00                                     | 507,666.12                       |
| <b>JFE HOLDINGS CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5411.T                                       | (93,200)                     | JPY  | 1,774.500000                                       | (150,365,000.00)                           | (165,383,400.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (6,183,873.23)                            | 0.00                                     | (5,719,993.57)                   |
| JP3386030005                                 | (85,000)                     | 1.000000   | 1,779.500000                                       | (145,112,805.37)                           | (165,849,400.00)   | 466,000.00               | (25.000000)  | 1                                | (127.41)                  | (2,120.34)                | 92.00      | 0.00             | (19.25)                                   | 0.00                                     | (5,719,993.57)                   |
| <b>JGC HOLDINGS CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1963.T                                       | (50,600)                     | JPY  | 1,329.500000                                       | (65,009,000.00)                            | (67,272,700.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (998,674.56)                              | 0.00                                     | (1,702,995.34)                   |
| JP3667600005                                 | (50,200)                     | 1.000000   | 1,315.603072                                       | (64,947,072.80)                            | (66,569,515.46)  | (703,184.54)             | (25.000000)  | 1                                | (41.35)                   | (1,136.23)                | 92.00      | 0.00             | (64.53)                                   | 0.00                                     | (1,702,995.34)                   |
| <b>K'S HOLDINGS CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8282.T                                       | (37,700)                     | JPY  | 1,406.500000                                       | (52,188,500.00)                            | (53,025,050.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (438,567.11)                              | 0.00                                     | (380,949.73)                     |
| JP3277150003                                 | (37,000)                     | 1.000000   | 1,408.042307                                       | (51,657,242.06)                            | (53,083,194.98)  | 58,144.98                | (25.000000)  | 1                                | (36.19)                   | (527.60)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | (380,949.73)                     |
| <b>KAJIMA CMN</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1812.T                                       | (84,000)                     | JPY  | 2,862.000000                                       | (245,488,350.00)                           | (240,408,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (10,352,530.92)                           | (346,500.00)                             | (9,107,957.33)                   |
| JP3210200006                                 | (84,900)                     | 1.000000   | 2,881.000000                                       | (234,201,456.53)                           | (242,004,000.00)   | 1,596,000.00             | (25.000000)  | 1                                | (224.89)                  | (4,926.40)                | 92.00      | (346,500.00)     | (112.56)                                  | 0.00                                     | (9,107,957.50)                   |
| <b>KANSAI ELECTRIC POWER COMPANY CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9503.T                                       | (1,200)                      | JPY  | 1,739.500000                                       | 0.00                                       | (2,087,400.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 355,262.64                                | 0.00                                     | 371,774.42                       |
| JP3228600007                                 | 0                            | 1.000000   | 1,753.272684                                       | 0.00                                       | (2,103,927.22)   | 16,527.22                | (25.000000)  | 0                                | 0.00                      | (15.44)                   | 92.00      | 0.00             | (15.44)                                   | 0.00                                     | 371,774.42                       |
| <b>KAO CORP LTD CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4452.T                                       | (9,000)                      | JPY  | 6,301.000000                                       | (60,432,600.00)                            | (56,709,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,026,824.57                              | 0.00                                     | 1,102,095.97                     |
| JP3205800000                                 | (9,400)                      | 1.000000   | 6,388.000000                                       | (61,697,525.49)                            | (57,492,000.00)  | 783,000.00               | (25.000000)  | 1                                | (30.21)                   | (1,536.59)                | 92.00      | (706,192.00)     | (490.51)                                  | 0.00                                     | 1,102,369.20                     |
| <b>KASUMIGASEKI CAPITAL CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3498.T                                       | (5,100)                      | JPY  | 13,900.000000                                      | (68,697,000.00)                            | (70,890,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (4,682,038.51)                            | 0.00                                     | (7,547,965.04)                   |
| JP3211050004                                 | (5,100)                      | 1.000000   | 13,440.000000                                      | (63,669,111.45)                            | (68,544,000.00)  | (2,346,000.00)           | (910.784300)   | 1                                | (16,745.99)               | (519,926.53)              | 92.00      | 0.00             | (7,986.60)                                | 0.00                                     | (7,547,965.04)                   |
| <b>KAWASAKI HEAVY INDUSTRIES LTD ORD CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7012.T                                       | 0                            | JPY  | 7,061.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 19,117.01                                 | 0.00                                     | 19,116.60                        |
| JP3224200000                                 | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (0.41)                    | 92.00      | 0.00             | (0.41)                                    | 0.00                                     | 19,116.60                        |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN      | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>KEIO CORPORATION CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9008.T                                 | 0                            | JPY  | 3,787.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 48,536.83                                 | 0.00                                     | 48,529.22                        |
| JP3277800003                           | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (7.61)                    | 92.00      | 0.00             | (7.61)                                    | 0.00                                     | 48,529.22                        |
| <b>KINTETSU CORP CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9041.T                                 | (1,600)                      | JPY  | 3,316.000000                                       | (5,292,800.00)                             | (5,305,600.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (135,035.48)                              | 0.00                                     | (144,699.30)                     |
| JP3260800002                           | (1,600)                      | 1.000000   | 3,310.000000                                       | (5,160,964.52)                             | (5,296,000.00)   | (9,600.00)               | (25.000000)  | 1                                | (4.16)                    | (63.82)                   | 92.00      | 0.00             | 0.00                                      | 0.00                                     | (144,699.30)                     |
| <b>KIRIN HOLDINGS COMPANY, LTD CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2503.T                                 | (56,800)                     | JPY  | 2,019.000000                                       | (133,228,800.00)                           | (114,679,200.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,726,935.61                              | 0.00                                     | 1,443,076.63                     |
| JP3258000003                           | (64,800)                     | 1.000000   | 2,049.000000                                       | (134,436,185.53)                           | (116,383,200.00)   | 1,704,000.00             | (25.000000)  | 1                                | (76.44)                   | (2,130.98)                | 92.00      | (1,985,728.00)   | (1,318.70)                                | 0.00                                     | 1,443,844.91                     |
| <b>KOBAYASHI PHARMACEUTICAL CO CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4967.T                                 | (4,700)                      | JPY  | 6,094.000000                                       | (29,783,900.00)                            | (28,641,800.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,375,688.44)                            | 0.00                                     | (992,348.90)                     |
| JP3301100008                           | (4,700)                      | 1.000000   | 6,230.000000                                       | (28,015,361.04)                            | (29,281,000.00)  | 639,200.00               | (25.000000)  | 1                                | (29.77)                   | (744.46)                  | 92.00      | (255,116.00)     | (45.04)                                   | 0.00                                     | (992,250.20)                     |
| <b>KOBE BUSSAN CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3038.T                                 | 0                            | JPY  | 3,424.000000                                       | (12,092,500.00)                            | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,434,127.40                              | 0.00                                     | 2,433,811.19                     |
| JP3291200008                           | (3,500)                      | 1.000000   | 0.000000   | (12,255,408.18)                            | 0.00   | 0.00                     | (25.000000)  | 1                                | (6.61)                    | (316.21)                  | 92.00      | 0.00             | (324.28)                                  | 0.00                                     | 2,433,811.19                     |
| <b>KOBE STEEL CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5406.T                                 | (17,600)                     | JPY  | 1,585.500000                                       | (25,277,000.00)                            | (27,904,800.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,343,988.22)                            | 0.00                                     | (1,458,677.02)                   |
| JP3289800009                           | (16,100)                     | 1.000000   | 1,579.000000                                       | (24,075,762.25)                            | (27,790,400.00)  | (114,400.00)             | (25.000000)  | 1                                | (23.40)                   | (288.81)                  | 92.00      | 0.00             | (6.54)                                    | 0.00                                     | (1,458,677.02)                   |
| <b>KOKUSAI ELECTRIC CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6525.T                                 | 0                            | JPY  | 2,173.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 143,713.93                                | 0.00                                     | 143,707.22                       |
| JP3293330001                           | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (6.71)                    | 92.00      | 0.00             | (6.71)                                    | 0.00                                     | 143,707.22                       |
| <b>KOMATSU LTD. CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6301.T                                 | 0                            | JPY  | 4,297.000000                                       | (9,988,900.00)                             | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,130,276.93                              | (16,600.00)                              | 1,113,332.67                     |
| JP3304200003                           | (2,300)                      | 1.000000   | 0.000000   | (9,906,356.05)                             | 0.00   | 0.00                     | (25.000000)  | 1                                | (6.81)                    | (344.26)                  | 92.00      | (16,600.00)      | (344.26)                                  | 0.00                                     | 1,113,332.66                     |
| <b>KOSE CORPORATION. CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4922.T                                 | (200)                        | JPY  | 6,893.000000                                       | 0.00                                       | (1,378,600.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | (7,846.16)                                | 0.00                                     | 41,607.68                        |
| JP3283650004                           | 0                            | 1.000000   | 7,140.269185                                       | 0.00                                       | (1,428,053.84)   | 49,453.84                | (25.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 41,607.68                        |
| <b>KUBOTA CORP CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6326.T                                 | 0                            | JPY  | 1,815.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 491,575.10                                | 0.00                                     | 491,555.84                       |
| JP3266400005                           | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (19.26)                   | 92.00      | 0.00             | (19.26)                                   | 0.00                                     | 491,555.84                       |
| <b>KUSURI NO AOKI HOLDINGS ORD CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3549.T                                 | (1,200)                      | JPY  | 3,126.000000                                       | (3,215,000.00)                             | (3,751,200.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 478,631.74                                | 0.00                                     | 621,664.49                       |
| JP3266190002                           | (1,000)                      | 1.000000   | 3,256.000000                                       | (3,202,091.85)                             | (3,907,200.00)   | 156,000.00               | (25.000000)  | 1                                | (2.11)                    | (87.25)                   | 92.00      | (12,880.00)      | (62.62)                                   | 0.00                                     | 621,665.27                       |
| <b>KYOCERA CORPORATION CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6971.T                                 | 0                            | JPY  | 1,553.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 740,222.54                                | 0.00                                     | 739,787.46                       |
| JP3249600002                           | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (435.08)                  | 92.00      | 0.00             | (435.08)                                  | 0.00                                     | 739,787.46                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|-------------------------------------|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>KYORITSU MAINTENANCE CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9616.T                              | (46,300)                     | JPY  | 2,911.500000                                       | (132,932,850.00)                           | (134,802,450.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (7,196,117.18)                            | (164,800.00)                             | (6,573,723.46)                   |
| JP3253900009                        | (45,300)                     | 1.000000   | 2,928.575951                                       | (125,502,418.16)                           | (135,593,066.52)   | 790,616.52               | (25.000000)  | 1                                | (129.98)                  | (3,422.79)                | 92.00      | (164,800.00)     | (39.82)                                   | 0.00                                     | (6,573,723.54)                   |
| <b>KYUSHU ELEC POWER CO INC CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9508.T                              | 0                            | JPY  | 1,413.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 1,854,323.89                              | (2,500.00)                               | 1,851,717.45                     |
| JP3246400000                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (106.44)                  | 92.00      | (2,500.00)       | (106.44)                                  | 0.00                                     | 1,851,717.45                     |
| <b>LAND CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8918.T                              | (603,200)                    | JPY  | 7.000000   | (4,825,600.00)                             | (4,222,400.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 609,785.84                                | 0.00                                     | 609,317.97                       |
| JP3968800007                        | (603,200)                    | 1.000000   | 7.000000   | (4,832,185.84)                             | (4,222,400.00)   | 0.00                     | (50.000000)  | 1                                | (36.05)                   | (467.87)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | 609,317.97                       |
| <b>LEOPALACE21 CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8848.T                              | 0                            | JPY  | 570.000000   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | (4,500.00)                               | (4,500.00)                       |
| JP3167500002                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 92.00      | (4,500.00)       | 0.00                                      | 0.00                                     | (4,500.00)                       |
| <b>LIFEDRINK COMPANY CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2585.T                              | (4,700)                      | JPY  | 2,266.000000                                       | (10,566,200.00)                            | (10,650,200.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,572,293.25                              | 0.00                                     | 2,609,583.45                     |
| JP3966680005                        | (4,600)                      | 1.000000   | 2,274.000000                                       | (11,207,354.64)                            | (10,687,800.00)  | 37,600.00                | (25.000000)  | 1                                | (2.67)                    | (309.80)                  | 92.00      | 0.00             | (244.70)                                  | 0.00                                     | 2,609,583.45                     |
| <b>MAKITA CORP CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6586.T                              | 0                            | JPY  | 4,698.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (304,781.77)                              | 0.00                                     | (304,883.95)                     |
| JP3862400003                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (102.18)                  | 92.00      | 0.00             | (102.18)                                  | 0.00                                     | (304,883.95)                     |
| <b>MARUBENI CORPORATION CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8002.T                              | (8,500)                      | JPY  | 2,372.000000                                       | (20,289,500.00)                            | (20,162,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (459,942.05)                              | 0.00                                     | (285,801.52)                     |
| JP3877600001                        | (8,500)                      | 1.000000   | 2,392.500000                                       | (19,876,307.95)                            | (20,336,250.00)  | 174,250.00               | (25.000000)  | 1                                | (15.35)                   | (109.48)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | (285,801.52)                     |
| <b>MARUI GROUP CO LTD CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8252.T                              | 0                            | JPY  | 2,495.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 33,361.59                                 | 0.00                                     | 33,331.58                        |
| JP3870400003                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (30.02)                   | 92.00      | 0.00             | (30.02)                                   | 0.00                                     | 33,331.58                        |
| <b>MATSUKIYOCOCOKARA CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3088.T                              | (57,700)                     | JPY  | 2,246.500000                                       | (111,003,200.00)                           | (129,623,050.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (255,818.31)                              | 0.00                                     | 3,117,674.91                     |
| JP3869010003                        | (47,600)                     | 1.000000   | 2,305.000000                                       | (108,170,456.78)                           | (132,998,500.00)   | 3,375,450.00             | (25.000000)  | 1                                | (87.56)                   | (1,956.78)                | 92.00      | 0.00             | (1,194.41)                                | 0.00                                     | 3,117,674.91                     |
| <b>MAZDA MOTOR CORP. CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7261.T                              | 0                            | JPY  | 1,083.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (69,802.74)                               | 0.00                                     | (69,807.24)                      |
| JP3868400007                        | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (4.50)                    | 92.00      | 0.00             | (4.50)                                    | 0.00                                     | (69,807.24)                      |
| <b>MEDLEY CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4480.T                              | (700)                        | JPY  | 3,745.000000                                       | (2,653,000.00)                             | (2,621,500.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 942,478.86                                | 0.00                                     | 1,005,447.27                     |
| JP3921310003                        | (700)                        | 1.000000   | 3,835.000000                                       | (2,981,948.20)                             | (2,684,500.00)   | 63,000.00                | (25.000000)  | 1                                | 0.37                      | (31.59)                   | 92.00      | 0.00             | (27.85)                                   | 0.00                                     | 1,005,447.27                     |
| <b>MERCARI CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4385.T                              | (22,100)                     | JPY  | 1,720.000000                                       | (33,884,400.00)                            | (38,012,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 3,210,632.69                              | 0.00                                     | 4,746,725.37                     |
| JP3921290007                        | (18,700)                     | 1.000000   | 1,789.526405                                       | (36,038,312.57)                            | (39,548,533.54)  | 1,536,533.54             | (25.000000)  | 1                                | (7.96)                    | (440.86)                  | 92.00      | 0.00             | (124.26)                                  | 0.00                                     | 4,746,725.37                     |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN         | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>mitsubishi corp. cmn</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8058.T                                    | 0                            | JPY  | 2,589.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 10,717.49                                 | 0.00                                     | 10,708.51                        |
| JP3898400001                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (8.98)                    | 92.00      | 0.00             | (8.98)                                    | 0.00                                     | 10,708.51                        |
| <b>MITSUBISHI MOTORS CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7211.T                                    | (18,500)                     | JPY  | 509.700000   | (10,506,910.00)                            | (9,429,450.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (4,497,995.05)                            | 0.00                                     | (4,075,078.62)                   |
| JP3899800001                              | (19,100)                     | 1.000000   | 532.600000   | (7,604,754.14)                             | (9,853,100.00)   | 423,650.00               | (25.000000)  | 1                                | (24.67)                   | (733.56)                  | 92.00      | 0.00             | (257.74)                                  | 0.00                                     | (4,075,078.62)                   |
| <b>MITSUBISHI UFJ FINANCIAL GROUP CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8306.T                                    | 0                            | JPY  | 1,857.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (6,316.14)                                | 0.00                                     | (6,317.83)                       |
| JP3902900004                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1.69)                    | 100.00     | 0.00             | (1.69)                                    | 0.00                                     | (6,317.83)                       |
| <b>MITSUI &amp; CO LTD CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8031.T                                    | 0                            | JPY  | 3,288.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (384,592.45)                              | 0.00                                     | (384,617.39)                     |
| JP3893600001                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (24.95)                   | 92.00      | 0.00             | (24.95)                                   | 0.00                                     | (384,617.39)                     |
| <b>MITSUI CHEMICAL INC CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4183.T                                    | 0                            | JPY  | 3,416.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (63,121.36)                               | 0.00                                     | (63,137.48)                      |
| JP3888300005                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (16.12)                   | 92.00      | 0.00             | (16.12)                                   | 0.00                                     | (63,137.48)                      |
| <b>MITSUI E&amp;S CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7003.T                                    | (700)                        | JPY  | 1,725.000000                                       | (3,158,600.00)                             | (1,207,500.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (222,093.93)                              | 0.00                                     | (140,399.53)                     |
| JP3891600003                              | (1,700)                      | 1.000000   | 1,842.000000                                       | (2,878,512.88)                             | (1,289,400.00)   | 81,900.00                | (25.000000)  | 1                                | (3.73)                    | (205.61)                  | 92.00      | 0.00             | (203.36)                                  | 0.00                                     | (140,399.53)                     |
| <b>MIZUHO FINANCIAL GROUP CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8411.T                                    | 0                            | JPY  | 3,885.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 1,355,123.94                              | 0.00                                     | 1,354,969.14                     |
| JP3885780001                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (154.80)                  | 92.00      | 0.00             | (154.80)                                  | 0.00                                     | 1,354,969.14                     |
| <b>MODEC CMN</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6269.T                                    | (7,800)                      | JPY  | 3,475.000000                                       | (25,818,000.00)                            | (27,105,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,258,146.58)                            | 0.00                                     | (2,488,038.49)                   |
| JP3888250002                              | (7,800)                      | 1.000000   | 3,345.000000                                       | (24,832,853.42)                            | (26,091,000.00)  | (1,014,000.00)           | (25.000000)  | 1                                | (22.40)                   | (611.92)                  | 92.00      | (215,280.00)     | 0.00                                      | 0.00                                     | (2,487,955.20)                   |
| <b>MONEY FORWARD, INC. CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3994.T                                    | (5,500)                      | JPY  | 4,784.000000                                       | (26,862,000.00)                            | (26,312,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 437,341.55                                | 0.00                                     | 695,226.22                       |
| JP3869960009                              | (5,500)                      | 1.000000   | 4,831.000000                                       | (27,139,503.14)                            | (26,570,500.00)  | 258,500.00               | (25.000000)  | 1                                | (15.20)                   | (615.33)                  | 92.00      | 0.00             | (57.28)                                   | 0.00                                     | 695,226.22                       |
| <b>MURATA MFG. CO., LTD. CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6981.T                                    | (3,200)                      | JPY  | 2,527.500000                                       | 0.00                                       | (8,088,000.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (5,525.40)                       |
| JP3914400001                              | 0                            | 1.000000   | 2,525.773314                                       | 0.00                                       | (8,082,474.60)   | (5,525.40)               | (25.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (5,525.40)                       |
| <b>NABTESCO CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6268.T                                    | (3,000)                      | JPY  | 2,772.000000                                       | (9,225,150.00)                             | (8,316,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (173,745.07)                              | 0.00                                     | (187,285.34)                     |
| JP3651210001                              | (3,300)                      | 1.000000   | 2,808.000000                                       | (9,086,909.31)                             | (8,424,000.00)   | 108,000.00               | (25.000000)  | 1                                | (6.67)                    | (100.27)                  | 92.00      | (121,440.00)     | (10.43)                                   | 0.00                                     | (187,238.36)                     |
| <b>NAMURA SHIPBUILDING CO., LTD. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7014.T                                    | (8,700)                      | JPY  | 1,912.000000                                       | (15,259,800.00)                            | (16,634,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (794,236.36)                              | 0.00                                     | (2,240,171.38)                   |
| JP3651400008                              | (8,700)                      | 1.000000   | 1,747.000000                                       | (14,404,663.64)                            | (15,198,900.00)  | (1,435,500.00)           | (186.494200)   | 1                                | (690.10)                  | (10,435.02)               | 92.00      | 0.00             | 0.00                                      | 0.00                                     | (2,240,171.38)                   |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN        | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>NEC CORPORATION CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6701.T                                   | (2,200)                      | JPY  | 13,475.000000                                      | (40,484,000.00)                            | (29,645,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (281,234.77)                              | 0.00                                     | 257,031.52                       |
| JP3733000008                             | (2,900)                      | 1.000000   | 13,720.000000                                      | (39,514,288.55)                            | (30,184,000.00)  | 539,000.00               | (25.000000)  | 1                                | (31.54)                   | (733.71)                  | 92.00      | 0.00             | (533.29)                                  | 0.00                                     | 257,031.52                       |
| <b>NEXON CO.LTD. CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3659.T                                   | (10,100)                     | JPY  | 2,294.500000                                       | (27,965,000.00)                            | (23,174,450.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,419,235.53)                            | 0.00                                     | (755,641.43)                     |
| JP3758190007                             | (11,900)                     | 1.000000   | 2,376.500000                                       | (26,858,681.34)                            | (24,002,650.00)  | 828,200.00               | (25.000000)  | 1                                | (24.50)                   | (385.90)                  | 92.00      | (164,220.00)     | (99.38)                                   | 0.00                                     | (755,602.40)                     |
| <b>NEXTAGE CO. LTD. CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3186.T                                   | 0                            | JPY  | 1,407.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 436,305.79                                | 0.00                                     | (262,565.39)                     |
| JP3758210003                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (21,843.18)               | 92.00      | (677,028.00)     | (21,843.18)                               | 0.00                                     | (262,303.45)                     |
| <b>NIDEC CMN</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6594.T                                   | 0                            | JPY  | 2,805.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 1,148.50                                  | (64,000.00)                              | (62,852.72)                      |
| JP3734800000                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1.22)                    | 92.00      | (64,000.00)      | (1.22)                                    | 0.00                                     | (62,852.75)                      |
| <b>NIHON KOHDEN CORP. CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6849.T                                   | (24,100)                     | JPY  | 2,100.500000                                       | (51,259,200.00)                            | (50,622,050.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (563,383.38)                              | 0.00                                     | 773,252.33                       |
| JP3706800004                             | (23,600)                     | 1.000000   | 2,156.000000                                       | (50,316,886.78)                            | (51,959,600.00)  | 1,337,550.00             | (25.000000)  | 1                                | (38.16)                   | (914.29)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | 773,252.33                       |
| <b>NINTENDO CO., LTD. CMN CLASS A</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7974.T                                   | 0                            | JPY  | 9,070.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (5,567,890.30)                            | 0.00                                     | (5,569,947.17)                   |
| JP3756600007                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (2,056.87)                | 92.00      | 0.00             | (2,056.87)                                | 0.00                                     | (5,569,947.17)                   |
| <b>NIPPON ELEC GLASS CO LTD</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5214.T                                   | (22,800)                     | JPY  | 3,372.000000                                       | (76,425,600.00)                            | (76,881,600.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,336,132.29                              | 0.00                                     | (88,466.82)                      |
| JP3733400000                             | (22,800)                     | 1.000000   | 3,371.000000                                       | (78,021,600.00)                            | (76,858,800.00)  | (22,800.00)              | (25.000000)  | 1                                | (38.23)                   | (1,647.12)                | 92.05      | (1,400,151.99)   | (160.27)                                  | 0.00                                     | (87,925.10)                      |
| <b>NIPPON STEEL CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5401.T                                   | (6,100)                      | JPY  | 3,158.000000                                       | (24,845,500.00)                            | (19,263,800.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (804,200.86)                              | 0.00                                     | (657,933.96)                     |
| JP3381000003                             | (7,900)                      | 1.000000   | 3,182.000000                                       | (24,286,921.25)                            | (19,410,200.00)  | 146,400.00               | (25.000000)  | 1                                | (19.13)                   | (133.10)                  | -          | 0.00             | (52.10)                                   | 0.00                                     | (657,933.96)                     |
| <b>NIPPON YUSEN KABUSHIKI KAISHA CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9101.T                                   | 0                            | JPY  | 5,340.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 78,820.59                                 | 0.00                                     | 78,785.44                        |
| JP3753000003                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (35.14)                   | 92.00      | 0.00             | (35.14)                                   | 0.00                                     | 78,785.44                        |
| <b>NISSAN MOTOR CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7201.T                                   | (33,500)                     | JPY  | 475.200000   | (31,468,560.00)                            | (15,919,200.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (2,331,937.60)                            | 0.00                                     | (2,171,893.39)                   |
| JP3672400003                             | (61,800)                     | 1.000000   | 480.000000   | (27,008,714.30)                            | (16,080,000.00)  | 160,800.00               | (25.000000)  | 1                                | (47.57)                   | (755.79)                  | 92.00      | 0.00             | (354.71)                                  | 0.00                                     | (2,171,893.39)                   |
| <b>NITORI CO LTD CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9843.T                                   | 0                            | JPY  | 18,480.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 847,759.68                                | 0.00                                     | 847,066.17                       |
| JP3756100008                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (693.51)                  | 92.00      | 0.00             | (693.51)                                  | 0.00                                     | 847,066.17                       |
| <b>NITTO BOSEKI CO LTD CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3110.T                                   | 0                            | JPY  | 6,600.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (8,081.51)                                | (2,750.00)                               | (10,831.90)                      |
| JP3684400009                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (0.39)                    | 92.00      | (2,750.00)       | (0.39)                                    | 0.00                                     | (10,831.90)                      |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN     | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---------------------------------------|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>NOMURA HOLDINGS CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8604.T                                | 0                            | JPY  | 919.100000   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | (4,600.00)                               | (4,600.00)                       |
| JP3762600009                          | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 92.00      | (4,600.00)       | 0.00                                      | 0.00                                     | (4,600.00)                       |
| <b>NOMURA MICRO SCIENCE CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6254.T                                | (55,500)                     | JPY  | 2,811.000000                                       | (136,743,600.00)                           | (156,010,500.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (39,890,214.27)                           | (96,000.00)                              | (67,835,727.10)                  |
| JP3762950008                          | (66,900)                     | 1.000000   | 2,311.000000                                       | (116,582,315.61)                           | (128,260,500.00)   | (27,750,000.00)          | (130.418500)   | 1                                | (4,160.95)                | (109,512.83)              | 92.00      | (96,000.00)      | (27,151.73)                               | 0.00                                     | (67,835,724.95)                  |
| <b>NTT DATA GROUP CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9613.T                                | 0                            | JPY  | 2,939.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (887,144.15)                              | (56,250.00)                              | (944,000.26)                     |
| JP3165700000                          | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (606.11)                  | 92.00      | (56,250.00)      | (606.11)                                  | 0.00                                     | (944,000.29)                     |
| <b>NXERA PHARMA CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4565.T                                | 0                            | JPY  | 1,016.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (443,916.28)                              | 0.00                                     | (443,982.87)                     |
| JP3431300007                          | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (66.59)                   | 92.00      | 0.00             | (66.59)                                   | 0.00                                     | (443,982.87)                     |
| <b>OBAYASHI CORP CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1802.T                                | 0                            | JPY  | 2,129.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (28,956.50)                               | 0.00                                     | (28,977.56)                      |
| JP3190000004                          | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (21.06)                   | 92.00      | 0.00             | (21.06)                                   | 0.00                                     | (28,977.56)                      |
| <b>OJI HOLDINGS CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3861.T                                | (54,700)                     | JPY  | 606.000000   | (37,248,290.00)                            | (33,148,200.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (3,498,735.44)                            | 0.00                                     | (3,603,831.32)                   |
| JP3174410005                          | (61,700)                     | 1.000000   | 604.100000   | (34,477,823.91)                            | (33,044,270.00)  | (103,930.00)             | (25.000000)  | 1                                | (40.70)                   | (1,165.87)                | 92.00      | 0.00             | (281.12)                                  | 0.00                                     | (3,603,831.32)                   |
| <b>OLYMPUS CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7733.T                                | (20,500)                     | JPY  | 2,315.000000                                       | (64,858,400.00)                            | (47,457,500.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (86,217.06)                               | 0.00                                     | 1,050,898.20                     |
| JP3201200007                          | (27,200)                     | 1.000000   | 2,370.500000                                       | (64,338,020.53)                            | (48,595,250.00)  | 1,137,750.00             | (25.000000)  | 1                                | (44.11)                   | (634.74)                  | 92.00      | 0.00             | (203.91)                                  | 0.00                                     | 1,050,898.20                     |
| <b>OMRON CORPORATION CMN</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6645.T                                | (26,000)                     | JPY  | 5,158.000000                                       | (161,250,000.00)                           | (134,108,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (5,290,050.93)                            | (171,600.00)                             | (394,294.03)                     |
| JP3197800000                          | (30,000)                     | 1.000000   | 5,353.000000                                       | (154,256,690.57)                           | (139,178,000.00)   | 5,070,000.00             | (25.000000)  | 1                                | (145.10)                  | (2,643.10)                | 92.00      | (171,600.00)     | (629.89)                                  | 0.00                                     | (394,294.12)                     |
| <b>OPEN HOUSE GROUP CO., LTD. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3288.T                                | 0                            | JPY  | 5,263.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 14,229.43                                 | (41,500.00)                              | (27,270.92)                      |
| JP3173540000                          | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (0.35)                    | 92.00      | (41,500.00)      | (0.35)                                    | 0.00                                     | (27,270.94)                      |
| <b>ORGANO CORPORATION CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6368.T                                | (6,900)                      | JPY  | 8,460.000000                                       | (57,063,000.00)                            | (58,374,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 2,258,615.65                              | (99,400.00)                              | 364,088.99                       |
| JP3201600008                          | (6,900)                      | 1.000000   | 8,200.000000                                       | (58,788,000.00)                            | (56,580,000.00)  | (1,794,000.00)           | (25.000000)  | 1                                | (25.23)                   | (1,126.67)                | 92.00      | (99,400.00)      | (54.89)                                   | 0.00                                     | 364,088.94                       |
| <b>ORIENTAL LAND CO CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4661.T                                | (19,500)                     | JPY  | 3,420.000000                                       | (65,990,500.00)                            | (66,690,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (823,077.09)                              | 0.00                                     | (783,926.09)                     |
| JP3198900007                          | (19,100)                     | 1.000000   | 3,422.036460                                       | (64,368,815.75)                            | (66,729,710.98)  | 39,710.98                | (25.000000)  | 1                                | (51.67)                   | (559.98)                  | 92.00      | 0.00             | (19.72)                                   | 0.00                                     | (783,926.09)                     |
| <b>ORIX CMN</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8591.T                                | 0                            | JPY  | 3,377.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 476,470.95                                | 0.00                                     | 476,400.10                       |
| JP3200450009                          | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (70.85)                   | 92.00      | 0.00             | (70.85)                                   | 0.00                                     | 476,400.10                       |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN               | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>OSAKA GAS CO., LTD. CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9532.T  | (18,600)                     | JPY  | 3,459.000000                                       | (55,328,000.00)                            | (64,337,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (2,477,622.36)                            | 0.00                                     | (2,459,619.19)                   |
| JP3180400008                                    | (16,000)                     | 1.000000   | 3,460.000000                                       | (52,872,263.08)                            | (64,356,000.00)  | 18,600.00                | (25.000000)  | 1                                | (50.14)                   | (596.83)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | (2,459,619.19)                   |
| <b>OSAKA TITANIUM TECHNOLOGIES CO.,LTD. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5726.T  | 0                            | JPY  | 1,816.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 399,504.89                                | 0.00                                     | 395,195.29                       |
| JP3407200009                                    | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (4,309.60)                | 92.00      | 0.00             | (4,309.60)                                | 0.00                                     | 395,195.29                       |
| <b>OTSUKA HOLDINGS CO., LTD. CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4578.T  | 0                            | JPY  | 8,410.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 19,182.24                                 | 0.00                                     | 19,180.51                        |
| JP3188220002                                    | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1.73)                    | 92.00      | 0.00             | (1.73)                                    | 0.00                                     | 19,180.51                        |
| <b>PAN PACIFIC INTERNATIONAL HOLD CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7532.T  | 0                            | JPY  | 4,277.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 38,455.98                                 | 0.00                                     | 38,157.04                        |
| JP3639650005                                    | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (298.95)                  | 92.00      | 0.00             | (298.95)                                  | 0.00                                     | 38,157.04                        |
| <b>PANASONIC CMN</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6752.T  | 0                            | JPY  | 1,615.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (41,441.93)                               | 0.00                                     | (41,466.22)                      |
| JP3866800000                                    | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (24.29)                   | 92.00      | 0.00             | (24.29)                                   | 0.00                                     | (41,466.22)                      |
| <b>PENTA-OCEAN CONSTRUCTION CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1893.T  | 0                            | JPY  | 657.700000   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (5,208.02)                                | 0.00                                     | (5,208.87)                       |
| JP3309000002                                    | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (0.85)                    | 92.00      | 0.00             | (0.85)                                    | 0.00                                     | (5,208.87)                       |
| <b>PEPTIDREAM INC. CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4587.T  | 0                            | JPY  | 2,517.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 887,921.66                                | 0.00                                     | 887,883.24                       |
| JP3836750004                                    | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (38.42)                   | 92.00      | 0.00             | (38.42)                                   | 0.00                                     | 887,883.24                       |
| <b>PLAID INC. (JAPAN) CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4165.T  | (2,500)                      | JPY  | 969.000000   | 0.00                                       | (2,422,500.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 64,238.35                        |
| JP3833270006                                    | 0                            | 1.000000   | 994.695341   | 0.00                                       | (2,486,738.35)   | 64,238.35                | (250.000000)   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 64,238.35                        |
| <b>POLA ORBIS HOLDINGS CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4927.T  | (1,200)                      | JPY  | 1,408.000000                                       | (1,004,850.00)                             | (1,689,600.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 36,007.58                                 | 0.00                                     | 34,339.13                        |
| JP3855900001                                    | (700)                        | 1.000000   | 1,423.253336                                       | (1,026,865.07)                             | (1,707,904.00)   | 18,304.00                | (25.000000)  | 1                                | (0.50)                    | (8.46)                    | 92.00      | (19,964.00)      | (1.24)                                    | 0.00                                     | 34,346.85                        |
| <b>RAKUTEN BANK CMN</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5838.T  | (1,900)                      | JPY  | 4,330.000000                                       | (9,399,600.00)                             | (8,227,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (123,645.90)                              | 0.00                                     | 47,123.17                        |
| JP3967220009                                    | (2,100)                      | 1.000000   | 4,420.000000                                       | (9,294,295.83)                             | (8,398,000.00)   | 171,000.00               | (25.000000)  | 1                                | (6.58)                    | (230.93)                  | 92.00      | 0.00             | (113.85)                                  | 0.00                                     | 47,123.17                        |
| <b>RAKUTEN GROUP CMN</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4755.T  | 0                            | JPY  | 858.500000   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 1,643,114.56                              | 0.00                                     | 1,641,882.99                     |
| JP3967200001                                    | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1,231.57)                | 92.00      | 0.00             | (1,231.57)                                | 0.00                                     | 1,641,882.99                     |
| <b>RECRUIT HOLDINGS CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6098.T  | 0                            | JPY  | 10,775.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (494,159.15)                              | 0.00                                     | (495,151.96)                     |
| JP3970300004                                    | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (992.81)                  | 92.00      | 0.00             | (992.81)                                  | 0.00                                     | (495,151.96)                     |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|-----------------------------------|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>RENESAS ELECTRONICS CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6723.T                            | 0                            | JPY  | 2,021.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 162,097.98                                | 0.00                                     | 161,966.60                       |
| JP3164720009                      | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (131.37)                  | 92.00      | 0.00             | (131.37)                                  | 0.00                                     | 161,966.60                       |
| <b>RESONA HOLDINGS CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8308.T                            | 0                            | JPY  | 1,144.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 2,429,237.38                              | 0.00                                     | 2,429,143.73                     |
| JP3500610005                      | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (93.65)                   | 92.00      | 0.00             | (93.65)                                   | 0.00                                     | 2,429,143.73                     |
| <b>RESORTTRUST INC CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4681.T                            | (23,600)                     | JPY  | 3,088.000000                                       | (71,820,000.00)                            | (72,876,800.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (3,737,611.20)                            | (78,300.00)                              | (2,571,229.22)                   |
| JP3974450003                      | (22,800)                     | 1.000000   | 3,140.827898                                       | (67,950,396.55)                            | (74,123,538.40)  | 1,246,738.40             | (25.000000)  | 1                                | (69.32)                   | (2,056.42)                | 92.05      | (78,300.00)      | (2.89)                                    | 0.00                                     | (2,571,229.26)                   |
| <b>RICOH CO.,LTD. CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7752.T                            | 0                            | JPY  | 1,736.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (41,541.20)                               | 0.00                                     | (41,546.04)                      |
| JP3973400009                      | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (4.84)                    | 92.00      | 0.00             | (4.84)                                    | 0.00                                     | (41,546.04)                      |
| <b>RINNAI CORP. CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5947.T                            | (18,400)                     | JPY  | 3,205.000000                                       | (59,977,000.00)                            | (58,972,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,400,778.35)                            | 0.00                                     | (408,734.65)                     |
| JP3977400005                      | (18,500)                     | 1.000000   | 3,259.000000                                       | (58,985,560.70)                            | (59,965,600.00)  | 993,600.00               | (25.000000)  | 1                                | (43.96)                   | (1,556.30)                | 92.04      | 0.00             | (203.32)                                  | 0.00                                     | (408,734.65)                     |
| <b>ROHM CO LTD ORD CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6963.T                            | (1,900)                      | JPY  | 1,501.500000                                       | 0.00                                       | (2,852,850.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 32,451.13                                 | (15,000.00)                              | 9,778.27                         |
| JP3982800009                      | 0                            | 1.000000   | 1,497.481605                                       | 0.00                                       | (2,845,215.05)   | (7,634.95)               | (25.000000)  | 0                                | 0.00                      | (37.91)                   | -          | (15,000.00)      | (37.91)                                   | 0.00                                     | 9,778.26                         |
| <b>RORZE CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6323.T                            | (800)                        | JPY  | 1,550.500000                                       | 0.00                                       | (1,240,400.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 152,084.13                                | 0.00                                     | 147,692.14                       |
| JP3982200002                      | 0                            | 1.000000   | 1,545.024567                                       | 0.00                                       | (1,236,019.65)   | (4,380.35)               | (25.000000)  | 0                                | 0.00                      | (11.65)                   | -          | 0.00             | (11.65)                                   | 0.00                                     | 147,692.14                       |
| <b>ROUND ONE CORP CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4680.T                            | 0                            | JPY  | 1,241.000000                                       | (933,100.00)                               | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 18,852.76                                 | 0.00                                     | 15,523.68                        |
| JP3966800009                      | (700)                        | 1.000000   | 0.000000   | (934,439.26)                               | 0.00   | 0.00                     | (25.000000)  | 1                                | (0.58)                    | (17.08)                   | 92.00      | (3,312.00)       | (17.08)                                   | 0.00                                     | 15,524.96                        |
| <b>RYOHIN KEIKAKU CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7453.T                            | 0                            | JPY  | 3,550.000000                                       | (1,450,800.00)                             | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (102,090.91)                              | 0.00                                     | (102,132.25)                     |
| JP3976300008                      | (400)                        | 1.000000   | 0.000000   | (1,381,310.21)                             | 0.00   | 0.00                     | (25.000000)  | 1                                | (1.35)                    | (41.34)                   | 92.00      | 0.00             | (41.34)                                   | 0.00                                     | (102,132.25)                     |
| <b>SAIZERIYA CO LTD CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7581.T                            | 0                            | JPY  | 5,510.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 48,853.82                                 | 0.00                                     | 48,846.94                        |
| JP3310500008                      | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (6.88)                    | 92.00      | 0.00             | (6.88)                                    | 0.00                                     | 48,846.94                        |
| <b>SAKURA INTERNET INC. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3778.T                            | 0                            | JPY  | 4,490.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 174,550.91                                | 0.00                                     | 155,158.59                       |
| JP3317300006                      | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (19,392.33)               | 92.00      | 0.00             | (19,392.33)                               | 0.00                                     | 155,158.59                       |
| <b>SANKEN ELECTRIC CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6707.T                            | 0                            | JPY  | 5,769.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (268,770.21)                              | 0.00                                     | (268,870.63)                     |
| JP3329600005                      | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (100.43)                  | 92.00      | 0.00             | (100.43)                                  | 0.00                                     | (268,870.63)                     |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN        | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SANKYO CO., LTD.</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6417.T                                   | (7,700)                      | JPY  | 2,136.500000                                       | (12,840,000.00)                            | (16,451,050.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 40,611.26                                 | 0.00                                     | (156.90)                         |
| JP3326410002                             | (6,000)                      | 1.000000   | 2,131.235483                                       | (12,630,534.27)                            | (16,410,513.22)  | (40,536.78)              | (25.000000)  | 1                                | (9.39)                    | (231.37)                  | 92.00      | 0.00             | (39.42)                                   | 0.00                                     | (156.90)                         |
| <b>SANRIO CO LTD</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8136.T                                   | (8,900)                      | JPY  | 5,495.000000                                       | (59,349,400.00)                            | (48,905,500.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (3,627,241.40)                            | (10,000.00)                              | (3,237,696.70)                   |
| JP3343200006                             | (10,600)                     | 1.000000   | 5,540.000000                                       | (54,346,005.56)                            | (49,306,000.00)  | 400,500.00               | (25.000000)  | 1                                | (68.52)                   | (955.30)                  | 92.00      | (10,000.00)      | (376.26)                                  | 0.00                                     | (3,237,696.70)                   |
| <b>SAPPORO HOLDINGS CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2501.T                                   | (1,800)                      | JPY  | 7,890.000000                                       | (15,208,200.00)                            | (14,202,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,198,894.06                              | 0.00                                     | 1,882,692.09                     |
| JP3320800000                             | (1,800)                      | 1.000000   | 8,318.000000                                       | (15,903,555.92)                            | (14,972,400.00)  | 770,400.00               | (25.000000)  | 1                                | (5.26)                    | (489.97)                  | 92.00      | (86,112.00)      | (265.24)                                  | 0.00                                     | 1,882,725.41                     |
| <b>SAWAI GROUP HOLDINGS CO.,LTD. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4887.T                                   | (43,300)                     | JPY  | 2,144.000000                                       | (93,679,550.00)                            | (92,835,200.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 1,502,208.57                              | (226,200.00)                             | 1,577,674.92                     |
| JP3323040000                             | (43,300)                     | 1.000000   | 2,151.000000                                       | (94,155,850.00)                            | (93,138,300.00)  | 303,100.00               | (25.000000)  | 1                                | (56.07)                   | (1,433.65)                | 92.46      | (226,200.00)     | (40.90)                                   | 0.00                                     | 1,577,674.80                     |
| <b>SBI HOLDINGS, INC. CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8473.T                                   | 0                            | JPY  | 3,997.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (1,317,600.45)                            | (30,000.00)                              | (1,348,339.78)                   |
| JP3436120004                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (739.32)                  | 92.00      | (30,000.00)      | (739.32)                                  | 0.00                                     | (1,348,339.79)                   |
| <b>SBI SUMISHIN NET BANK CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7163.T                                   | (5,800)                      | JPY  | 3,800.000000                                       | (23,637,500.00)                            | (22,040,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,438,139.96)                            | 0.00                                     | (1,496,869.66)                   |
| JP3400650002                             | (6,100)                      | 1.000000   | 3,790.000000                                       | (21,892,085.14)                            | (21,982,000.00)  | (58,000.00)              | (25.000000)  | 1                                | (25.75)                   | (729.71)                  | 92.00      | 0.00             | (104.59)                                  | 0.00                                     | (1,496,869.66)                   |
| <b>SCREEN HOLDINGS CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7735.T                                   | 0                            | JPY  | 9,615.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (6,818.41)                                | (36,000.00)                              | (42,918.98)                      |
| JP3494600004                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (100.57)                  | 92.00      | (36,000.00)      | (100.57)                                  | 0.00                                     | (42,919.00)                      |
| <b>SEGA SAMMY HOLDINGS, INC. CMN</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6460.T                                   | (13,700)                     | JPY  | 3,081.000000                                       | (39,526,200.00)                            | (42,209,700.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (2,938,148.37)                            | 0.00                                     | (3,007,118.95)                   |
| JP3419050004                             | (12,600)                     | 1.000000   | 3,076.000000                                       | (35,816,271.79)                            | (42,141,200.00)  | (68,500.00)              | (25.000000)  | 1                                | (47.98)                   | (470.58)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | (3,007,118.95)                   |
| <b>SEKISUI CHEMICAL CO., LTD. CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4204.T                                   | (1,200)                      | JPY  | 2,678.000000                                       | 0.00                                       | (3,213,600.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 68,374.26                                 | 0.00                                     | 112,774.26                       |
| JP3419400001                             | 0                            | 1.000000   | 2,715.000000                                       | 0.00                                       | (3,258,000.00)   | 44,400.00                | (25.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (4.19)                                    | 0.00                                     | 112,774.26                       |
| <b>SEKISUI HOUSE, LTD. CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1928.T                                   | (18,800)                     | JPY  | 3,758.000000                                       | (74,564,500.00)                            | (70,650,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (2,144,887.41)                            | 0.00                                     | (1,694,611.92)                   |
| JP3420600003                             | (19,700)                     | 1.000000   | 3,782.000000                                       | (72,405,463.93)                            | (71,101,600.00)  | 451,200.00               | (25.000000)  | 1                                | (60.41)                   | (924.51)                  | 92.00      | 0.00             | (123.95)                                  | 0.00                                     | (1,694,611.92)                   |
| <b>SEVEN &amp; I HOLDINGS CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3382.T                                   | 0                            | JPY  | 2,440.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (39,195.65)                               | 0.00                                     | (39,778.51)                      |
| JP3422950000                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (582.86)                  | 92.00      | 0.00             | (582.86)                                  | 0.00                                     | (39,778.51)                      |
| <b>SG HOLDINGS CO., LTD. CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9143.T                                   | 0                            | JPY  | 1,500.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 6,919.70                                  | 0.00                                     | 6,914.74                         |
| JP3162770006                             | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (4.95)                    | 92.00      | 0.00             | (4.95)                                    | 0.00                                     | 6,914.74                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
SERVICES



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| Underlyer RIC /<br>Underlyer ISIN         | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SHIMANO CORPORATION CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7309.T                                    | (200)                        | JPY  | 21,020.000000                                      | (4,304,000.00)                             | (4,204,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (95,693.03)                               | 0.00                                     | (35,930.43)                      |
| JP3358000002                              | (200)                        | 1.000000   | 21,390.000000                                      | (4,279,721.80)                             | (4,278,000.00)   | 74,000.00                | (25.000000)  | 1                                | (2.86)                    | (23.40)                   | 92.00      | (14,214.00)      | (3.96)                                    | 0.00                                     | (35,924.93)                      |
| <b>SHIMIZU CORP CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1803.T                                    | 0                            | JPY  | 1,243.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (161,975.23)                              | 0.00                                     | (162,086.63)                     |
| JP3358800005                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (111.40)                  | 92.00      | 0.00             | (111.40)                                  | 0.00                                     | (162,086.63)                     |
| <b>SHINKO ELEC IND CO LTD CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6967.T                                    | (4,900)                      | JPY  | 5,713.000000                                       | (10,811,000.00)                            | (27,993,700.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,623,216.04)                            | 0.00                                     | (1,666,983.60)                   |
| JP3375800004                              | (1,900)                      | 1.000000   | 5,704.181166                                       | (10,526,615.73)                            | (27,950,487.71)  | (43,212.29)              | (25.000000)  | 1                                | (8.58)                    | (555.27)                  | 92.00      | 0.00             | (418.81)                                  | 0.00                                     | (1,666,983.60)                   |
| <b>SHISEIDO CO., LTD. CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4911.T                                    | (37,300)                     | JPY  | 2,714.000000                                       | (71,323,500.00)                            | (101,232,200.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 4,226,717.95                              | 0.00                                     | 6,203,324.13                     |
| JP3351600006                              | (25,500)                     | 1.000000   | 2,785.890859                                       | (70,897,832.65)                            | (103,913,729.02)   | 2,681,529.02             | (25.000000)  | 1                                | (47.59)                   | (1,122.85)                | 92.00      | (703,800.00)     | (247.46)                                  | 0.00                                     | 6,203,596.43                     |
| <b>SMC CORPORATION CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6273.T                                    | 0                            | JPY  | 61,190.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (1,409,351.26)                            | (100,000.00)                             | (1,509,431.34)                   |
| JP3162600005                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (80.08)                   | 92.00      | (100,000.00)     | (80.08)                                   | 0.00                                     | (1,509,431.39)                   |
| <b>SOCONEXT INC CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6526.T                                    | 0                            | JPY  | 2,573.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 804,846.39                                | 0.00                                     | 804,810.44                       |
| JP3433500000                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (35.95)                   | 92.00      | 0.00             | (35.95)                                   | 0.00                                     | 804,810.44                       |
| <b>SOFTBANK GROUP CORP. CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9984.T                                    | 0                            | JPY  | 9,234.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (75,511.31)                               | 0.00                                     | (75,587.97)                      |
| JP3436100006                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (76.67)                   | 92.00      | 0.00             | (76.67)                                   | 0.00                                     | (75,587.97)                      |
| <b>SOJITZ CORPORATION CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2768.T                                    | (2,600)                      | JPY  | 3,218.000000                                       | (8,387,600.00)                             | (8,366,800.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (362,726.19)                              | 0.00                                     | (300,476.79)                     |
| JP3663900003                              | (2,600)                      | 1.000000   | 3,242.000000                                       | (8,080,634.20)                             | (8,429,200.00)   | 62,400.00                | (25.000000)  | 1                                | (7.19)                    | (150.60)                  | 92.00      | 0.00             | (14.60)                                   | 0.00                                     | (300,476.79)                     |
| <b>SONY GROUP CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6758.T                                    | 0                            | JPY  | 3,301.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (217,472.22)                              | 0.00                                     | (217,694.44)                     |
| JP3435000009                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (222.22)                  | 92.00      | 0.00             | (222.22)                                  | 0.00                                     | (217,694.44)                     |
| <b>SQUARE ENIX HOLDINGS CO., LTD. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9684.T                                    | (5,700)                      | JPY  | 6,185.000000                                       | (35,602,200.00)                            | (35,254,500.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (356,690.89)                              | (16,800.00)                              | (590,935.29)                     |
| JP3164630000                              | (5,700)                      | 1.000000   | 6,147.000000                                       | (34,809,009.41)                            | (35,037,900.00)  | (216,600.00)             | (25.000000)  | 1                                | (27.37)                   | (844.40)                  | 92.00      | (16,800.00)      | (92.33)                                   | 0.00                                     | (590,935.30)                     |
| <b>SUBARU CORPORATION CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7270.T                                    | (1,500)                      | JPY  | 2,751.500000                                       | (4,799,100.00)                             | (4,127,250.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (448,633.04)                              | 0.00                                     | (344,467.35)                     |
| JP3814800003                              | (1,700)                      | 1.000000   | 2,821.000000                                       | (4,530,213.85)                             | (4,231,500.00)   | 104,250.00               | (25.000000)  | 1                                | (4.70)                    | (84.32)                   | 92.00      | 0.00             | (44.67)                                   | 0.00                                     | (344,467.35)                     |
| <b>SUMCO CMN</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3436.T                                    | (12,700)                     | JPY  | 1,152.000000                                       | 0.00                                       | (14,630,400.00)  |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 167,586.35                                | 0.00                                     | 178,976.13                       |
| JP3322930003                              | 0                            | 1.000000   | 1,152.897498                                       | 0.00                                       | (14,641,798.22)  | 11,398.22                | (25.000000)  | 0                                | 0.00                      | (8.44)                    | -          | 0.00             | (8.44)                                    | 0.00                                     | 178,976.13                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN         | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SUMITOMO CORPORATION CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8053.T                                    | (2,900)                      | JPY  | 3,441.000000                                       | (14,108,100.00)                            | (9,978,900.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (171,443.02)                              | 0.00                                     | (209,855.17)                     |
| JP3404600003                              | (4,100)                      | 1.000000   | 3,428.000000                                       | (13,839,660.06)                            | (9,941,200.00)   | (37,700.00)              | (25.000000)  | 1                                | (10.56)                   | (712.15)                  | 92.00      | 0.00             | (595.13)                                  | 0.00                                     | (209,855.17)                     |
| <b>SUMITOMO DAINIPPON PHARMA CMN</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4506.T                                    | (48,200)                     | JPY  | 555.000000   | (27,008,300.00)                            | (26,751,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 61,507.98                                 | 0.00                                     | 442,773.54                       |
| JP3495000006                              | (47,300)                     | 1.000000   | 562.924861   | (26,694,680.53)                            | (27,132,978.28)  | 381,978.28               | (25.000000)  | 1                                | (18.97)                   | (712.72)                  | 92.00      | 0.00             | (8.07)                                    | 0.00                                     | 442,773.54                       |
| <b>SUMITOMO FORESTRY CO LTD CMN</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1911.T                                    | 0                            | JPY  | 5,238.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (133,670.75)                              | 0.00                                     | (133,690.98)                     |
| JP3409800004                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (20.23)                   | 92.00      | 0.00             | (20.23)                                   | 0.00                                     | (133,690.98)                     |
| <b>SUMITOMO METAL MNG CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5713.T                                    | (3,800)                      | JPY  | 3,602.000000                                       | (9,733,500.00)                             | (13,687,600.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (28,125.45)                               | (78,400.00)                              | (64,808.72)                      |
| JP3402600005                              | (2,700)                      | 1.000000   | 3,613.000000                                       | (9,641,633.25)                             | (13,729,400.00)  | 41,800.00                | (25.000000)  | 1                                | (6.70)                    | (83.27)                   | 92.00      | (78,400.00)      | (5.21)                                    | 0.00                                     | (64,808.76)                      |
| <b>SUMITOMO MITSUI FIN GROUP, INC CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8316.T                                    | 0                            | JPY  | 3,782.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 3,047,582.65                              | 0.00                                     | 3,047,205.87                     |
| JP3890350006                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (376.78)                  | 92.00      | 0.00             | (376.78)                                  | 0.00                                     | 3,047,205.87                     |
| <b>SUMITOMO MITSUI TRUST GROUP CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8309.T                                    | 0                            | JPY  | 3,721.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (355,857.93)                              | 0.00                                     | (356,046.22)                     |
| JP3892100003                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (188.29)                  | 92.00      | 0.00             | (188.29)                                  | 0.00                                     | (356,046.22)                     |
| <b>SUNWELS CMN</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9229.T                                    | (4,000)                      | JPY  | 689.000000   | (1,728,000.00)                             | (2,756,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (15,223.62)                               | 0.00                                     | 53,252.70                        |
| JP3324410004                              | (2,400)                      | 1.000000   | 706.835206   | (1,686,990.34)                             | (2,827,340.82)   | 71,340.82                | (500.000000)   | 1                                | (226.22)                  | (2,864.50)                | 92.00      | 0.00             | 0.00                                      | 0.00                                     | 53,252.70                        |
| <b>SYSMEX CORP CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6869.T                                    | 0                            | JPY  | 2,829.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (40,134.47)                               | 0.00                                     | (40,142.63)                      |
| JP3351100007                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (8.16)                    | 92.00      | 0.00             | (8.16)                                    | 0.00                                     | (40,142.63)                      |
| <b>T&amp;D HOLDINGS, INC. CMN</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8795.T                                    | 0                            | JPY  | 2,889.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 5,339.73                                  | 0.00                                     | 5,338.12                         |
| JP3539220008                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1.61)                    | 92.00      | 0.00             | (1.61)                                    | 0.00                                     | 5,338.12                         |
| <b>TAIHEIYO CEMENT CORPORATION CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5233.T                                    | (27,900)                     | JPY  | 3,545.000000                                       | (100,802,700.00)                           | (98,905,500.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 6,162,911.13                              | (240,000.00)                             | 7,093,327.41                     |
| JP3449020001                              | (27,900)                     | 1.000000   | 3,587.000000                                       | (106,103,700.00)                           | (100,077,300.00)   | 1,171,800.00             | (25.000000)  | 1                                | (30.55)                   | (1,383.71)                | 92.10      | (240,000.00)     | (29.07)                                   | 0.00                                     | 7,093,327.29                     |
| <b>TAISEI CORPORATION CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1801.T                                    | 0                            | JPY  | 6,585.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 394,729.72                                | 0.00                                     | 394,623.25                       |
| JP3443600006                              | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (106.47)                  | 92.00      | 0.00             | (106.47)                                  | 0.00                                     | 394,623.25                       |
| <b>TAIYO YUDEN CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6976.T                                    | (17,000)                     | JPY  | 2,237.000000                                       | (37,253,650.00)                            | (38,029,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (1,881,485.08)                            | 0.00                                     | (1,351,016.24)                   |
| JP3452000007                              | (16,300)                     | 1.000000   | 2,268.252460                                       | (35,105,559.02)                            | (38,560,291.83)  | 531,291.83               | (25.000000)  | 1                                | (36.83)                   | (822.99)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | (1,351,016.24)                   |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN       | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>TAKASHIMAYA CO LTD CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8233.T                                  | (5,800)                      | JPY  | 1,241.000000                                       | (8,339,500.00)                             | (7,197,800.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (33,337.87)                               | 0.00                                     | 99,968.81                        |
| JP3456000003                            | (6,500)                      | 1.000000   | 1,264.000000                                       | (8,170,768.87)                             | (7,331,200.00)   | 133,400.00               | (25.000000)  | 1                                | (6.30)                    | (93.32)                   | 92.00      | 0.00             | (11.81)                                   | 0.00                                     | 99,968.81                        |
| <b>TAZMO CO., LTD. CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6266.T                                  | (700)                        | JPY  | 2,222.000000                                       | 0.00                                       | (1,555,400.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 414.40                                    | 0.00                                     | (13,090.01)                      |
| JP3468000009                            | 0                            | 1.000000   | 2,202.856805                                       | 0.00                                       | (1,541,999.76)   | (13,400.24)              | (550.000000)   | 0                                | 0.00                      | (104.18)                  | 100.00     | 0.00             | (104.18)                                  | 0.00                                     | (13,090.01)                      |
| <b>TDK CORP CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6762.T                                  | 0                            | JPY  | 1,999.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 241,908.54                                | (63,000.00)                              | 178,052.25                       |
| JP3538800008                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (856.29)                  | 92.00      | (63,000.00)      | (858.60)                                  | 0.00                                     | 178,052.22                       |
| <b>TEIJIN LTD CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3401.T                                  | (8,100)                      | JPY  | 1,325.000000                                       | (7,165,800.00)                             | (10,732,500.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (227,422.51)                              | 0.00                                     | (144,233.17)                     |
| JP3544000007                            | (5,400)                      | 1.000000   | 1,335.279827                                       | (6,981,036.20)                             | (10,815,766.60)  | 83,266.60                | (25.000000)  | 1                                | (5.66)                    | (77.26)                   | 92.00      | 0.00             | (5.72)                                    | 0.00                                     | (144,233.17)                     |
| <b>TERUMO CORP CMN</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4543.T                                  | (7,000)                      | JPY  | 3,000.000000                                       | (29,459,500.00)                            | (21,000,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (412,617.77)                              | (76,700.00)                              | (55,721.73)                      |
| JP3546800008                            | (9,500)                      | 1.000000   | 3,062.000000                                       | (28,999,114.93)                            | (21,434,000.00)  | 434,000.00               | (25.000000)  | 1                                | (21.43)                   | (403.96)                  | 92.00      | (76,700.00)      | (218.70)                                  | 0.00                                     | (55,721.77)                      |
| <b>THK CMN</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6481.T                                  | (1,300)                      | JPY  | 3,682.000000                                       | (9,617,400.00)                             | (4,786,600.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (173,798.81)                              | 0.00                                     | (207,650.45)                     |
| JP3539250005                            | (2,600)                      | 1.000000   | 3,680.000000                                       | (9,399,828.55)                             | (4,784,000.00)   | (2,600.00)               | (25.000000)  | 1                                | (7.41)                    | (339.64)                  | 92.00      | (30,912.00)      | (239.09)                                  | 0.00                                     | (207,643.10)                     |
| <b>TOHO GAS CO., LTD. CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9533.T                                  | (600)                        | JPY  | 4,222.000000                                       | (1,703,200.00)                             | (2,533,200.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (88,260.06)                               | 0.00                                     | (70,880.59)                      |
| JP3600200004                            | (400)                        | 1.000000   | 4,251.000000                                       | (1,609,195.40)                             | (2,550,600.00)   | 17,400.00                | (25.000000)  | 1                                | (1.66)                    | (20.53)                   | 92.00      | 0.00             | 0.00                                      | 0.00                                     | (70,880.59)                      |
| <b>TOHOKU ELECTRIC POWER CO INC CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9506.T                                  | (15,300)                     | JPY  | 1,176.000000                                       | (14,687,800.00)                            | (17,992,800.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (81,316.34)                               | 0.00                                     | 65,987.56                        |
| JP3605400005                            | (12,400)                     | 1.000000   | 1,185.636760                                       | (14,625,349.29)                            | (18,140,242.43)  | 147,442.43               | (25.000000)  | 1                                | (9.64)                    | (138.53)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | 65,987.56                        |
| <b>TOKYO ELECTRON LTD CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8035.T                                  | 0                            | JPY  | 24,360.000000                                      | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (1,386,005.99)                            | (26,500.00)                              | (1,412,741.79)                   |
| JP3571400005                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (235.80)                  | 92.00      | (26,500.00)      | (235.80)                                  | 0.00                                     | (1,412,741.80)                   |
| <b>TOKYO GAS CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9531.T                                  | 0                            | JPY  | 4,385.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 138,126.15                                | 0.00                                     | 137,965.39                       |
| JP3573000001                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (160.76)                  | 92.00      | 0.00             | (160.76)                                  | 0.00                                     | 137,965.39                       |
| <b>TOKYO KEIKI INC. CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7721.T                                  | (1,000)                      | JPY  | 3,230.000000                                       | (3,260,000.00)                             | (3,230,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 19,288.13                                 | 0.00                                     | 29,120.41                        |
| JP3624000000                            | (1,000)                      | 1.000000   | 3,240.000000                                       | (3,259,288.13)                             | (3,240,000.00)   | 10,000.00                | (40.000000)  | 1                                | (15.46)                   | (167.73)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | 29,120.41                        |
| <b>TOKYO SEIMITSU CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7729.T                                  | 0                            | JPY  | 7,353.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | (11,400.00)                              | (11,400.00)                      |
| JP3580200008                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 92.00      | (11,400.00)      | 0.00                                      | 0.00                                     | (11,400.01)                      |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN           | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JPY (Cont.)</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>TOKYO STEEL MFG CO LTD CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5423.T                                      | 0                            | JPY  | 1,497.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 69,544.09                                 | 0.00                                     | 69,527.49                        |
| JP3579800008                                | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (16.60)                   | 92.00      | 0.00             | (16.60)                                   | 0.00                                     | 69,527.49                        |
| <b>TOPCON CMN</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7732.T                                      | (4,800)                      | JPY  | 2,750.500000                                       | (13,630,000.00)                            | (13,202,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (34,233.44)                               | 0.00                                     | 388,053.98                       |
| JP3630400004                                | (4,700)                      | 1.000000   | 2,838.500000                                       | (13,302,085.31)                            | (13,624,800.00)  | 422,400.00               | (25.000000)  | 1                                | (10.63)                   | (112.57)                  | 92.00      | 0.00             | 0.00                                      | 0.00                                     | 388,053.98                       |
| <b>TOPPAN PRINTING CO LTD CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 7911.T                                      | (2,600)                      | JPY  | 4,165.000000                                       | (8,820,000.00)                             | (10,829,000.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 824,466.37                                | 0.00                                     | 922,132.15                       |
| JP3629000005                                | (2,100)                      | 1.000000   | 4,202.601646                                       | (8,725,232.82)                             | (10,926,764.28)  | 97,764.28                | (25.000000)  | 1                                | (6.15)                    | (98.50)                   | 92.00      | 0.00             | (53.86)                                   | 0.00                                     | 922,132.15                       |
| <b>TOWA CORP CMN</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6315.T                                      | (2,100)                      | JPY  | 1,728.000000                                       | 0.00                                       | (3,628,800.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | (20,663.08)                               | 0.00                                     | (145,818.21)                     |
| JP3555700008                                | 0                            | 1.000000   | 1,668.415355                                       | 0.00                                       | (3,503,672.25)   | (125,127.75)             | (25.000000)  | 0                                | 0.00                      | (27.38)                   | -          | 0.00             | (27.38)                                   | 0.00                                     | (145,818.21)                     |
| <b>TOYO SEIKAN GROUP HOLDINGS, LTD. CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5901.T                                      | (25,900)                     | JPY  | 2,392.000000                                       | (67,434,300.00)                            | (61,952,800.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (804,610.57)                              | 0.00                                     | (430,764.26)                     |
| JP3613400005                                | (27,900)                     | 1.000000   | 2,406.500000                                       | (66,528,780.66)                            | (62,328,350.00)  | 375,550.00               | (25.000000)  | 1                                | (48.12)                   | (1,703.68)                | 92.00      | 0.00             | (161.90)                                  | 0.00                                     | (430,764.26)                     |
| <b>TOYO TIRE CORPORATION CMN</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5105.T                                      | 0                            | JPY  | 2,416.500000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | (64,467.34)                               | 0.00                                     | (64,472.33)                      |
| JP3610600003                                | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (5.00)                    | 92.00      | 0.00             | (5.00)                                    | 0.00                                     | (64,472.33)                      |
| <b>TOYOTA INDUSTRIES CMN</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6201.T                                      | (17,500)                     | JPY  | 12,695.000000                                      | (239,390,000.00)                           | (222,162,500.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (19,688,786.48)                           | 0.00                                     | (16,716,645.52)                  |
| JP3634600005                                | (18,500)                     | 1.000000   | 12,865.000000                                      | (218,465,298.83)                           | (225,137,500.00)   | 2,975,000.00             | (25.000000)  | 1                                | (280.98)                  | (2,859.04)                | 92.00      | 0.00             | (223.59)                                  | 0.00                                     | (16,716,645.52)                  |
| <b>TSUBURAYA FIELDS HOLDINGS CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2767.T                                      | (15,400)                     | JPY  | 1,844.000000                                       | (22,460,200.00)                            | (28,397,600.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | 3,794,832.81                              | 0.00                                     | 3,468,524.74                     |
| JP3802680003                                | (12,200)                     | 1.000000   | 1,832.777052                                       | (25,824,368.30)                            | (28,224,766.60)  | (172,833.40)             | (718.647500)   | 1                                | (4,261.58)                | (153,474.67)              | 92.00      | 0.00             | (6,671.03)                                | 0.00                                     | 3,468,524.09                     |
| <b>TSUMURA &amp; CO ORD CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4540.T                                      | 0                            | JPY  | 4,675.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 0.00                                      | (20,400.00)                              | (20,400.00)                      |
| JP3535800001                                | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 92.00      | (20,400.00)      | 0.00                                      | 0.00                                     | (20,400.01)                      |
| <b>TSURUHA HOLDINGS CMN</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3391.T                                      | 0                            | JPY  | 8,515.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                  | 13,393.63                                 | 0.00                                     | 13,393.11                        |
| JP3536150000                                | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (0.52)                    | 100.00     | 0.00             | (0.52)                                    | 0.00                                     | 13,393.11                        |
| <b>UBE INDUSTRIES LTD CMN</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4208.T                                      | (1,500)                      | JPY  | 2,396.000000                                       | 0.00                                       | (3,594,000.00)   |                          | 0.226871   | ACT/365                          |                           |                           |            |                  | 3,174.44                                  | 0.00                                     | 17,965.21                        |
| JP3158800007                                | 0                            | 1.000000   | 2,405.860512                                       | 0.00                                       | (3,608,790.77)   | 14,790.77                | (25.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 17,965.21                        |
| <b>ULVAC, INC. CMN</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6728.T                                      | (1,000)                      | JPY  | 6,130.000000                                       | (4,316,200.00)                             | (6,130,000.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                  | (4,898.93)                                | 0.00                                     | 23,629.00                        |
| JP3126190002                                | (700)                        | 1.000000   | 6,158.680231                                       | (4,299,759.89)                             | (6,158,680.23)   | 28,680.23                | (25.000000)  | 1                                | (2.82)                    | (152.30)                  | 92.00      | 0.00             | (47.74)                                   | 0.00                                     | 23,629.00                        |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN       | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued       | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| <b>JPY (Cont.)</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| <b>Short (Cont.)</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| <b>UNICHARM CMN</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| 8113.T                                  | (21,700)                     | JPY  | 1,268.500000                                       | (31,225,350.00)                            | (27,526,450.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                        | 484,286.38                                | 0.00                                     | 1,019,345.81                     |
| JP3951600000                            | (23,900)                     | 1.000000   | 1,302.500000                                       | (31,571,961.97)                            | (28,264,250.00)  | 737,800.00               | (25.000000)  | 1                                | (17.52)                   | (340.58)                  | 92.00      | (202,400.00)           | (140.34)                                  | 0.00                                     | 1,019,393.91                     |
| <b>WELCIA HOLDINGS CMN</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| 3141.T                                  | (600)                        | JPY  | 2,024.500000                                       | (2,673,300.00)                             | (1,214,700.00)   |                          | 0.227000   | ACT/365                          |                           |                           |            |                        | (195,693.81)                              | 0.00                                     | (178,505.07)                     |
| JP3274280001                            | (1,400)                      | 1.000000   | 2,053.500000                                       | (2,676,365.16)                             | (1,232,100.00)   | 17,400.00                | (25.000000)  | 1                                | (1.67)                    | (211.27)                  | 92.00      | 0.00                   | (203.02)                                  | 0.00                                     | (178,505.07)                     |
| <b>WEST HOLDINGS CORPORATION CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| 1407.T                                  | 0                            | JPY  | 1,827.000000                                       | (6,200,596.94)                             | 0.00   |                          | 0.227000   | ACT/365                          |                           |                           |            |                        | (400,033.99)                              | 0.00                                     | (400,093.63)                     |
| JP3154750008                            | (3,400)                      | 1.000000   | 0.000000   | (6,200,596.94)                             | 0.00   | 0.00                     | (25.000000)  | 1                                | (3.91)                    | (59.65)                   | 92.00      | 0.00                   | (67.69)                                   | 0.00                                     | (400,093.63)                     |
| <b>WEST JAPAN RAILWAY CO CMN</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| 9021.T                                  | 0                            | JPY  | 2,768.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                        | (181,210.71)                              | 0.00                                     | (181,731.36)                     |
| JP3659000008                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (520.64)                  | 92.00      | 0.00                   | (520.64)                                  | 0.00                                     | (181,731.36)                     |
| <b>YAMAHA CORPORATION CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| 7951.T                                  | (51,600)                     | JPY  | 1,086.500000                                       | (56,776,200.00)                            | (56,063,400.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                        | (1,552,108.98)                            | 0.00                                     | 655,413.09                       |
| JP3942600002                            | (50,200)                     | 1.000000   | 1,129.300943                                       | (55,117,441.48)                            | (58,271,928.64)  | 2,208,528.64             | (25.000000)  | 1                                | (46.09)                   | (1,006.57)                | 92.00      | 0.00                   | (15.10)                                   | 0.00                                     | 655,413.09                       |
| <b>YASKAWA ELECTRIC CORPORATION CMN</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| 6506.T                                  | (8,300)                      | JPY  | 3,989.000000                                       | (11,312,000.00)                            | (33,108,700.00)  |                          | 0.227000   | ACT/365                          |                           |                           |            |                        | (310,082.23)                              | 0.00                                     | 173,408.34                       |
| JP3932000007                            | (2,800)                      | 1.000000   | 4,047.265787                                       | (10,930,889.45)                            | (33,592,306.03)  | 483,606.03               | (25.000000)  | 1                                | (9.50)                    | (115.45)                  | 92.00      | 0.00                   | (6.13)                                    | 0.00                                     | 173,408.34                       |
| <b>ZENSHO HOLDINGS CO., LTD. CMN</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| 7550.T                                  | 0                            | JPY  | 8,819.000000                                       | 0.00                                       | 0.00   |                          | 0.000000   | ACT/365                          |                           |                           |            |                        | (42,271.81)                               | 0.00                                     | (42,276.36)                      |
| JP3429300001                            | 0                            | 1.000000   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (4.55)                    | 92.00      | 0.00                   | (4.55)                                    | 0.00                                     | (42,276.36)                      |
| <b>TOTAL Short</b>                      |                              |  |  | <b>(4,485,172,811.83)</b>                  | <b>(4,391,250,220.00)</b>                                | <b>12,265,185.71</b>     |  |                                  | <b>(39,248.77)</b>        | <b>(1,220,978.94)</b>     |            | <b>(11,048,937.99)</b> | <b>(123,122,752.09)</b>                   | <b>(3,356,860.00)</b>                    | <b>(123,127,483.30)</b>          |
| <b>TOTAL Short</b>                      |                              |  |  | <b>(4,331,914,598.54)</b>                  | <b>(4,403,515,405.71)</b>                                |                          |  |                                  |                           |                           |            |                        | <b>(190,463.60)</b>                       | <b>0.00</b>                              | <b>(123,124,734.69)</b>          |
| <b>TOTAL JPY</b>                        |                              |  |  | <b>(589,910,271.83)</b>                    | <b>(712,693,940.00)</b>                                  | <b>(27,846,818.64)</b>   |  |                                  | <b>(89,914.14)</b>        | <b>(2,936,558.79)</b>     |            | <b>(1,043,286.09)</b>  | <b>(674,297.73)</b>                       | <b>1,223,051.90</b>                      | <b>(111,749,380.65)</b>          |
| <b>TOTAL JPY</b>                        |                              |  |  | <b>(475,216,844.53)</b>                    | <b>(684,847,121.36)</b>                                  |                          |  |                                  |                           |                           |            |                        | <b>(674,297.73)</b>                       | <b>0.00</b>                              | <b>(111,748,728.94)</b>          |
| <b>NZD</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| <b>Short</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| <b>INFRATIL LIMITED CMN</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| IFT.NZ                                  | (148,041)                    | NZD  | 12.240000  | (1,771,623.00)                             | (1,812,021.84)   |                          | 4.250000   | ACT/365                          |                           |                           |            |                        | 0.00                                      | 0.00                                     | 51,655.97                        |
| NZIFTE0003S3                            | (140,605)                    | 1.000000   | 12.587652  | (1,771,623.00)                             | (1,863,488.52)   | 51,466.68                | (35.000000)  | 1                                | 189.30                    | 189.30                    | 100.00     | 0.00                   | 0.00                                      | 0.00                                     | 51,655.97                        |
| <b>SGD</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| <b>Long</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| <b>KEPPEL LTD CMN</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                        |   |  |                                  |
| KPLM.SI                                 | 70,200                       | SGD  | 7.000000   | 482,274.00                                 | 491,400.00   |                          | 2.757300   | ACT/365                          |                           |                           |            |                        | 0.00                                      | 0.00                                     | 11,076.37                        |
| SG1U68934629                            | 70,200                       | 1.000000   | 6.840000   | 480,168.00                                 | 480,168.00   | 11,232.00                | 20.000000  | 1                                | (38.92)                   | (155.63)                  | 100.00     | 0.00                   | 0.00                                      | 0.00                                     | 11,076.37                        |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 6, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SGD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>OCBC LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| OCBC.SI   | 45,100                       | SGD  | 16.790000  | 871,936.00                                 | 757,229.00   |                          | 2.757300   | ACT/365                          |                           |                           |            |                  | 326.95                                    | 0.00                                     | 4,553.53                         |
| SG1S04926220  | 52,400                       | 1.000000   | 16.690000  | 874,556.00                                 | 752,719.00   | 4,510.00                 | 20.000000  | 1                                | (70.84)                   | (283.42)                  | 100.00     | 0.00             | (49.72)                                   | 0.00                                     | 4,553.53                         |
| <b>SINGAPORE EXCHANGE LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SGXL.SI   | 110,100                      | SGD  | 12.500000  | 1,377,351.00                               | 1,376,250.00   |                          | 2.757300   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (26,878.45)                      |
| SG1J26887955  | 110,100                      | 1.000000   | 12.740000  | 1,402,674.00                               | 1,402,674.00   | (26,424.00)              | 20.000000  | 1                                | (113.51)                  | (454.45)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (26,878.45)                      |
| <b>SINGAPORE TELECOMMUNICATIONS CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| STEL.SI   | 52,800                       | SGD  | 3.080000   | 163,152.00                                 | 162,624.00   |                          | 2.757300   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (52.71)                          |
| SG1T75931496  | 52,800                       | 1.000000   | 3.080000   | 162,624.00                                 | 162,624.00   | 0.00                     | 20.000000  | 1                                | (13.18)                   | (52.71)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (52.71)                          |
| <b>UNITED OVERSEAS BANK LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| UOBH.SI   | 7,700                        | SGD  | 36.800000  | 529,975.00                                 | 283,360.00   |                          | 2.757300   | ACT/365                          |                           |                           |            |                  | 2,675.32                                  | 0.00                                     | 6,123.58                         |
| SG1M31001969  | 14,500                       | 1.000000   | 36.330000  | 526,785.00                                 | 279,741.00   | 3,619.00                 | 20.000000  | 1                                | (42.70)                   | (170.74)                  | 100.00     | 0.00             | (100.84)                                  | 0.00                                     | 6,123.58                         |
| <b>WILMAR INTERNATIONAL LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| WLIL.SI   | 36,000                       | SGD  | 3.100000   | 112,112.00                                 | 111,600.00   |                          | 2.757300   | ACT/365                          |                           |                           |            |                  | 0.41                                      | 0.00                                     | (36.16)                          |
| SG1T56930848  | 36,400                       | 1.000000   | 3.100000   | 112,840.00                                 | 111,600.00   | 0.00                     | 20.000000  | 1                                | (9.14)                    | (36.57)                   | 100.00     | 0.00             | (0.51)                                    | 0.00                                     | (36.16)                          |
| <b>TOTAL Long</b>   |                              |  |  | <b>3,536,800.00</b>                        | <b>3,182,463.00</b>                                      |                          |  |                                  |                           |                           |            |                  | <b>3,002.68</b>                           | <b>0.00</b>                              | <b>(5,213.83)</b>                |
|   |                              |  |  | <b>3,559,647.00</b>                        | <b>3,189,526.00</b>                                      | <b>(7,063.00)</b>        |  |                                  | <b>(288.28)</b>           | <b>(1,153.51)</b>         |            | <b>0.00</b>      | <b>(151.06)</b>                           | <b>0.00</b>                              | <b>(5,213.83)</b>                |
| <b>Short</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>GENTING SINGAPORE LTD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| GENS.SI   | (76,400)                     | SGD  | 0.775000   | 0.00                                       | (59,210.00)  |                          | 2.867507   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (428.91)                         |
| SGXE21576413  | 0                            | 1.000000   | 0.769386   | 0.00                                       | (58,781.09)  | (428.91)                 | (20.000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (428.91)                         |
| <b>SATS LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SATS.SI   | (156,900)                    | SGD  | 3.680000   | (570,752.00)                               | (577,392.00)   |                          | 2.757300   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,111.22)                       |
| SG1I52882764  | (156,800)                    | 1.000000   | 3.640031   | (570,752.00)                               | (571,120.82)   | (6,271.18)               | (20.000000)  | 1                                | 39.99                     | 159.95                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (6,111.22)                       |
| <b>SEATRIUM LIMITED CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SEAT.SI   | (210,200)                    | SGD  | 2.200000   | (264,546.00)                               | (462,440.00)   |                          | 2.757300   | ACT/365                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (19,977.76)                      |
| SGXE34184239  | (127,800)                    | 1.000000   | 2.104813   | (264,316.40)                               | (442,431.77)   | (20,008.23)              | (127.679900)   | 1                                | 10.71                     | 30.47                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (19,977.76)                      |
| <b>TOTAL Short</b>  |                              |  |  | <b>(835,298.00)</b>                        | <b>(1,099,042.00)</b>                                    |                          |  |                                  |                           |                           |            |                  | <b>0.00</b>                               | <b>0.00</b>                              | <b>(26,517.89)</b>               |
|   |                              |  |  | <b>(835,068.40)</b>                        | <b>(1,072,333.69)</b>                                    | <b>(26,708.31)</b>       |  |                                  | <b>50.70</b>              | <b>190.42</b>             |            | <b>0.00</b>      | <b>0.00</b>                               | <b>0.00</b>                              | <b>(26,517.89)</b>               |
| <b>TOTAL SGD</b>  |                              |  |  | <b>2,701,502.00</b>                        | <b>2,083,421.00</b>                                      |                          |  |                                  |                           |                           |            |                  | <b>3,002.68</b>                           | <b>0.00</b>                              | <b>(31,731.73)</b>               |
|   |                              |  |  | <b>2,724,578.60</b>                        | <b>2,117,192.31</b>                                      | <b>(33,771.31)</b>       |  |                                  | <b>(237.58)</b>           | <b>(963.09)</b>           |            | <b>0.00</b>      | <b>(151.06)</b>                           | <b>0.00</b>                              | <b>(31,731.73)</b>               |
| <b>USD</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002555.ZK   | 9,300                        | CNY  | 1.986197   | 0.00                                       | 18,471.63  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (371.64)                         |
| CNE1000010N2  | 0                            | 7.355765   | 2.026159   | 0.00                                       | 18,843.27  | (371.64)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (371.64)                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>ABB INDIA LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ABB.NS  | 349                          | INR  | 77.140792  | 67,321.15                                  | 26,922.14  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (1,605.03)                                | 0.00                                     | (2,854.01)                       |
| INE117A01022  | 849                          | 85.821001  | 80.589329  | 68,489.42                                  | 28,125.68  | (1,203.54)               | 75.000000  | 1                                | (9.64)                    | (45.44)                   | 78.16      | 0.00             | (28.45)                                   | 0.00                                     | (2,854.01)                       |
| <b>AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000738.ZK   | 286,600                      | CNY  | 2.729832   | 866,493.47                                 | 782,369.75   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (87,801.53)                      |
| CNE000000RM5  | 285,300                      | 7.355765   | 3.035782   | 866,493.47                                 | 870,055.02   | (87,685.27)              | 50.000000  | 1                                | (116.25)                  | (116.25)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (87,801.53)                      |
| <b>AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601111.SH   | 75,000                       | CNY  | 1.030484   | 81,015.23                                  | 77,286.32  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,739.78)                       |
| CNE000001NNO  | 75,000                       | 7.355765   | 1.080203   | 81,015.23                                  | 81,015.23  | (3,728.91)               | 50.000000  | 1                                | (10.87)                   | (10.87)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,739.78)                       |
| <b>AISINO CO LTD CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600271.SH   | 29,400                       | CNY  | 1.141961   | 12,938.40                                  | 33,573.67  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,319.69)                       |
| CNE000001FB1  | 10,400                       | 7.355765   | 1.220803   | 12,938.40                                  | 35,891.62  | (2,317.95)               | 50.000000  | 1                                | (1.74)                    | (1.74)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,319.69)                       |
| <b>AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300685.ZK   | 14,700                       | CNY  | 3.034355   | 45,770.01                                  | 44,605.01  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,171.14)                       |
| CNE1000034D3  | 14,700                       | 7.355765   | 3.113606   | 45,770.01                                  | 45,770.01  | (1,164.99)               | 50.000000  | 1                                | (6.14)                    | (6.14)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,171.14)                       |
| <b>ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002226.ZK   | 125,700                      | CNY  | 0.735478   | 92,594.52                                  | 92,449.53  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (601.71)                         |
| CNE100000B57  | 125,100                      | 7.355765   | 0.740166   | 92,594.52                                  | 93,038.82  | (589.29)                 | 50.000000  | 1                                | (12.42)                   | (12.42)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (601.71)                         |
| <b>ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000887.ZK   | 3,800                        | CNY  | 1.681674   | 6,808.42                                   | 6,390.36   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (418.97)                         |
| CNE000000XP6  | 3,800                        | 7.355765   | 1.791689   | 6,808.42                                   | 6,808.42   | (418.06)                 | 50.000000  | 1                                | (0.91)                    | (0.91)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (418.97)                         |
| <b>ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300866.ZK   | 12,119                       | CNY  | 12.840269  | 161,593.29                                 | 155,611.22   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,003.75)                       |
| CNE1000047B9  | 12,119                       | 7.355765   | 13.333880  | 161,593.29                                 | 161,593.29   | (5,982.07)               | 50.000000  | 1                                | (21.68)                   | (21.68)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,003.75)                       |
| <b>ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600629.SH   | 10,800                       | CNY  | 1.000576   | 14,101.90                                  | 10,806.22  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (32.30)                                   | 0.00                                     | (2,826.23)                       |
| CNE000000784  | 11,200                       | 7.355765   | 1.259098   | 14,101.90                                  | 13,598.26  | (2,792.04)               | 50.000000  | 1                                | (1.89)                    | (1.89)                    | 90.00      | 0.00             | (0.07)                                    | 0.00                                     | (2,826.23)                       |
| <b>ASIA OPTICAL CO., INC. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3019.TW   | 16,000                       | TWD  | 5.374222   | 86,715.58                                  | 85,987.55  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,010.92)                       |
| TW0003019006  | 16,000                       | 32.935000  | 5.746951   | 91,951.22                                  | 91,951.22  | (5,963.66)               | 30.000000  | 1                                | (11.78)                   | (47.26)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,010.92)                       |
| <b>AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002938.ZK   | 12,200                       | CNY  | 4.717388   | 60,777.58                                  | 57,552.14  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,233.60)                       |
| CNE100003GF5  | 12,200                       | 7.355765   | 4.981769   | 60,777.58                                  | 60,777.58  | (3,225.44)               | 50.000000  | 1                                | (8.15)                    | (8.15)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,233.60)                       |
| <b>BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603569.SH   | 0                            | CNY  | 0.954353   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 189.15                                    | 0.00                                     | 189.15                           |
| CNE100002GG5  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 189.15                           |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300803.ZK   | 38,400                       | CNY  | 11.555562  | 503,158.66                                 | 443,733.59   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (59,492.57)                      |
| CNE000001QQ6  | 38,400                       | 7.355765   | 13.103090  | 503,158.66                                 | 503,158.66   | (59,425.07)              | 50.000000  | 1                                | (67.51)                   | (67.51)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (59,492.57)                      |
| <b>BEIJING HUAFENG TEST &amp; CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688200.SH   | 800                          | CNY  | 14.445812  | 11,416.55                                  | 11,556.65  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 138.56                           |
| CNE100003RC9  | 800                          | 7.355765   | 14.270693  | 11,416.55                                  | 11,416.55  | 140.10                   | 50.000000  | 1                                | (1.53)                    | (1.53)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 138.56                           |
| <b>BEIJING HUALUBAINA FILM &amp; TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300291.ZK   | 0                            | CNY  | 0.630798   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (5.34)                                    | 0.00                                     | (5.34)                           |
| CNE100001BX3  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (5.34)                           |
| <b>BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688111.SH   | 22,091                       | CNY  | 35.026948  | 398,568.90                                 | 773,780.31   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (56,354.80)                      |
| CNE100003PM2  | 10,191                       | 7.355765   | 37.575558  | 398,568.90                                 | 830,081.64   | (56,301.33)              | 50.000000  | 1                                | (53.47)                   | (53.47)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (56,354.80)                      |
| <b>BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000786.ZK   | 50,100                       | CNY  | 4.271480   | 257,043.33                                 | 214,001.13   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 2,694.97                                  | 0.00                                     | 9,288.49                         |
| CNE000000QS4  | 62,100                       | 7.355765   | 4.139184   | 257,043.33                                 | 207,373.12   | 6,628.01                 | 50.000000  | 1                                | (34.49)                   | (34.49)                   | 90.00      | 0.00             | (16.73)                                   | 0.00                                     | 9,288.49                         |
| <b>BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601126.SH   | 157,000                      | CNY  | 2.211871   | 363,625.50                                 | 347,263.68   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (16,410.61)                      |
| CNE100000YL2  | 157,000                      | 7.355765   | 2.316086   | 363,625.50                                 | 363,625.50   | (16,361.83)              | 50.000000  | 1                                | (48.79)                   | (48.79)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (16,410.61)                      |
| <b>BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300383.ZK   | 212,400                      | CNY  | 1.673517   | 423,591.47                                 | 355,455.08   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (30.34)                                   | 0.00                                     | (67,825.08)                      |
| CNE100001S16  | 212,600                      | 7.355765   | 1.992434   | 423,591.47                                 | 423,192.98   | (67,737.91)              | 50.000000  | 1                                | (56.83)                   | (56.83)                   | 90.00      | 0.00             | (0.05)                                    | 0.00                                     | (67,825.08)                      |
| <b>BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688339.SH   | 0                            | CNY  | 3.052028   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (426.68)                                  | 0.00                                     | (426.68)                         |
| CNE1000005VT0   | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (426.68)                         |
| <b>BEIJING URBAN CONSTRUCTION INVESTMENT &amp; DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600266.SH   | 23,300                       | CNY  | 0.660706   | 16,227.61                                  | 15,394.46  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (835.33)                         |
| CNE000000Y52  | 23,300                       | 7.355765   | 0.696464   | 16,227.61                                  | 16,227.61  | (833.16)                 | 50.000000  | 1                                | (2.18)                    | (2.18)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (835.33)                         |
| <b>BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000970.ZK   | 16,300                       | CNY  | 1.368994   | 17,418.57                                  | 22,314.61  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (673.12)                         |
| CNE000001261  | 12,300                       | 7.355765   | 1.410146   | 17,418.57                                  | 22,985.39  | (670.78)                 | 50.000000  | 1                                | (2.34)                    | (2.34)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (673.12)                         |
| <b>BHARAT ELECTRONICS LIMITED CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| BAJE.NS   | 0                            | INR  | 3.287657   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (47.73)                                   | 0.00                                     | (66.41)                          |
| INE263A01024  | 0                            | 85.821001  | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (18.68)                   | 78.16      | 0.00             | (18.68)                                   | 0.00                                     | (66.41)                          |
| <b>BRIGHT DAIRY &amp; FOOD CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600597.SH   | 7,700                        | CNY  | 1.118850   | 8,980.02                                   | 8,615.15   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (366.07)                         |
| CNE000001C99  | 7,700                        | 7.355765   | 1.166236   | 8,980.02                                   | 8,980.02   | (364.87)                 | 50.000000  | 1                                | (1.20)                    | (1.20)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (366.07)                         |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN                                       | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300548.ZK   | 0                            | CNY  | 5.780500   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (70.01)                                   | 0.00                                     | (70.01)                          |
| CNE100002D38  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (70.01)                          |
| <b>BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600258.SH   | 171,600                      | CNY  | 1.855687   | 343,776.40                                 | 318,435.95   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (25,386.58)                      |
| CNE0000012Q3  | 171,600                      | 7.355765   | 2.003359   | 343,776.40                                 | 343,776.40   | (25,340.46)              | 50.000000  | 1                                | (46.12)                   | (46.12)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (25,386.58)                      |
| <b>BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300146.ZK   | 44,900                       | CNY  | 1.576994   | 73,886.00                                  | 70,807.05  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,088.87)                       |
| CNE100000Y84  | 44,900                       | 7.355765   | 1.645568   | 73,886.00                                  | 73,886.00  | (3,078.96)               | 50.000000  | 1                                | (9.91)                    | (9.91)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,088.87)                       |
| <b>BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002594.ZK   | 16,700                       | CNY  | 36.879917  | 42,460.57                                  | 615,894.61   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,247.43)                       |
| CNE100001526  | 1,100                        | 7.355765   | 37.074032  | 42,460.57                                  | 619,136.34   | (3,241.73)               | 50.000000  | 1                                | (5.70)                    | (5.70)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,247.43)                       |
| <b>CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600906.SH   | 16,600                       | CNY  | 0.904053   | 9,405.00                                   | 15,007.28  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (988.77)                         |
| CNE100005295  | 9,700                        | 7.355765   | 0.963541   | 9,405.00                                   | 15,994.79  | (987.51)                 | 50.000000  | 1                                | (1.26)                    | (1.26)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (988.77)                         |
| <b>CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002367.ZK   | 420,800                      | CNY  | 0.872785   | 332,115.37                                 | 367,267.85   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (24,403.97)                      |
| CNE100000M39  | 354,000                      | 7.355765   | 0.930673   | 332,115.37                                 | 391,627.27   | (24,359.42)              | 50.000000  | 1                                | (44.56)                   | (44.56)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (24,403.97)                      |
| <b>CATHAY FINANCIAL HOLDING CO ORD CMN</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2882.TW   | 319,000                      | TWD  | 2.088963   | 660,475.46                                 | 666,379.23   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,778.42                         |
| TW0002882008  | 319,000                      | 32.935000  | 2.082317   | 664,259.12                                 | 664,259.12   | 2,120.11                 | 30.000000  | 1                                | (85.40)                   | (341.69)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 1,778.42                         |
| <b>CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601016.SH   | 290,000                      | CNY  | 0.414641   | 72,770.49                                  | 120,245.82   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,515.66)                       |
| CNE100001T15  | 168,100                      | 7.355765   | 0.426730   | 72,770.49                                  | 123,751.72   | (3,505.90)               | 50.000000  | 1                                | (9.76)                    | (9.76)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,515.66)                       |
| <b>CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601375.SH   | 387,600                      | CNY  | 0.545151   | 228,486.09                                 | 211,300.39   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (17,387.44)                      |
| CNE100002FF9  | 387,300                      | 7.355765   | 0.589931   | 228,486.09                                 | 228,657.17   | (17,356.78)              | 50.000000  | 1                                | (30.66)                   | (30.66)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (17,387.44)                      |
| <b>CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 003816.ZK   | 149,500                      | CNY  | 0.513883   | 9,982.80                                   | 76,825.46  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,160.60)                       |
| CNE100003N43  | 17,700                       | 7.355765   | 0.541704   | 9,982.80                                   | 80,984.71  | (4,159.26)               | 50.000000  | 1                                | (1.34)                    | (1.34)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,160.60)                       |
| <b>CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002557.ZK   | 32,600                       | CNY  | 3.912577   | 102,351.59                                 | 127,550.02   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,412.29)                       |
| CNE1000010Q5  | 25,800                       | 7.355765   | 3.986153   | 102,351.59                                 | 129,948.59   | (2,398.56)               | 50.000000  | 1                                | (13.73)                   | (13.73)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,412.29)                       |
| <b>CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603099.SH   | 8,600                        | CNY  | 4.903637   | 38,538.25                                  | 42,171.28  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (5,896.57)                       |
| CNE100001T56  | 6,700                        | 7.355765   | 5.588683   | 38,538.25                                  | 48,062.68  | (5,891.40)               | 50.000000  | 1                                | (5.17)                    | (5.17)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (5,896.57)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000783.ZK   | 8,300                        | CNY  | 0.859190   | 7,730.20                                   | 7,131.28   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (599.96)                         |
| CNE000000SH3  | 8,300                        | 7.355765   | 0.931350   | 7,730.20                                   | 7,730.20   | (598.93)                 | 50.000000  | 1                                | (1.04)                    | (1.04)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (599.96)                         |
| <b>CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300342.ZK   | 39,500                       | CNY  | 1.991635   | 79,125.34                                  | 78,669.59  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (8,259.39)                       |
| CNE100001JY4  | 35,700                       | 7.355765   | 2.200465   | 79,125.34                                  | 86,918.36  | (8,248.77)               | 50.000000  | 1                                | (10.62)                   | (10.62)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (8,259.39)                       |
| <b>CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603053.SH   | 210,600                      | CNY  | 1.281988   | 266,409.18                                 | 269,986.60   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (17,535.90)                      |
| CNE100003Y73  | 194,500                      | 7.355765   | 1.365084   | 266,409.18                                 | 287,486.76   | (17,500.15)              | 50.000000  | 1                                | (35.74)                   | (35.74)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (17,535.90)                      |
| <b>CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002697.ZK   | 0                            | CNY  | 0.747713   | 13,380.83                                  | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 19.81                                     | 0.00                                     | 18.04                            |
| CNE100001P27  | 16,300                       | 7.355765   | 0.000000   | 13,155.39                                  | 0.00   | 0.00                     | 50.000000  | 1                                | (1.77)                    | (1.77)                    | 90.00      | 0.00             | (3.69)                                    | 0.00                                     | 18.04                            |
| <b>CHINA AIRLINES CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2610.TW   | 292,000                      | TWD  | 0.795506   | 236,050.17                                 | 232,287.84   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,822.80                         |
| TW0002610003  | 292,000                      | 32.935000  | 0.782012   | 228,347.50                                 | 228,347.50   | 3,940.34                 | 30.000000  | 1                                | (29.43)                   | (117.54)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 3,822.80                         |
| <b>CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002928.ZK   | 0                            | CNY  | 0.980184   | 5,298.59                                   | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (58.30)                                   | 0.00                                     | (59.01)                          |
| CNE1000033L8  | 5,000                        | 7.355765   | 0.000000   | 5,298.59                                   | 0.00   | 0.00                     | 50.000000  | 1                                | (0.71)                    | (0.71)                    | 90.00      | 0.00             | (0.71)                                    | 0.00                                     | (59.01)                          |
| <b>CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002939.ZK   | 8,300                        | CNY  | 1.040001   | 9,294.39                                   | 8,632.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (663.63)                         |
| CNE100003GD0  | 8,300                        | 7.355765   | 1.119806   | 9,294.39                                   | 9,294.39   | (662.38)                 | 50.000000  | 1                                | (1.25)                    | (1.25)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (663.63)                         |
| <b>CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601995.SH   | 82,500                       | CNY  | 4.270120   | 297,209.23                                 | 352,284.91   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (25,404.82)                      |
| CNE1000048J0  | 64,600                       | 7.355765   | 4.577574   | 297,209.23                                 | 377,649.85   | (25,364.94)              | 50.000000  | 1                                | (39.88)                   | (39.88)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (25,404.82)                      |
| <b>CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601628.SH   | 41,100                       | CNY  | 5.326434   | 104,761.35                                 | 218,916.46   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (8,730.00)                       |
| CNE000001Q93  | 18,300                       | 7.355765   | 5.538501   | 104,761.35                                 | 227,632.40   | (8,715.94)               | 50.000000  | 1                                | (14.06)                   | (14.06)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (8,730.00)                       |
| <b>CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600999.SH   | 294,700                      | CNY  | 2.414433   | 704,105.80                                 | 711,533.33   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (56,918.38)                      |
| CNE100000HK9  | 269,100                      | 7.355765   | 2.607252   | 704,105.80                                 | 768,357.24   | (56,823.91)              | 50.000000  | 1                                | (94.47)                   | (94.47)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (56,918.38)                      |
| <b>CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601601.SH   | 98,600                       | CNY  | 4.310904   | 459,817.27                                 | 425,055.18   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (47.56)                                   | 0.00                                     | (33,940.55)                      |
| CNE1000008M8  | 98,800                       | 7.355765   | 4.654021   | 459,817.27                                 | 458,886.47   | (33,831.29)              | 50.000000  | 1                                | (61.69)                   | (61.69)                   | 90.00      | 0.00             | (0.12)                                    | 0.00                                     | (33,940.55)                      |
| <b>CHINA RAILWAY SIGNAL &amp; COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688009.SH   | 682,762                      | CNY  | 0.792576   | 483,485.38                                 | 541,140.51   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (39,757.51)                      |
| CNE100003MP2  | 565,562                      | 7.355765   | 0.850711   | 483,485.38                                 | 580,833.16   | (39,692.64)              | 50.000000  | 1                                | (64.87)                   | (64.87)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (39,757.51)                      |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 6, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600029.SH  | 711,700                      | CNY  | 0.841517   | 504,562.05                                 | 598,907.52   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (30,023.64)                      |
| CNE000001FG0   | 569,300                      | 7.355765   | 0.883608   | 504,562.05                                 | 628,863.47   | (29,955.94)              | 50.000000  | 1                                | (67.70)                   | (67.70)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (30,023.64)                      |
| <b>CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600007.SH  | 238,400                      | CNY  | 3.243714   | 733,529.44                                 | 773,301.49   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (22,445.79)                      |
| CNE000000YH1   | 219,600                      | 7.355765   | 3.337453   | 733,529.44                                 | 795,648.86   | (22,347.38)              | 50.000000  | 1                                | (98.42)                   | (98.42)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (22,445.79)                      |
| <b>CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601179.SH  | 48,200                       | CNY  | 0.972027   | 49,959.44                                  | 46,851.69  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,114.46)                       |
| CNE100000KW8   | 48,200                       | 7.355765   | 1.036503   | 49,959.44                                  | 49,959.44  | (3,107.76)               | 50.000000  | 1                                | (6.70)                    | (6.70)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,114.46)                       |
| <b>CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600900.SH  | 129,400                      | CNY  | 3.927532   | 922,492.24                                 | 508,222.60   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (6,424.08)                                | 0.00                                     | (20,505.43)                      |
| CNE000001G87   | 228,200                      | 7.355765   | 4.035397   | 920,877.60                                 | 522,180.37   | (13,957.77)              | 50.000000  | 1                                | (123.57)                  | (123.57)                  | 90.00      | 0.00             | (106.93)                                  | 0.00                                     | (20,505.43)                      |
| <b>CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300364.ZK  | 0                            | CNY  | 3.071061   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (159.70)                                  | 0.00                                     | (159.70)                         |
| CNE100001XD9   | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (159.70)                         |
| <b>CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603100.SH  | 6,200                        | CNY  | 2.830433   | 18,246.00                                  | 17,548.68  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (699.77)                         |
| CNE100001VY9   | 6,200                        | 7.355765   | 2.942904   | 18,246.00                                  | 18,246.00  | (697.32)                 | 50.000000  | 1                                | (2.45)                    | (2.45)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (699.77)                         |
| <b>CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600452.SH  | 589,833                      | CNY  | 1.333648   | 728,589.51                                 | 786,629.50   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (58,686.69)                      |
| CNE000001GT1   | 503,800                      | 7.355765   | 1.432979   | 728,589.51                                 | 845,218.44   | (58,588.94)              | 50.000000  | 1                                | (97.75)                   | (97.75)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (58,686.69)                      |
| <b>CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002507.ZK  | 260,400                      | CNY  | 1.862485   | 333,630.61                                 | 484,991.02   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (15,707.68)                      |
| CNE100000WX1   | 172,900                      | 7.355765   | 1.922634   | 333,630.61                                 | 500,653.94   | (15,662.92)              | 50.000000  | 1                                | (44.76)                   | (44.76)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (15,707.68)                      |
| <b>CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601077.SH  | 25,600                       | CNY  | 0.787138   | 21,150.67                                  | 20,150.73  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,002.78)                       |
| CNE100003NZ9   | 25,600                       | 7.355765   | 0.826198   | 21,150.67                                  | 21,150.67  | (999.94)                 | 50.000000  | 1                                | (2.84)                    | (2.84)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,002.78)                       |
| <b>CHROMA ATE INC. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2360.TW  | 8,000                        | TWD  | 11.036891  | 95,606.37                                  | 88,295.13  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (11,512.25)                      |
| TW0002360005   | 8,000                        | 32.935000  | 12.469512  | 99,756.10                                  | 99,756.10  | (11,460.97)              | 30.000000  | 1                                | (12.80)                   | (51.28)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (11,512.25)                      |
| <b>CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301039.ZK  | 322,000                      | CNY  | 1.204497   | 397,954.33                                 | 387,848.17   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (10,159.55)                      |
| CNE100004M35   | 322,000                      | 7.355765   | 1.235883   | 397,954.33                                 | 397,954.33   | (10,106.16)              | 50.000000  | 1                                | (53.39)                   | (53.39)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (10,159.55)                      |
| <b>CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000099.ZK  | 2,000                        | CNY  | 3.013963   | 0.00                                       | 6,027.93   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (94.71)                          |
| CNE0000013Q1   | 0                            | 7.355765   | 3.061316   | 0.00                                       | 6,122.63   | (94.71)                  | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (94.71)                          |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600030.SH   | 215,100                      | CNY  | 3.678747   | 295,974.27                                 | 791,298.53   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (27,141.72)                      |
| CNE000001DB6  | 74,300                       | 7.355765   | 3.804744   | 295,974.27                                 | 818,400.54   | (27,102.01)              | 50.000000  | 1                                | (39.71)                   | (39.71)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (27,141.72)                      |
| <b>CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000617.ZK   | 481,900                      | CNY  | 0.898615   | 292,811.19                                 | 433,042.52   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (16,205.85)                      |
| CNE000000MS3  | 311,200                      | 7.355765   | 0.932162   | 292,811.19                                 | 449,209.08   | (16,166.56)              | 50.000000  | 1                                | (39.29)                   | (39.29)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (16,205.85)                      |
| <b>CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300750.ZK   | 0                            | CNY  | 34.904595  | 269,607.11                                 | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (4,783.37)                                | 0.00                                     | (4,819.54)                       |
| CNE100003662  | 7,422                        | 7.355765   | 0.000000   | 269,607.11                                 | 0.00   | 0.00                     | 50.000000  | 1                                | (36.17)                   | (36.17)                   | 90.00      | 0.00             | (36.28)                                   | 0.00                                     | (4,819.54)                       |
| <b>CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601766.SH   | 1,661,900                    | CNY  | 1.046798   | 1,657,644.57                               | 1,739,673.58   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (146,226.23)                     |
| CNE100000CP9  | 1,448,500                    | 7.355765   | 1.134652   | 1,657,644.57                               | 1,885,677.40   | (146,003.83)             | 50.000000  | 1                                | (222.40)                  | (222.40)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (146,226.23)                     |
| <b>CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601066.SH   | 4,600                        | CNY  | 3.251871   | 0.00                                       | 14,958.61  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (448.13)                         |
| CNE1000031T5  | 0                            | 7.355765   | 3.349292   | 0.00                                       | 15,406.74  | (448.13)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (448.13)                         |
| <b>CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603212.SH   | 65,100                       | CNY  | 1.315975   | 90,501.89                                  | 85,669.95  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,844.08)                       |
| CNE100004074  | 65,100                       | 7.355765   | 1.390198   | 90,501.89                                  | 90,501.89  | (4,831.94)               | 50.000000  | 1                                | (12.14)                   | (12.14)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,844.08)                       |
| <b>DAXIN MATERIALS CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5234.TW   | 5,000                        | TWD  | 6.376196   | 29,686.69                                  | 31,880.98  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,902.66                         |
| TW0005234009  | 5,000                        | 32.935000  | 5.792683   | 28,963.42                                  | 28,963.42  | 2,917.56                 | 30.000000  | 1                                | (3.73)                    | (14.91)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 2,902.66                         |
| <b>DELTA ELECTRONICS (TH) PCL NVDR CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| DELTA_n.BK  | 41,100                       | THB  | 4.181084   | 0.00                                       | 171,842.56   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 755.78                           |
| TH0528010R18  | 0                            | 34.680000  | 4.162695   | 0.00                                       | 171,086.78   | 755.78                   | 40.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 755.78                           |
| <b>DONGGUAN MENTECH OPTICAL &amp; MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002902.ZK   | 0                            | CNY  | 2.752943   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 338.79                                    | 0.00                                     | 338.79                           |
| CNE1000032X5  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 338.79                           |
| <b>DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301029.ZK   | 14,000                       | CNY  | 3.107766   | 42,535.13                                  | 43,508.73  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,353.65)                       |
| CNE100004N75  | 12,600                       | 7.355765   | 3.346905   | 42,535.13                                  | 46,856.67  | (3,347.94)               | 50.000000  | 1                                | (5.71)                    | (5.71)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,353.65)                       |
| <b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688110.SH   | 0                            | CNY  | 3.162146   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 192.41                                    | 0.00                                     | 192.41                           |
| CNE1000055X6  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 192.41                           |
| <b>EAGLERISE ELECTRIC &amp; ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002922.ZK   | 0                            | CNY  | 2.346459   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (31.47)                                   | 0.00                                     | (31.47)                          |
| CNE1000033F0  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (31.47)                          |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300059.ZK   | 60,800                       | CNY  | 3.064263   | 159,376.19                                 | 186,307.20   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (1,561.02)                                | 0.00                                     | (18,344.28)                      |
| CNE100000MD4  | 45,200                       | 7.355765   | 3.339952   | 159,376.19                                 | 203,069.08   | (16,761.88)              | 50.000000  | 1                                | (21.38)                   | (21.38)                   | 90.00      | 0.00             | (4.59)                                    | 0.00                                     | (18,344.28)                      |
| <b>EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002017.ZK   | 315,700                      | CNY  | 1.310537   | 306,170.33                                 | 413,736.44   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (27,538.97)                      |
| CNE000001K32  | 216,200                      | 7.355765   | 1.397638   | 306,170.33                                 | 441,234.33   | (27,497.89)              | 50.000000  | 1                                | (41.08)                   | (41.08)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (27,538.97)                      |
| <b>EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002351.ZK   | 2,600                        | CNY  | 2.044655   | 0.00                                       | 5,316.10   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (513.24)                         |
| CNE100000L71  | 0                            | 7.355765   | 2.242057   | 0.00                                       | 5,829.35   | (513.24)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (513.24)                         |
| <b>EVA AIRWAYS CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2618.TW   | 457,000                      | TWD  | 1.436162   | 644,945.82                                 | 656,326.10   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 38,082.75                        |
| TW0002618006  | 457,000                      | 32.935000  | 1.352134   | 617,925.24                                 | 617,925.24   | 38,400.86                | 30.000000  | 1                                | (79.70)                   | (318.11)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 38,082.75                        |
| <b>EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601788.SH   | 117,200                      | CNY  | 2.292080   | 173,366.48                                 | 268,631.75   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (18,357.30)                      |
| CNE100000FD8  | 70,100                       | 7.355765   | 2.448514   | 173,366.48                                 | 286,965.79   | (18,334.04)              | 50.000000  | 1                                | (23.26)                   | (23.26)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (18,357.30)                      |
| <b>FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 605305.SH   | 40,400                       | CNY  | 3.792943   | 156,299.20                                 | 153,234.91   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,085.26)                       |
| CNE1000052C7  | 40,400                       | 7.355765   | 3.868792   | 156,299.20                                 | 156,299.20   | (3,064.29)               | 50.000000  | 1                                | (20.97)                   | (20.97)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,085.26)                       |
| <b>FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601038.SH   | 73,900                       | CNY  | 1.935897   | 95,469.42                                  | 143,062.75   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,743.20)                       |
| CNE100001JN7  | 47,300                       | 7.355765   | 1.999907   | 95,469.42                                  | 147,793.14   | (4,730.39)               | 50.000000  | 1                                | (12.81)                   | (12.81)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,743.20)                       |
| <b>FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002027.ZK   | 800,300                      | CNY  | 0.909491   | 1,120,352.68                               | 727,865.42   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (6,871.82)                                | 0.00                                     | (47,467.12)                      |
| CNE000001KK2  | 1,167,000                    | 7.355765   | 0.960028   | 1,120,352.68                               | 768,310.41   | (40,444.99)              | 50.000000  | 1                                | (150.31)                  | (150.31)                  | 90.00      | 0.00             | (74.34)                                   | 0.00                                     | (47,467.12)                      |
| <b>FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002315.ZK   | 50,900                       | CNY  | 5.208160   | 289,717.20                                 | 265,095.34   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (24,660.73)                      |
| CNE100000HT0  | 50,900                       | 7.355765   | 5.691890   | 289,717.20                                 | 289,717.20   | (24,621.86)              | 50.000000  | 1                                | (38.87)                   | (38.87)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (24,660.73)                      |
| <b>FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300203.ZK   | 23,000                       | CNY  | 1.903269   | 47,836.18                                  | 43,775.19  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,067.41)                       |
| CNE100001229  | 23,000                       | 7.355765   | 2.079834   | 47,836.18                                  | 47,836.18  | (4,060.99)               | 50.000000  | 1                                | (6.42)                    | (6.42)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,067.41)                       |
| <b>FORMOSA CHEMICALS &amp; FIBRE CORP CMN</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1326.TW   | 15,000                       | TWD  | 0.851678   | 12,354.22                                  | 12,775.16  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 283.99                           |
| TW0001326007  | 15,000                       | 32.935000  | 0.832317   | 12,484.76                                  | 12,484.75  | 290.41                   | 30.000000  | 1                                | (1.60)                    | (6.42)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 283.99                           |
| <b>FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601138.SH   | 41,200                       | CNY  | 2.810041   | 69,878.58                                  | 115,773.68   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,113.95)                       |
| CNE1000031P3  | 23,800                       | 7.355765   | 2.909666   | 69,878.58                                  | 119,878.26   | (4,104.57)               | 50.000000  | 1                                | (9.38)                    | (9.38)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,113.95)                       |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>FUBON FINANCIAL HOLDING CO LTD CMN</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2881.TW  | 82,000                       | TWD  | 2.790345   | 226,453.09                                 | 228,808.26   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,942.10                         |
| TW0002881000   | 82,000                       | 32.935000  | 2.753049   | 225,750.02                                 | 225,750.02   | 3,058.24                 | 30.000000  | 1                                | (29.04)                   | (116.14)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 2,942.10                         |
| <b>FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600033.SH  | 1,500,100                    | CNY  | 0.542432   | 778,945.72                                 | 813,701.77   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 18,735.54                        |
| CNE000001717   | 1,470,100                    | 7.355765   | 0.529872   | 778,945.72                                 | 794,861.72   | 18,840.05                | 50.000000  | 1                                | (104.51)                  | (104.51)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 18,735.54                        |
| <b>FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600660.SH  | 3,500                        | CNY  | 8.090253   | 29,825.06                                  | 28,315.89  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,513.18)                       |
| CNE000000230   | 3,500                        | 7.355765   | 8.521447   | 29,825.06                                  | 29,825.06  | (1,509.18)               | 50.000000  | 1                                | (4.00)                    | (4.00)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,513.18)                       |
| <b>GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002991.ZK  | 1,300                        | CNY  | 11.694229  | 16,602.62                                  | 15,202.50  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,402.35)                       |
| CNE1000040N9   | 1,300                        | 7.355765   | 12.771246  | 16,602.62                                  | 16,602.62  | (1,400.12)               | 50.000000  | 1                                | (2.23)                    | (2.23)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,402.35)                       |
| <b>GENIUS ELECTRONIC OPTICAL CO ORD CMN</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3406.TW  | 5,000                        | TWD  | 14.725975  | 74,977.93                                  | 73,629.88  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,696.45)                       |
| TW0003406005   | 5,000                        | 32.935000  | 15.457317  | 77,286.58                                  | 77,286.59  | (3,656.71)               | 30.000000  | 1                                | (9.92)                    | (39.74)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,696.45)                       |
| <b>GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600759.SH  | 191,800                      | CNY  | 0.303164   | 36,145.42                                  | 58,146.77  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,603.35)                       |
| CNE000000MV7   | 116,600                      | 7.355765   | 0.311498   | 36,145.42                                  | 59,745.28  | (1,598.50)               | 50.000000  | 1                                | (4.85)                    | (4.85)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,603.35)                       |
| <b>GEPIEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000791.ZK  | 692,400                      | CNY  | 0.793935   | 508,655.57                                 | 549,720.66   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (18,573.73)                      |
| CNE000000T42   | 617,700                      | 7.355765   | 0.820662   | 508,655.57                                 | 568,226.14   | (18,505.48)              | 50.000000  | 1                                | (68.24)                   | (68.24)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (18,573.73)                      |
| <b>GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000776.ZK  | 72,100                       | CNY  | 2.105831   | 152,300.08                                 | 151,830.44   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (7,572.21)                       |
| CNE0000008L2   | 68,800                       | 7.355765   | 2.210572   | 152,300.08                                 | 159,382.22   | (7,551.78)               | 50.000000  | 1                                | (20.43)                   | (20.43)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (7,572.21)                       |
| <b>GLOBAL UNICHIP CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3443.TW  | 1,000                        | TWD  | 40.686200  | 39,125.54                                  | 40,686.20  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (798.53)                         |
| TW0003443008   | 1,000                        | 32.935000  | 41.463415  | 41,463.42                                  | 41,463.42  | (777.21)                 | 30.000000  | 1                                | (5.31)                    | (21.31)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (798.53)                         |
| <b>GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002410.ZK  | 184,600                      | CNY  | 1.453282   | 291,482.65                                 | 268,275.84   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (27,887.45)                      |
| CNE100000PH8   | 181,500                      | 7.355765   | 1.604140   | 291,482.65                                 | 296,124.18   | (27,848.34)              | 50.000000  | 1                                | (39.11)                   | (39.11)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (27,887.45)                      |
| <b>GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603195.SH  | 158,409                      | CNY  | 9.282515   | 1,407,245.93                               | 1,470,433.94   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (47,433.12)                      |
| CNE100003RL0   | 146,709                      | 7.355765   | 9.580758   | 1,407,245.93                               | 1,517,678.26   | (47,244.32)              | 50.000000  | 1                                | (188.81)                  | (188.81)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (47,433.12)                      |
| <b>GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002152.ZK  | 90,100                       | CNY  | 1.464158   | 143,467.04                                 | 131,920.61   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (11,565.68)                      |
| CNE100000650   | 90,100                       | 7.355765   | 1.592309   | 143,467.04                                 | 143,467.04   | (11,546.43)              | 50.000000  | 1                                | (19.25)                   | (19.25)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (11,565.68)                      |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002930.ZK   | 4,200                        | CNY  | 1.407060   | 6,452.62                                   | 5,909.65   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (526.55)                         |
| CNE1000033N4  | 4,200                        | 7.355765   | 1.532222   | 6,435.33                                   | 6,435.33   | (525.68)                 | 50.000000  | 1                                | (0.86)                    | (0.86)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (526.55)                         |
| <b>GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002683.ZK   | 10,600                       | CNY  | 3.476185   | 38,331.22                                  | 36,847.56  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,488.80)                       |
| CNE100001F37  | 10,600                       | 7.355765   | 3.616153   | 38,331.22                                  | 38,331.22  | (1,483.66)               | 50.000000  | 1                                | (5.14)                    | (5.14)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,488.80)                       |
| <b>GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002884.ZK   | 3,000                        | CNY  | 2.457936   | 7,484.94                                   | 7,373.81   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (112.14)                         |
| CNE100002M3   | 3,000                        | 7.355765   | 2.494981   | 7,484.94                                   | 7,484.94   | (111.13)                 | 50.000000  | 1                                | (1.00)                    | (1.00)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (112.14)                         |
| <b>GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300770.ZK   | 155,500                      | CNY  | 5.194565   | 715,191.90                                 | 807,754.87   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (46,489.34)                      |
| CNE100003KB6  | 129,600                      | 7.355765   | 5.492915   | 715,191.90                                 | 854,148.25   | (46,393.38)              | 50.000000  | 1                                | (95.95)                   | (95.95)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (46,489.34)                      |
| <b>GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601333.SH   | 822,078                      | CNY  | 0.449987   | 362,863.82                                 | 369,924.57   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (14,667.44)                      |
| CNE000001Q44  | 774,678                      | 7.355765   | 0.467770   | 362,863.82                                 | 384,543.32   | (14,618.75)              | 50.000000  | 1                                | (48.68)                   | (48.68)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (14,667.44)                      |
| <b>GUANGZHOU GRG METROLOGY&amp;TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002967.ZK   | 32,300                       | CNY  | 2.094955   | 72,339.44                                  | 67,667.06  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,682.08)                       |
| CNE100003Q57  | 32,300                       | 7.355765   | 2.239611   | 72,339.44                                  | 72,339.44  | (4,672.37)               | 50.000000  | 1                                | (9.71)                    | (9.71)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,682.08)                       |
| <b>GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600894.SH   | 18,700                       | CNY  | 1.725177   | 56,823.30                                  | 32,260.82  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (573.00)                                  | 0.00                                     | (5,603.87)                       |
| CNE000000JS9  | 28,500                       | 7.355765   | 1.993800   | 56,823.30                                  | 37,284.06  | (5,023.24)               | 50.000000  | 1                                | (7.62)                    | (7.62)                    | 90.00      | 0.00             | (2.62)                                    | 0.00                                     | (5,603.87)                       |
| <b>GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600523.SH   | 4,000                        | CNY  | 1.514458   | 6,511.26                                   | 6,057.83   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (454.30)                         |
| CNE0000019K1  | 4,000                        | 7.355765   | 1.627815   | 6,511.26                                   | 6,511.26   | (453.43)                 | 50.000000  | 1                                | (0.87)                    | (0.87)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (454.30)                         |
| <b>GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002039.ZK   | 116,600                      | CNY  | 1.992995   | 236,526.17                                 | 232,383.17   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (10,486.13)                      |
| CNE000001LK0  | 113,500                      | 7.355765   | 2.082655   | 236,526.17                                 | 242,837.57   | (10,454.40)              | 50.000000  | 1                                | (31.73)                   | (31.73)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (10,486.13)                      |
| <b>GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600268.SH   | 247,220                      | CNY  | 0.883661   | 215,401.14                                 | 218,458.58   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (8,039.55)                       |
| CNE0000010S3  | 234,720                      | 7.355765   | 0.916064   | 215,401.14                                 | 226,469.24   | (8,010.65)               | 50.000000  | 1                                | (28.90)                   | (28.90)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (8,039.55)                       |
| <b>GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601211.SH   | 134,600                      | CNY  | 2.385884   | 265,384.38                                 | 321,139.95   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (17,708.58)                      |
| CNE1000022F3  | 104,200                      | 7.355765   | 2.517184   | 265,384.38                                 | 338,812.93   | (17,672.98)              | 50.000000  | 1                                | (35.61)                   | (35.61)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (17,708.58)                      |
| <b>GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000728.ZK   | 18,800                       | CNY  | 1.050876   | 21,463.11                                  | 19,756.48  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,709.52)                       |
| CNE000000QZ9  | 18,800                       | 7.355765   | 1.141655   | 21,463.11                                  | 21,463.11  | (1,706.64)               | 50.000000  | 1                                | (2.88)                    | (2.88)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,709.52)                       |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 6, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002008.ZK   | 83,200                       | CNY  | 3.194773   | 284,048.21                                 | 265,805.12   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (18,281.20)                      |
| CNE000001JQ1  | 83,200                       | 7.355765   | 3.414041   | 284,048.21                                 | 284,048.21   | (18,243.09)              | 50.000000  | 1                                | (38.11)                   | (38.11)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (18,281.20)                      |
| <b>HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603258.SH   | 117,500                      | CNY  | 2.611557   | 301,771.04                                 | 306,857.95   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (11,941.26)                      |
| CNE100002GB6  | 111,100                      | 7.355765   | 2.712840   | 301,771.04                                 | 318,758.73   | (11,900.77)              | 50.000000  | 1                                | (40.49)                   | (40.49)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (11,941.26)                      |
| <b>HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603931.SH   | 5,900                        | CNY  | 2.944629   | 18,684.50                                  | 17,373.31  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,313.70)                       |
| CNE1000043S2  | 5,900                        | 7.355765   | 3.166865   | 18,684.50                                  | 18,684.50  | (1,311.19)               | 50.000000  | 1                                | (2.51)                    | (2.51)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,313.70)                       |
| <b>HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300360.ZK   | 84,400                       | CNY  | 2.226825   | 192,829.70                                 | 187,944.01   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (5,348.82)                       |
| CNE100001R17  | 84,200                       | 7.355765   | 2.289893   | 192,829.70                                 | 193,266.97   | (5,322.95)               | 50.000000  | 1                                | (25.87)                   | (25.87)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (5,348.82)                       |
| <b>HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300347.ZK   | 56,400                       | CNY  | 7.129102   | 357,285.96                                 | 402,081.36   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (19,964.52)                      |
| CNE100001KV8  | 47,900                       | 7.355765   | 7.482233   | 357,285.96                                 | 421,997.95   | (19,916.59)              | 50.000000  | 1                                | (47.94)                   | (47.94)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (19,964.52)                      |
| <b>HDFC BANK LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| HDBK.NS   | 22,489                       | INR  | 19.931019  | 0.00                                       | 448,228.69   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,434.61)                       |
| INE040A01034  | 0                            | 85.821001  | 20.083743  | 0.00                                       | 451,663.30   | (3,434.61)               | 75.000000  | 0                                | 0.00                      | 0.00                      | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (3,434.61)                       |
| <b>HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688586.SH   | 5,800                        | CNY  | 1.200419   | 0.00                                       | 6,962.43   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (160.18)                         |
| CNE1000041C0  | 0                            | 7.355765   | 1.228036   | 0.00                                       | 7,122.61   | (160.18)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (160.18)                         |
| <b>HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600598.SH   | 44,300                       | CNY  | 1.891034   | 89,232.78                                  | 83,772.80  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (5,471.96)                       |
| CNE0000019Z9  | 44,300                       | 7.355765   | 2.014284   | 89,232.78                                  | 89,232.78  | (5,459.99)               | 50.000000  | 1                                | (11.97)                   | (11.97)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (5,471.96)                       |
| <b>HENAN SHUANGHUI INVESTMENT &amp; DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000895.ZK   | 264,600                      | CNY  | 3.489780   | 787,021.08                                 | 923,395.73   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (15,481.65)                      |
| CNE000000XM3  | 222,000                      | 7.355765   | 3.547890   | 787,021.08                                 | 938,771.79   | (15,376.06)              | 50.000000  | 1                                | (105.59)                  | (105.59)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (15,481.65)                      |
| <b>HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603508.SH   | 53,200                       | CNY  | 2.970459   | 141,263.47                                 | 158,028.43   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (12,664.60)                      |
| CNE100002540  | 43,500                       | 7.355765   | 3.208159   | 141,263.47                                 | 170,674.08   | (12,645.64)              | 50.000000  | 1                                | (18.95)                   | (18.95)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (12,664.60)                      |
| <b>HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300847.ZK   | 103,800                      | CNY  | 2.187400   | 208,553.43                                 | 227,052.11   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (14,628.99)                      |
| CNE1000040Y6  | 89,100                       | 7.355765   | 2.328065   | 208,553.43                                 | 241,653.12   | (14,601.01)              | 50.000000  | 1                                | (27.98)                   | (27.98)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (14,628.99)                      |
| <b>HINDUSTAN AERONAUTICS LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| HIAE.NS   | 15,597                       | INR  | 47.794246  | 814,735.32                                 | 745,446.85   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (747.39)                                  | 0.00                                     | (17,755.19)                      |
| INE066F01020  | 16,612                       | 85.821001  | 48.848601  | 811,422.14                                 | 761,891.63   | (16,444.78)              | 75.000000  | 1                                | (114.57)                  | (563.02)                  | 78.16      | 0.00             | (34.99)                                   | 0.00                                     | (17,755.19)                      |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HINDUSTAN ZINC LIMITED CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| HZNC.NS   | 12,168                       | INR  | 5.206185   | 66,566.59                                  | 63,348.86  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (214.08)                         |
| INE267A01025  | 12,168                       | 85.821001  | 5.220514   | 63,523.21                                  | 63,523.21  | (174.36)                 | 75.000000  | 1                                | (9.03)                    | (39.72)                   | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (214.08)                         |
| <b>HITGEN INC. CMN CLASS A SERIES NORTHBOUND</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688222.SH   | 79,732                       | CNY  | 1.589230   | 121,862.49                                 | 126,712.46   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,871.12)                       |
| CNE1000040G3  | 72,432                       | 7.355765   | 1.675202   | 121,862.49                                 | 133,567.23   | (6,854.77)               | 50.000000  | 1                                | (16.35)                   | (16.35)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,871.12)                       |
| <b>HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300033.ZK   | 3,100                        | CNY  | 34.374399  | 121,710.57                                 | 106,560.64   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (15,166.27)                      |
| CNE100000JG3  | 3,100                        | 7.355765   | 39.261475  | 121,710.57                                 | 121,710.57   | (15,149.94)              | 50.000000  | 1                                | (16.33)                   | (16.33)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (15,166.27)                      |
| <b>HON HAI PRECISION INDUSTRY CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2317.TW   | 0                            | TWD  | 5.601943   | 44,453.92                                  | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (726.34)                                  | 0.00                                     | (749.42)                         |
| TW0002317005  | 8,000                        | 32.935000  | 0.000000   | 44,878.05                                  | 0.00   | 0.00                     | 30.000000  | 1                                | (5.77)                    | (23.08)                   | 90.00      | 0.00             | (23.08)                                   | 0.00                                     | (749.42)                         |
| <b>HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| HUDC.NS   | 24,976                       | INR  | 2.787896   | 86,913.56                                  | 69,630.48  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 325.63                                    | 0.00                                     | 1,434.02                         |
| INE031A01017  | 30,310                       | 85.821001  | 2.741155   | 83,084.41                                  | 68,463.09  | 1,167.40                 | 75.000000  | 1                                | (11.80)                   | (59.00)                   | 78.16      | 0.00             | (10.49)                                   | 0.00                                     | 1,434.02                         |
| <b>HUABAO FLAVOURS &amp; FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300741.ZK   | 26,700                       | CNY  | 2.217308   | 48,921.02                                  | 59,202.14  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,882.53)                       |
| CNE100003605  | 20,600                       | 7.355765   | 2.362476   | 48,921.02                                  | 63,078.10  | (3,875.96)               | 50.000000  | 1                                | (6.56)                    | (6.56)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,882.53)                       |
| <b>HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000963.ZK   | 244,000                      | CNY  | 4.459088   | 673,789.71                                 | 1,088,017.36   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (48,025.19)                      |
| CNE0000011S1  | 142,600                      | 7.355765   | 4.655542   | 673,789.71                                 | 1,135,952.15   | (47,934.79)              | 50.000000  | 1                                | (90.40)                   | (90.40)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (48,025.19)                      |
| <b>HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300979.ZK   | 11,800                       | CNY  | 10.319797  | 126,738.77                                 | 121,773.60   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,982.18)                       |
| CNE100004KP4  | 11,800                       | 7.355765   | 10.740574  | 126,738.77                                 | 126,738.77   | (4,965.17)               | 50.000000  | 1                                | (17.00)                   | (17.00)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,982.18)                       |
| <b>HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600025.SH   | 429,400                      | CNY  | 1.253439   | 544,934.94                                 | 538,226.55   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (19,365.38)                      |
| CNE100002T71  | 419,600                      | 7.355765   | 1.298367   | 544,934.94                                 | 557,518.82   | (19,292.27)              | 50.000000  | 1                                | (73.11)                   | (73.11)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (19,365.38)                      |
| <b>HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601688.SH   | 170,000                      | CNY  | 2.252655   | 390,824.76                                 | 382,951.33   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (24,967.17)                      |
| CNE100000LQ8  | 162,700                      | 7.355765   | 2.399212   | 390,824.76                                 | 407,866.07   | (24,914.74)              | 50.000000  | 1                                | (52.44)                   | (52.44)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (24,967.17)                      |
| <b>HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002926.ZK   | 20,000                       | CNY  | 1.061752   | 22,696.54                                  | 21,235.04  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,464.54)                       |
| CNE1000033J2  | 20,000                       | 7.355765   | 1.134827   | 22,696.54                                  | 22,696.54  | (1,461.50)               | 50.000000  | 1                                | (3.05)                    | (3.05)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,464.54)                       |
| <b>HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600566.SH   | 84,500                       | CNY  | 3.930251   | 114,768.06                                 | 332,106.18   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,646.40                         |
| CNE0000018X6  | 28,900                       | 7.355765   | 3.898750   | 114,768.06                                 | 329,444.38   | 2,661.80                 | 50.000000  | 1                                | (15.40)                   | (15.40)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 2,646.40                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>ICICI BANK LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ICBK.NS  | 9,603                        | INR  | 14.729495  | 0.00                                       | 141,447.34   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (359.62)                         |
| INE090A01021   | 0                            | 85.821001  | 14.766944  | 0.00                                       | 141,806.96   | (359.62)                 | 75.000000  | 0                                | 0.00                      | 0.00                      | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (359.62)                         |
| <b>IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300896.ZK  | 35,120                       | CNY  | 23.437399  | 680,882.73                                 | 823,121.46   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (45,085.77)                      |
| CNE100004868   | 27,320                       | 7.355765   | 24.718561  | 680,882.73                                 | 868,115.88   | (44,994.42)              | 50.000000  | 1                                | (91.35)                   | (91.35)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (45,085.77)                      |
| <b>INDIAN BANK CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| INBA.NS  | 994                          | INR  | 5.940271   | 6,113.46                                   | 5,904.63   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (209.69)                         |
| INE562A01011   | 994                          | 85.821001  | 6.150358   | 6,113.46                                   | 6,113.46   | (208.83)                 | 75.000000  | 1                                | (0.86)                    | (0.86)                    | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (209.69)                         |
| <b>INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| INIR.NS  | 11,639                       | INR  | 8.976241   | 106,680.32                                 | 104,474.47   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,925.40)                       |
| INE335Y01020   | 11,489                       | 85.821001  | 9.222432   | 105,975.19                                 | 107,339.89   | (2,865.42)               | 75.000000  | 1                                | (14.97)                   | (59.98)                   | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (2,925.40)                       |
| <b>INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601377.SH  | 35,600                       | CNY  | 0.793935   | 30,433.59                                  | 28,264.09  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,173.58)                       |
| CNE100000V95   | 35,600                       | 7.355765   | 0.854876   | 30,433.59                                  | 30,433.59  | (2,169.50)               | 50.000000  | 1                                | (4.08)                    | (4.08)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,173.58)                       |
| <b>INSYDE SOFTWARE, CORP. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6231.TWO   | 2,000                        | TWD  | 11.203886  | 23,292.63                                  | 22,407.77  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,140.92)                       |
| TW0006231004   | 2,000                        | 32.935000  | 11.768293  | 23,536.59                                  | 23,536.59  | (1,128.81)               | 30.000000  | 1                                | (3.03)                    | (12.11)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,140.92)                       |
| <b>INTERNATIONAL CONTAINER TERMINAL SERVICES INC</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ICT.PS   | 8,500                        | PHP  | 7.047596   | 58,646.03                                  | 59,904.57  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,682.70                         |
| PHY411571011   | 8,500                        | 58.261000  | 6.728794   | 57,194.75                                  | 57,194.75  | 2,709.82                 | 150.000000   | 1                                | (9.32)                    | (27.12)                   | 75.00      | 0.00             | 0.00                                      | 0.00                                     | 2,682.70                         |
| <b>JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688252.SH  | 10,944                       | CNY  | 3.011244   | 35,794.02                                  | 32,955.05  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,843.77)                       |
| CNE100005P07   | 10,944                       | 7.355765   | 3.270652   | 35,794.02                                  | 35,794.02  | (2,838.97)               | 50.000000  | 1                                | (4.80)                    | (4.80)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,843.77)                       |
| <b>JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603915.SH  | 128,500                      | CNY  | 1.468236   | 194,621.16                                 | 188,668.34   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (16,033.70)                      |
| CNE100003LB4   | 121,600                      | 7.355765   | 1.592809   | 194,621.16                                 | 204,675.93   | (16,007.59)              | 50.000000  | 1                                | (26.11)                   | (26.11)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (16,033.70)                      |
| <b>JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600276.SH  | 9,000                        | CNY  | 6.119010   | 346,630.35                                 | 55,071.09  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (7,766.12)                                | 0.00                                     | (9,155.15)                       |
| CNE0000014W7   | 55,300                       | 7.355765   | 6.268180   | 346,630.35                                 | 56,413.62  | (1,342.53)               | 50.000000  | 1                                | (46.51)                   | (46.51)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (9,155.15)                       |
| <b>JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300761.ZK  | 40,700                       | CNY  | 2.544943   | 108,159.84                                 | 103,579.17   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,595.19)                       |
| CNE100003JX2   | 40,700                       | 7.355765   | 2.657490   | 108,159.84                                 | 108,159.84   | (4,580.68)               | 50.000000  | 1                                | (14.51)                   | (14.51)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,595.19)                       |
| <b>JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603693.SH  | 31,800                       | CNY  | 1.294223   | 40,757.50                                  | 41,156.29  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,567.96)                       |
| CNE1000036F3   | 30,300                       | 7.355765   | 1.343358   | 40,757.50                                  | 42,718.78  | (1,562.49)               | 50.000000  | 1                                | (5.47)                    | (5.47)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,567.96)                       |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 6, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601952.SH   | 187,500                      | CNY  | 1.284707   | 249,873.90                                 | 240,882.49   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (9,824.21)                       |
| CNE100002XD7  | 186,900                      | 7.355765   | 1.336924   | 249,873.90                                 | 250,673.17   | (9,790.68)               | 50.000000  | 1                                | (33.52)                   | (33.52)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (9,824.21)                       |
| <b>JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600362.SH   | 0                            | CNY  | 2.814119   | 5,355.40                                   | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (35.59)                                   | 0.00                                     | (36.30)                          |
| CNE0000019P0  | 1,900                        | 7.355765   | 0.000000   | 5,355.40                                   | 0.00   | 0.00                     | 50.000000  | 1                                | (0.72)                    | (0.72)                    | 90.00      | 0.00             | (0.72)                                    | 0.00                                     | (36.30)                          |
| <b>JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603977.SH   | 25,700                       | CNY  | 1.597387   | 45,449.76                                  | 41,052.83  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,403.02)                       |
| CNE100003092  | 25,700                       | 7.355765   | 1.768473   | 45,449.76                                  | 45,449.76  | (4,396.92)               | 50.000000  | 1                                | (6.10)                    | (6.10)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,403.02)                       |
| <b>JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300320.ZK   | 22,300                       | CNY  | 1.223530   | 29,235.12                                  | 27,284.72  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,954.32)                       |
| CNE100001DT7  | 22,300                       | 7.355765   | 1.310992   | 29,235.12                                  | 29,235.12  | (1,950.40)               | 50.000000  | 1                                | (3.92)                    | (3.92)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,954.32)                       |
| <b>JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601958.SH   | 455,900                      | CNY  | 1.386667   | 626,319.98                                 | 632,181.70   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,777.69                         |
| CNE1000009Y1  | 455,900                      | 7.355765   | 1.373810   | 626,319.98                                 | 626,319.98   | 5,861.72                 | 50.000000  | 1                                | (84.03)                   | (84.03)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 5,777.69                         |
| <b>JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603279.SH   | 27,100                       | CNY  | 2.316550   | 66,170.67                                  | 62,778.51  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,401.03)                       |
| CNE100003M36  | 27,100                       | 7.355765   | 2.441722   | 66,170.67                                  | 66,170.67  | (3,392.15)               | 50.000000  | 1                                | (8.88)                    | (8.88)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,401.03)                       |
| <b>JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688223.SH   | 18,400                       | CNY  | 0.940759   | 0.00                                       | 17,309.96  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (441.84)                         |
| CNE100005R96  | 0                            | 7.355765   | 0.964772   | 0.00                                       | 17,751.80  | (441.84)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (441.84)                         |
| <b>JIO FINANCIAL SERVICES LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| JIOF.NS   | 0                            | INR  | 3.457196   | 40,228.27                                  | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 34.35                                     | 0.00                                     | 6.00                             |
| INE758E01017  | 11,221                       | 85.821001  | 0.000000   | 39,144.32                                  | 0.00   | 0.00                     | 75.000000  | 1                                | (5.55)                    | (28.35)                   | 78.16      | 0.00             | (28.35)                                   | 0.00                                     | 6.00                             |
| <b>JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600380.SH   | 623,500                      | CNY  | 1.547086   | 678,259.34                                 | 964,608.03   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 7,483.86                         |
| CNE000001816  | 440,700                      | 7.355765   | 1.534937   | 678,259.34                                 | 957,033.17   | 7,574.86                 | 50.000000  | 1                                | (91.00)                   | (91.00)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 7,483.86                         |
| <b>JONJEE HIGH &amp; NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600872.SH   | 53,500                       | CNY  | 2.845387   | 153,060.78                                 | 152,228.22   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (8,537.25)                       |
| CNE000000HK0  | 50,900                       | 7.355765   | 3.004578   | 153,060.78                                 | 160,744.94   | (8,516.72)               | 50.000000  | 1                                | (20.54)                   | (20.54)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (8,537.25)                       |
| <b>KING SLIDE WORKS CO., LTD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2059.TW   | 2,000                        | TWD  | 45.240625  | 89,821.27                                  | 90,481.25  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,079.53)                       |
| TW0002059003  | 2,000                        | 32.935000  | 47.256098  | 94,512.20                                  | 94,512.20  | (4,030.95)               | 30.000000  | 1                                | (12.12)                   | (48.58)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,079.53)                       |
| <b>KING YUAN ELECTRONICS CO LTD ORD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2449.TW   | 74,000                       | TWD  | 3.537270   | 254,605.21                                 | 261,758.01   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 10,073.71                        |
| TW0002449006  | 74,000                       | 32.935000  | 3.399390   | 251,554.86                                 | 251,554.86   | 10,203.15                | 30.000000  | 1                                | (32.38)                   | (129.44)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 10,073.71                        |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002517.ZK   | 170,100                      | CNY  | 1.744210   | 194,224.12                                 | 296,690.15   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (14,081.18)                      |
| CNE100000XB5  | 104,500                      | 7.355765   | 1.826839   | 194,224.12                                 | 310,745.26   | (14,055.12)              | 50.000000  | 1                                | (26.06)                   | (26.06)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (14,081.18)                      |
| <b>LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300773.ZK   | 74,600                       | CNY  | 2.194197   | 155,663.88                                 | 163,687.12   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (14,580.07)                      |
| CNE100003KF7  | 64,400                       | 7.355765   | 2.389361   | 155,663.88                                 | 178,246.31   | (14,559.18)              | 50.000000  | 1                                | (20.88)                   | (20.88)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (14,580.07)                      |
| <b>LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300433.ZK   | 98,500                       | CNY  | 2.786930   | 294,583.95                                 | 274,512.58   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (20,110.90)                      |
| CNE100001YW7  | 98,500                       | 7.355765   | 2.990700   | 294,583.95                                 | 294,583.95   | (20,071.37)              | 50.000000  | 1                                | (39.52)                   | (39.52)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (20,110.90)                      |
| <b>LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002250.ZK   | 212,000                      | CNY  | 0.715085   | 159,520.46                                 | 151,598.10   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (7,943.76)                       |
| CNE100000C15  | 212,000                      | 7.355765   | 0.752455   | 159,520.46                                 | 159,520.46   | (7,922.36)               | 50.000000  | 1                                | (21.40)                   | (21.40)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (7,943.76)                       |
| <b>LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002600.ZK   | 21,600                       | CNY  | 1.004654   | 0.00                                       | 21,700.53  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,827.07)                       |
| CNE1000015L5  | 0                            | 7.355765   | 1.089241   | 0.00                                       | 23,527.60  | (1,827.07)               | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,827.07)                       |
| <b>LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000513.ZK   | 40,200                       | CNY  | 5.076291   | 105,343.66                                 | 204,066.88   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,055.77)                       |
| CNE0000002Y8  | 20,300                       | 7.355765   | 5.151953   | 105,343.66                                 | 207,108.51   | (3,041.63)               | 50.000000  | 1                                | (14.13)                   | (14.13)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,055.77)                       |
| <b>LTIMINDTREE LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| LTIM.NS   | 0                            | INR  | 66.782605  | 31,956.96                                  | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 925.64                                    | 0.00                                     | 903.55                           |
| INE214T01019  | 478                          | 85.821001  | 0.000000   | 31,183.37                                  | 0.00   | 0.00                     | 75.000000  | 1                                | (4.42)                    | (22.08)                   | 78.16      | 0.00             | (22.08)                                   | 0.00                                     | 903.55                           |
| <b>LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000830.ZK   | 103,900                      | CNY  | 1.578354   | 189,972.31                                 | 163,990.96   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (473.02)                                  | 0.00                                     | (2,374.12)                       |
| CNE000000WN3  | 119,000                      | 7.355765   | 1.596406   | 189,972.31                                 | 165,866.58   | (1,875.62)               | 50.000000  | 1                                | (25.49)                   | (25.49)                   | 90.00      | 0.00             | (9.69)                                    | 0.00                                     | (2,374.12)                       |
| <b>LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000568.ZK   | 7,200                        | CNY  | 15.674780  | 123,102.14                                 | 112,858.42   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (10,260.24)                      |
| CNE000000GF2  | 7,200                        | 7.355765   | 17.097519  | 123,102.14                                 | 123,102.14   | (10,243.72)              | 50.000000  | 1                                | (16.52)                   | (16.52)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (10,260.24)                      |
| <b>MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002990.ZK   | 7,600                        | CNY  | 2.880734   | 9,175.99                                   | 21,893.58  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,248.11)                       |
| CNE100003XX3  | 2,900                        | 7.355765   | 3.044797   | 9,175.99                                   | 23,140.45  | (1,246.88)               | 50.000000  | 1                                | (1.23)                    | (1.23)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,248.11)                       |
| <b>MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600873.SH   | 5,600                        | CNY  | 1.344524   | 0.00                                       | 7,529.33   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (132.28)                         |
| CNE000000HP9  | 0                            | 7.355765   | 1.368145   | 0.00                                       | 7,661.61   | (132.28)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (132.28)                         |
| <b>MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600390.SH   | 758,800                      | CNY  | 0.819765   | 584,337.98                                 | 622,037.82   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (43,235.54)                      |
| CNE0000016N1  | 663,400                      | 7.355765   | 0.876641   | 584,337.98                                 | 665,194.96   | (43,157.14)              | 50.000000  | 1                                | (78.40)                   | (78.40)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (43,235.54)                      |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 6, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>MISC BERHAD LOCAL SHARE</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| MISC.KL  | 60                           | MYR  | 1.682160   | 102.09                                     | 100.93   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1.23)                           |
| MYL38160O005   | 60                           | 4.518000   | 1.701556   | 102.09                                     | 102.09   | (1.16)                   | 150.000000   | 1                                | (0.02)                    | (0.07)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1.23)                           |
| <b>MLS CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002745.ZK  | 10,600                       | CNY  | 1.117491   | 12,622.67                                  | 11,845.40  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (778.96)                         |
| CNE100001X19   | 10,600                       | 7.355765   | 1.190818   | 12,622.67                                  | 12,622.67  | (777.27)                 | 50.000000  | 1                                | (1.69)                    | (1.69)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (778.96)                         |
| <b>MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002714.ZK  | 0                            | CNY  | 5.096683   | 59,318.56                                  | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (297.09)                                  | 0.00                                     | (305.05)                         |
| CNE100001RQ3   | 11,300                       | 7.355765   | 0.000000   | 59,318.56                                  | 0.00   | 0.00                     | 50.000000  | 1                                | (7.96)                    | (7.96)                    | 90.00      | 0.00             | (7.96)                                    | 0.00                                     | (305.05)                         |
| <b>NAN YA PLASTICS CORP CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1303.TW  | 48,000                       | TWD  | 0.948839   | 43,698.82                                  | 45,544.25  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,765.66                         |
| TW0001303006   | 48,000                       | 32.935000  | 0.911585   | 43,756.08                                  | 43,756.08  | 1,788.17                 | 30.000000  | 1                                | (5.63)                    | (22.51)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 1,765.66                         |
| <b>NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603093.SH  | 9,300                        | CNY  | 1.529413   | 15,113.28                                  | 14,223.54  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (891.77)                         |
| CNE100003PC3   | 9,300                        | 7.355765   | 1.625084   | 15,113.28                                  | 15,113.28  | (889.74)                 | 50.000000  | 1                                | (2.03)                    | (2.03)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (891.77)                         |
| <b>NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601990.SH  | 59,100                       | CNY  | 1.107974   | 34,650.88                                  | 65,481.29  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,673.68)                       |
| CNE1000031R9   | 29,300                       | 7.355765   | 1.170056   | 34,650.88                                  | 69,150.33  | (3,669.04)               | 50.000000  | 1                                | (4.65)                    | (4.65)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,673.68)                       |
| <b>NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600406.SH  | 167,820                      | CNY  | 3.234198   | 600,372.90                                 | 542,763.10   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (635.86)                                  | 0.00                                     | (35,939.65)                      |
| CNE000001G38   | 174,320                      | 7.355765   | 3.444085   | 600,372.90                                 | 577,986.34   | (35,223.25)              | 50.000000  | 1                                | (80.55)                   | (80.55)                   | 90.00      | 0.00             | (3.00)                                    | 0.00                                     | (35,939.65)                      |
| <b>NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601336.SH  | 1,000                        | CNY  | 6.210095   | 0.00                                       | 6,210.10   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (20.35)                          |
| CNE1000019Y0   | 0                            | 7.355765   | 6.230446   | 0.00                                       | 6,230.45   | (20.35)                  | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (20.35)                          |
| <b>NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002946.ZK  | 54,300                       | CNY  | 2.156132   | 107,595.99                                 | 117,077.97   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 9,467.54                         |
| CNE100003JJ1   | 54,300                       | 7.355765   | 1.981510   | 107,595.99                                 | 107,595.99   | 9,481.97                 | 50.000000  | 1                                | (14.44)                   | (14.44)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 9,467.54                         |
| <b>NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300532.ZK  | 67,681                       | CNY  | 1.461439   | 73,892.28                                  | 98,911.64  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (5,768.59)                       |
| CNE100002CM2   | 47,381                       | 7.355765   | 1.546524   | 73,892.28                                  | 104,670.31   | (5,758.68)               | 50.000000  | 1                                | (9.91)                    | (9.91)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (5,768.59)                       |
| <b>NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603699.SH  | 315,800                      | CNY  | 2.884812   | 956,107.24                                 | 911,023.67   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (45,211.85)                      |
| CNE100001SJ6   | 315,800                      | 7.355765   | 3.027572   | 956,107.24                                 | 956,107.24   | (45,083.57)              | 50.000000  | 1                                | (128.28)                  | (128.28)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (45,211.85)                      |
| <b>NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 605117.SH  | 0                            | CNY  | 12.205393  | 32,425.20                                  | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 1,302.96                                  | 0.00                                     | 1,298.61                         |
| CNE1000052S3   | 2,800                        | 7.355765   | 0.000000   | 32,425.20                                  | 0.00   | 0.00                     | 50.000000  | 1                                | (4.35)                    | (4.35)                    | 90.00      | 0.00             | (13.04)                                   | 0.00                                     | 1,298.61                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002896.ZK  | 20,200                       | CNY  | 4.701075   | 105,955.73                                 | 94,961.71  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (11,008.24)                      |
| CNE1000032Q9   | 20,200                       | 7.355765   | 5.245333   | 105,955.73                                 | 105,955.73   | (10,994.02)              | 50.000000  | 1                                | (14.22)                   | (14.22)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (11,008.24)                      |
| <b>NMDC LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| NMDC.NS  | 61,018                       | INR  | 0.756225   | 48,141.01                                  | 46,143.35  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (866.02)                         |
| INE584A01023   | 61,018                       | 85.821001  | 0.769873   | 46,976.11                                  | 46,976.11  | (832.76)                 | 75.000000  | 1                                | (6.65)                    | (33.26)                   | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (866.02)                         |
| <b>NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000686.ZK  | 7,500                        | CNY  | 1.004654   | 8,132.25                                   | 7,534.91   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (598.43)                         |
| CNE0000004H9   | 7,500                        | 7.355765   | 1.084300   | 8,132.25                                   | 8,132.25   | (597.34)                 | 50.000000  | 1                                | (1.09)                    | (1.09)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (598.43)                         |
| <b>NOVATEK MICROELECTRONICS LTD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3034.TW  | 21,000                       | TWD  | 15.059967  | 322,899.86                                 | 316,259.30   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (5,308.50)                       |
| TW0003034005   | 21,000                       | 32.935000  | 15.304878  | 321,402.44                                 | 321,402.44   | (5,143.14)               | 30.000000  | 1                                | (41.35)                   | (165.36)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (5,308.50)                       |
| <b>NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688300.SH  | 42,978                       | CNY  | 8.272423   | 377,973.03                                 | 355,532.20   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (22,491.54)                      |
| CNE100003PN0   | 42,978                       | 7.355765   | 8.794570   | 377,973.03                                 | 377,973.03   | (22,440.83)              | 50.000000  | 1                                | (50.71)                   | (50.71)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (22,491.54)                      |
| <b>OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603833.SH  | 900                          | CNY  | 9.040528   | 8,473.10                                   | 8,136.48   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (337.77)                         |
| CNE100002RB3   | 900                          | 7.355765   | 9.414560   | 8,473.10                                   | 8,473.10   | (336.63)                 | 50.000000  | 1                                | (1.14)                    | (1.14)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (337.77)                         |
| <b>ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600958.SH  | 65,700                       | CNY  | 1.326850   | 94,745.38                                  | 87,174.07  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (7,584.02)                       |
| CNE100001ZV6   | 65,700                       | 7.355765   | 1.442091   | 94,745.38                                  | 94,745.38  | (7,571.31)               | 50.000000  | 1                                | (12.71)                   | (12.71)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (7,584.02)                       |
| <b>OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300595.ZK  | 25,700                       | CNY  | 2.342380   | 66,507.57                                  | 60,199.18  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,317.31)                       |
| CNE100002MR0   | 25,700                       | 7.355765   | 2.587843   | 66,507.57                                  | 66,507.57  | (6,308.39)               | 50.000000  | 1                                | (8.92)                    | (8.92)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,317.31)                       |
| <b>PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300759.ZK  | 97,400                       | CNY  | 3.352473   | 304,987.19                                 | 326,530.82   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (13,833.56)                      |
| CNE100003JW4   | 86,900                       | 7.355765   | 3.494081   | 304,987.19                                 | 340,323.47   | (13,792.64)              | 50.000000  | 1                                | (40.92)                   | (40.92)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (13,833.56)                      |
| <b>PHICHEM CORP CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300398.ZK  | 6,600                        | CNY  | 1.998433   | 14,204.60                                  | 13,189.65  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,016.85)                       |
| CNE100001XV1   | 6,600                        | 7.355765   | 2.152212   | 14,204.60                                  | 14,204.60  | (1,014.94)               | 50.000000  | 1                                | (1.91)                    | (1.91)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,016.85)                       |
| <b>PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601318.SH  | 134,300                      | CNY  | 6.843612   | 965,613.11                                 | 919,097.06   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (46,645.60)                      |
| CNE000001R84   | 134,300                      | 7.355765   | 7.189971   | 965,613.11                                 | 965,613.11   | (46,516.04)              | 50.000000  | 1                                | (129.55)                  | (129.55)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (46,645.60)                      |
| <b>POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600048.SH  | 33,600                       | CNY  | 1.160994   | 40,653.85                                  | 39,009.40  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,649.90)                       |
| CNE000001ND1   | 33,600                       | 7.355765   | 1.209936   | 40,653.85                                  | 40,653.85  | (1,644.45)               | 50.000000  | 1                                | (5.45)                    | (5.45)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,649.90)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>POWER FINANCE CORP LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| PWFC.NS   | 0                            | INR  | 5.202689   | 223,153.67                                 | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 155.57                                    | 0.00                                     | 5.93                             |
| INE134E01011  | 41,173                       | 85.821001  | 0.000000   | 215,906.05                                 | 0.00   | 0.00                     | 75.000000  | 1                                | (30.62)                   | (149.63)                  | 78.16      | 0.00             | (149.63)                                  | 0.00                                     | 5.93                             |
| <b>POWER GRID CORPORATION OF INDIA LIMITED CMN</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| PGRD.NS   | 46,680                       | INR  | 3.565561   | 169,943.47                                 | 166,440.38   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,968.87)                       |
| INE752E01010  | 46,113                       | 85.821001  | 3.605220   | 166,250.14                                 | 168,291.66   | (1,851.28)               | 75.000000  | 1                                | (23.54)                   | (117.59)                  | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (1,968.87)                       |
| <b>PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| PMET.KL   | 125,700                      | MYR  | 1.073484   | 135,565.69                                 | 134,936.92   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,052.25)                       |
| MYL8869OO009  | 125,700                      | 4.518000   | 1.097056   | 137,899.94                                 | 137,899.94   | (2,963.02)               | 150.000000   | 1                                | (22.23)                   | (89.23)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3,052.25)                       |
| <b>PT ANEKA TAMBANG TBK CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ANTM.JK   | 1,161,900                    | IDR  | 0.090410   | 110,646.58                                 | 105,047.12   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,660.91)                       |
| ID1000106602  | 1,161,900                    | 16204.000064   | 0.094369   | 109,647.34                                 | 109,647.34   | (4,600.22)               | 65.000000  | 1                                | (15.19)                   | (60.69)                   | 85.00      | 0.00             | 0.00                                      | 0.00                                     | (4,660.91)                       |
| <b>PT ASTRA INTERNATIONAL TBK CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| ASII.JK   | 1,270,500                    | IDR  | 0.299926   | 387,634.63                                 | 381,055.91   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,415.64)                       |
| ID1000122807  | 1,270,500                    | 16204.000064   | 0.303235   | 385,259.64                                 | 385,259.64   | (4,203.72)               | 65.000000  | 1                                | (53.34)                   | (211.91)                  | 85.00      | 0.00             | 0.00                                      | 0.00                                     | (4,415.64)                       |
| <b>PT BANK CENTRAL ASIA TBK SCRIPLESS</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| BBCA.JK   | 106,500                      | IDR  | 0.597075   | 64,455.72                                  | 63,588.47  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (876.17)                         |
| ID1000109507  | 106,500                      | 16204.000064   | 0.605218   | 64,455.72                                  | 64,455.72  | (867.25)                 | 65.000000  | 1                                | (8.92)                    | (8.92)                    | 85.00      | 0.00             | 0.00                                      | 0.00                                     | (876.17)                         |
| <b>PT TELEKOMUNIKASI INDONESIA, TBK. CMN</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TLKM.JK   | 983,200                      | IDR  | 0.166008   | 163,624.14                                 | 163,219.45   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,752.43)                       |
| ID1000129000  | 983,200                      | 16204.000064   | 0.167698   | 164,880.67                                 | 164,880.67   | (1,661.22)               | 65.000000  | 1                                | (22.79)                   | (91.21)                   | 85.00      | 0.00             | 0.00                                      | 0.00                                     | (1,752.43)                       |
| <b>PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| PTTEP_n.BK  | 69,800                       | THB  | 3.618800   | 254,133.63                                 | 252,592.27   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 7,416.43                         |
| TH0355010R16  | 69,800                       | 34.680000  | 3.510760   | 245,051.07                                 | 245,051.07   | 7,541.20                 | 40.000000  | 1                                | (32.30)                   | (124.77)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 7,416.43                         |
| <b>PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| PUBM.KL   | 159,400                      | MYR  | 0.998229   | 161,588.88                                 | 159,117.75   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,724.50)                       |
| MYL1295OO004  | 159,400                      | 4.518000   | 1.020934   | 162,736.88                                 | 162,736.88   | (3,619.13)               | 150.000000   | 1                                | (26.31)                   | (105.37)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3,724.50)                       |
| <b>PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300481.ZK   | 40,500                       | CNY  | 1.916864   | 31,167.20                                  | 77,632.99  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,164.70)                       |
| CNE1000020Z5  | 15,400                       | 7.355765   | 1.994901   | 31,167.20                                  | 80,793.51  | (3,160.52)               | 50.000000  | 1                                | (4.18)                    | (4.18)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,164.70)                       |
| <b>QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000792.ZK   | 0                            | CNY  | 2.259452   | 302,779.33                                 | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (119.97)                                  | 0.00                                     | (160.59)                         |
| CNE000000SW2  | 134,700                      | 7.355765   | 0.000000   | 302,779.33                                 | 0.00   | 0.00                     | 50.000000  | 1                                | (40.62)                   | (40.62)                   | 90.00      | 0.00             | (69.18)                                   | 0.00                                     | (160.59)                         |
| <b>QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 605183.SH   | 78,200                       | CNY  | 2.222746   | 179,943.20                                 | 173,818.77   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,148.58)                       |
| CNE100005XK5  | 78,200                       | 7.355765   | 2.301064   | 179,943.20                                 | 179,943.20   | (6,124.44)               | 50.000000  | 1                                | (24.14)                   | (24.14)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,148.58)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>RAIL VIKAS NIGAM LIMITED CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| RAIV.NS   | 0                            | INR  | 4.782629   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 224.89                                    | 0.00                                     | 218.51                           |
| INE415G01027  | 0                            | 85.821001  | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (6.39)                    | 78.16      | 0.00             | (6.39)                                    | 0.00                                     | 218.51                           |
| <b>REC LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| RECM.NS   | 0                            | INR  | 5.972314   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 88.12                                     | 0.00                                     | 87.12                            |
| INE020B01018  | 0                            | 85.821001  | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (1.01)                    | 78.16      | 0.00             | (1.01)                                    | 0.00                                     | 87.12                            |
| <b>RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601828.SH   | 18,900                       | CNY  | 0.413281   | 16,745.47                                  | 7,811.02   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (171.06)                                  | 0.00                                     | (647.35)                         |
| CNE100002RX7  | 38,200                       | 7.355765   | 0.438363   | 16,745.47                                  | 8,285.06   | (474.04)                 | 50.000000  | 1                                | (2.25)                    | (2.25)                    | 90.00      | 0.00             | (2.27)                                    | 0.00                                     | (647.35)                         |
| <b>S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300724.ZK   | 89,500                       | CNY  | 8.200371   | 700,923.43                                 | 733,933.18   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (35,883.56)                      |
| CNE100003G91  | 81,200                       | 7.355765   | 8.600254   | 700,923.43                                 | 769,722.70   | (35,789.52)              | 50.000000  | 1                                | (94.04)                   | (94.04)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (35,883.56)                      |
| <b>SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600031.SH   | 0                            | CNY  | 2.118067   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (211.99)                                  | 0.00                                     | (211.99)                         |
| CNE000001F70  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | (1.50)                                    | 0.00                                     | (211.99)                         |
| <b>SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600061.SH   | 222,000                      | CNY  | 0.955713   | 219,868.71                                 | 212,168.28   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (15,663.94)                      |
| CNE000000Q11  | 214,100                      | 7.355765   | 1.026138   | 219,868.71                                 | 227,802.72   | (15,634.44)              | 50.000000  | 1                                | (29.50)                   | (29.50)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (15,663.94)                      |
| <b>SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601225.SH   | 52,500                       | CNY  | 3.148551   | 386,888.44                                 | 165,298.92   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (3,641.98)                                | 0.00                                     | (5,868.50)                       |
| CNE100001T64  | 121,800                      | 7.355765   | 3.189972   | 386,888.44                                 | 167,473.53   | (2,174.61)               | 50.000000  | 1                                | (51.91)                   | (51.91)                   | 90.00      | 0.00             | (190.66)                                  | 0.00                                     | (5,868.50)                       |
| <b>SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600547.SH   | 0                            | CNY  | 3.268185   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 285.27                                    | 0.00                                     | 285.27                           |
| CNE000001FR7  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 285.27                           |
| <b>SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600219.SH   | 1,989,400                    | CNY  | 0.536994   | 952,844.48                                 | 1,068,295.41   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,447.11                         |
| CNE000001139  | 1,784,500                    | 7.355765   | 0.534694   | 952,844.48                                 | 1,063,720.46   | 4,574.95                 | 50.000000  | 1                                | (127.84)                  | (127.84)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 4,447.11                         |
| <b>SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 605098.SH   | 23,600                       | CNY  | 4.873728   | 113,573.42                                 | 115,019.99   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,431.33                         |
| CNE1000052P9  | 23,600                       | 7.355765   | 4.812433   | 113,573.42                                 | 113,573.42   | 1,446.57                 | 50.000000  | 1                                | (15.24)                   | (15.24)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 1,431.33                         |
| <b>SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600643.SH   | 167,700                      | CNY  | 0.651190   | 115,505.53                                 | 109,204.55   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (9,181.35)                       |
| CNE0000008S7  | 163,600                      | 7.355765   | 0.705846   | 115,505.53                                 | 118,370.40   | (9,165.85)               | 50.000000  | 1                                | (15.50)                   | (15.50)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (9,181.35)                       |
| <b>SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603881.SH   | 131,200                      | CNY  | 2.399479   | 481,289.63                                 | 314,811.58   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (5,748.47)                                | 0.00                                     | (96,818.94)                      |
| CNE100002R57  | 155,600                      | 7.355765   | 3.093121   | 481,289.63                                 | 405,817.48   | (91,005.90)              | 50.000000  | 1                                | (64.57)                   | (64.57)                   | 90.00      | 0.00             | (10.13)                                   | 0.00                                     | (96,818.94)                      |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688188.SH   | 17,273                       | CNY  | 25.707727  | 561,658.31                                 | 444,049.57   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (1,407.00)                                | 0.00                                     | (15,635.40)                      |
| CNE100003LY6  | 21,173                       | 7.355765   | 26.527101  | 561,658.31                                 | 458,202.62   | (14,153.04)              | 50.000000  | 1                                | (75.36)                   | (75.36)                   | 90.00      | 0.00             | (26.68)                                   | 0.00                                     | (15,635.40)                      |
| <b>SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600621.SH   | 44,900                       | CNY  | 1.957648   | 101,049.07                                 | 87,898.40  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (13,164.22)                      |
| CNE000006D3   | 44,900                       | 7.355765   | 2.250536   | 101,049.07                                 | 101,049.07   | (13,150.66)              | 50.000000  | 1                                | (13.56)                   | (13.56)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (13,164.22)                      |
| <b>SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601727.SH   | 18,500                       | CNY  | 0.950275   | 5,537.57                                   | 17,580.09  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (554.42)                                  | 0.00                                     | (687.33)                         |
| CNE100000D55  | 5,000                        | 7.355765   | 0.000000   | 5,537.57                                   | 17,712.25  | (132.17)                 | 50.000000  | 1                                | (0.74)                    | (0.74)                    | 90.00      | 0.00             | (1.48)                                    | 0.00                                     | (687.33)                         |
| <b>SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002158.ZK   | 290,000                      | CNY  | 2.440263   | 658,077.54                                 | 707,676.22   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (25,219.63)                      |
| CNE1000006J8  | 260,200                      | 7.355765   | 2.526923   | 658,077.54                                 | 732,807.56   | (25,131.33)              | 50.000000  | 1                                | (88.29)                   | (88.29)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (25,219.63)                      |
| <b>SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600754.SH   | 7,300                        | CNY  | 3.448995   | 96,102.81                                  | 25,177.67  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (2,778.71)                                | 0.00                                     | (4,390.68)                       |
| CNE000000MK0  | 26,200                       | 7.355765   | 3.668046   | 96,102.81                                  | 26,776.74  | (1,599.07)               | 50.000000  | 1                                | (12.89)                   | (12.89)                   | 90.00      | 0.00             | (25.08)                                   | 0.00                                     | (4,390.68)                       |
| <b>SHANGHAI MECH &amp; ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600835.SH   | 84,000                       | CNY  | 2.146616   | 205,563.54                                 | 180,315.71   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (25,275.41)                      |
| CNE000000B91  | 84,000                       | 7.355765   | 2.447185   | 205,563.54                                 | 205,563.54   | (25,247.83)              | 50.000000  | 1                                | (27.58)                   | (27.58)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (25,275.41)                      |
| <b>SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002028.ZK   | 0                            | CNY  | 9.559849   | 225,366.33                                 | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (2,197.55)                                | 0.00                                     | (2,227.79)                       |
| CNE000001KM8  | 22,700                       | 7.355765   | 0.000000   | 225,366.33                                 | 0.00   | 0.00                     | 50.000000  | 1                                | (30.24)                   | (30.24)                   | 90.00      | 0.00             | (60.48)                                   | 0.00                                     | (2,227.79)                       |
| <b>SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603039.SH   | 27,000                       | CNY  | 5.747873   | 143,198.55                                 | 155,192.56   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (21,920.60)                      |
| CNE1000002ZC4   | 21,400                       | 7.355765   | 6.559035   | 143,198.55                                 | 177,093.95   | (21,901.39)              | 50.000000  | 1                                | (19.21)                   | (19.21)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (21,920.60)                      |
| <b>SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600320.SH   | 1,320,300                    | CNY  | 0.513883   | 706,785.64                                 | 678,479.26   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (28,401.20)                      |
| CNE000001683  | 1,320,300                    | 7.355765   | 0.535322   | 706,785.64                                 | 706,785.64   | (28,306.38)              | 50.000000  | 1                                | (94.83)                   | (94.83)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (28,401.20)                      |
| <b>SHANGHAI ZHIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600517.SH   | 38,900                       | CNY  | 0.716445   | 29,270.50                                  | 27,869.70  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,404.72)                       |
| CNE000001G20  | 38,900                       | 7.355765   | 0.752455   | 29,270.50                                  | 29,270.50  | (1,400.79)               | 50.000000  | 1                                | (3.93)                    | (3.93)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,404.72)                       |
| <b>SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000680.ZK   | 36,900                       | CNY  | 1.341805   | 54,840.43                                  | 49,512.59  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 116.80                                    | 0.00                                     | 742.53                           |
| CNE000000KZ2  | 41,400                       | 7.355765   | 1.324648   | 54,840.43                                  | 48,879.51  | 633.08                   | 50.000000  | 1                                | (7.36)                    | (7.36)                    | 90.00      | 0.00             | (2.40)                                    | 0.00                                     | 742.53                           |
| <b>SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002500.ZK   | 20,000                       | CNY  | 0.798014   | 17,152.14                                  | 15,960.27  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,194.17)                       |
| CNE100000WJ0  | 20,000                       | 7.355765   | 0.857607   | 17,152.14                                  | 17,152.14  | (1,191.87)               | 50.000000  | 1                                | (2.30)                    | (2.30)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,194.17)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000166.ZK   | 769,500                      | CNY  | 0.677020   | 562,200.55                                 | 520,966.89   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (41,309.09)                      |
| CNE100002FD4  | 769,500                      | 7.355765   | 0.730605   | 562,200.55                                 | 562,200.55   | (41,233.66)              | 50.000000  | 1                                | (75.43)                   | (75.43)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (41,309.09)                      |
| <b>SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000019.ZK   | 30,800                       | CNY  | 0.856471   | 27,634.07                                  | 26,379.31  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,258.47)                       |
| CNE000000354  | 30,800                       | 7.355765   | 0.897210   | 27,634.07                                  | 27,634.07  | (1,254.76)               | 50.000000  | 1                                | (3.71)                    | (3.71)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,258.47)                       |
| <b>SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688318.SH   | 453                          | CNY  | 21.158914  | 10,578.48                                  | 9,584.99   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (994.91)                         |
| CNE100005592  | 453                          | 7.355765   | 23.352042  | 10,578.48                                  | 10,578.48  | (993.49)                 | 50.000000  | 1                                | (1.42)                    | (1.42)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (994.91)                         |
| <b>SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301327.ZK   | 1,300                        | CNY  | 10.156659  | 13,618.34                                  | 13,203.66  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (416.51)                         |
| CNE100005L92  | 1,300                        | 7.355765   | 10.475644  | 13,618.34                                  | 13,618.34  | (414.68)                 | 50.000000  | 1                                | (1.83)                    | (1.83)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (416.51)                         |
| <b>SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002609.ZK   | 9,400                        | CNY  | 1.012811   | 10,039.19                                  | 9,520.42   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,040.95)                       |
| CNE1000016J7  | 8,900                        | 7.355765   | 1.123407   | 10,039.19                                  | 10,560.02  | (1,039.60)               | 50.000000  | 1                                | (1.35)                    | (1.35)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,040.95)                       |
| <b>SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688025.SH   | 85                           | CNY  | 5.954513   | 551.37                                     | 506.13   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (45.31)                          |
| CNE1000062T0  | 85                           | 7.355765   | 6.486678   | 551.37                                     | 551.37   | (45.23)                  | 50.000000  | 1                                | (0.07)                    | (0.07)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (45.31)                          |
| <b>SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300047.ZK   | 4,800                        | CNY  | 1.454641   | 6,418.40                                   | 6,982.28   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (603.27)                         |
| CNE100000KJ5  | 4,000                        | 7.355765   | 1.580142   | 6,418.40                                   | 7,584.68   | (602.40)                 | 50.000000  | 1                                | (0.86)                    | (0.86)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (603.27)                         |
| <b>SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002285.ZK   | 38,600                       | CNY  | 0.324915   | 12,379.33                                  | 12,541.73  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,005.11)                       |
| CNE100000FK3  | 35,000                       | 7.355765   | 0.350911   | 12,379.33                                  | 13,545.18  | (1,003.45)               | 50.000000  | 1                                | (1.66)                    | (1.66)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,005.11)                       |
| <b>SHENZHEN ZHAOWEI MACHINERY &amp; ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 003021.ZK   | 40                           | CNY  | 9.323299   | 403.73                                     | 372.93   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (30.85)                          |
| CNE100004934  | 40                           | 7.355765   | 10.093272  | 403.73                                     | 403.73   | (30.80)                  | 50.000000  | 1                                | (0.05)                    | (0.05)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (30.85)                          |
| <b>SHIN KONG FINANCIAL HLDGS CO LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2888.TW   | 110,000                      | TWD  | 0.362836   | 39,688.77                                  | 39,911.95  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 318.43                           |
| TW0002888005  | 110,000                      | 32.935000  | 0.359756   | 39,573.16                                  | 39,573.16  | 338.79                   | 30.000000  | 1                                | (5.09)                    | (20.36)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 318.43                           |
| <b>SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002978.ZK   | 9,100                        | CNY  | 3.805179   | 0.00                                       | 34,627.13  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (343.18)                         |
| CNE100003S63  | 0                            | 7.355765   | 3.842891   | 0.00                                       | 34,970.31  | (343.18)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (343.18)                         |
| <b>SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688506.SH   | 0                            | CNY  | 26.242002  | 20,946.37                                  | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (199.38)                                  | 0.00                                     | (202.19)                         |
| CNE100006FN4  | 800                          | 7.355765   | 0.000000   | 20,946.37                                  | 0.00   | 0.00                     | 50.000000  | 1                                | (2.81)                    | (2.81)                    | 90.00      | 0.00             | (5.62)                                    | 0.00                                     | (202.19)                         |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600839.SH  | 10,500                       | CNY  | 1.165073   | 0.00                                       | 12,233.26  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,408.35)                       |
| CNE000000GJ4   | 0                            | 7.355765   | 1.299201   | 0.00                                       | 13,641.61  | (1,408.35)               | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,408.35)                       |
| <b>SIEMENS LIMITED CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SIEM.NS  | 0                            | INR  | 75.426760  | 45,781.87                                  | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (150.46)                                  | 0.00                                     | (182.54)                         |
| INE003A01024   | 594                          | 85.821001  | 0.000000   | 45,342.32                                  | 0.00   | 0.00                     | 75.000000  | 1                                | (6.41)                    | (32.08)                   | 78.16      | 0.00             | (32.08)                                   | 0.00                                     | (182.54)                         |
| <b>SIGURD MICROELECTRONIC CORP CMN</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6257.TW  | 92,000                       | TWD  | 2.110217   | 190,762.09                                 | 194,139.97   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,713.28                         |
| TW0006257009   | 92,000                       | 32.935000  | 2.057927   | 189,329.28                                 | 189,329.28   | 4,810.69                 | 30.000000  | 1                                | (24.36)                   | (97.41)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 4,713.28                         |
| <b>SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300470.ZK  | 20,000                       | CNY  | 4.812552   | 103,997.15                                 | 96,251.04  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (260.00)                                  | 0.00                                     | (6,972.12)                       |
| CNE1000020P6   | 20,200                       | 7.355765   | 5.147460   | 103,997.15                                 | 102,949.20   | (6,698.17)               | 50.000000  | 1                                | (13.95)                   | (13.95)                   | 90.00      | 0.00             | (1.66)                                    | 0.00                                     | (6,972.12)                       |
| <b>SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601598.SH  | 1,073,100                    | CNY  | 0.702850   | 784,012.23                                 | 754,228.42   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (29,889.00)                      |
| CNE100003GS8   | 1,073,100                    | 7.355765   | 0.730605   | 784,012.23                                 | 784,012.23   | (29,783.81)              | 50.000000  | 1                                | (105.19)                  | (105.19)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (29,889.00)                      |
| <b>SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603737.SH  | 19,100                       | CNY  | 5.439271   | 104,715.47                                 | 103,890.08   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,955.18)                       |
| CNE1000027D7   | 18,000                       | 7.355765   | 5.802681   | 104,715.47                                 | 110,831.21   | (6,941.13)               | 50.000000  | 1                                | (14.05)                   | (14.05)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,955.18)                       |
| <b>SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601555.SH  | 16,300                       | CNY  | 1.008733   | 17,362.45                                  | 16,442.34  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (922.44)                         |
| CNE1000019P8   | 16,300                       | 7.355765   | 1.065181   | 17,362.45                                  | 17,362.45  | (920.11)                 | 50.000000  | 1                                | (2.33)                    | (2.33)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (922.44)                         |
| <b>SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600369.SH  | 0                            | CNY  | 0.590013   | 5,357.04                                   | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (105.94)                                  | 0.00                                     | (106.66)                         |
| CNE0000016P6   | 8,400                        | 7.355765   | 0.000000   | 5,357.04                                   | 0.00   | 0.00                     | 50.000000  | 1                                | (0.72)                    | (0.72)                    | 90.00      | 0.00             | (0.72)                                    | 0.00                                     | (106.66)                         |
| <b>STATE BANK OF INDIA CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SBI.NS   | 0                            | INR  | 9.046737   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (89.50)                                   | 0.00                                     | (94.98)                          |
| INE062A01020   | 0                            | 85.821001  | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | (5.48)                    | 78.16      | 0.00             | (5.48)                                    | 0.00                                     | (94.98)                          |
| <b>STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002468.ZK  | 476,200                      | CNY  | 1.336367   | 658,899.13                                 | 636,377.86   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (4.83)                                    | 0.00                                     | (22,476.16)                      |
| CNE100000T99   | 476,300                      | 7.355765   | 1.383370   | 658,899.13                                 | 658,760.79   | (22,382.93)              | 50.000000  | 1                                | (88.40)                   | (88.40)                   | 90.00      | 0.00             | (0.04)                                    | 0.00                                     | (22,476.16)                      |
| <b>SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600710.SH  | 21,100                       | CNY  | 1.226249   | 0.00                                       | 25,873.86  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,005.45)                       |
| CNE000000KL2   | 0                            | 7.355765   | 1.273901   | 0.00                                       | 26,879.31  | (1,005.45)               | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,005.45)                       |
| <b>SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300274.ZK  | 40                           | CNY  | 9.742019   | 403.29                                     | 389.68   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (13.67)                          |
| CNE1000018M7   | 40                           | 7.355765   | 10.082347  | 403.29                                     | 403.29   | (13.61)                  | 50.000000  | 1                                | (0.05)                    | (0.05)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (13.67)                          |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688106.SH  | 32,248                       | CNY  | 2.221387   | 74,909.33                                  | 71,635.28  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,284.10)                       |
| CNE100003ZP4   | 32,248                       | 7.355765   | 2.322914   | 74,909.33                                  | 74,909.33  | (3,274.05)               | 50.000000  | 1                                | (10.05)                   | (10.05)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,284.10)                       |
| <b>SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300394.ZK  | 13,700                       | CNY  | 12.054491  | 81,095.77                                  | 165,146.52   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,871.14)                       |
| CNE100001XQ1   | 6,500                        | 7.355765   | 12.409254  | 81,095.77                                  | 170,006.78   | (4,860.26)               | 50.000000  | 1                                | (10.88)                   | (10.88)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,871.14)                       |
| <b>TAIWAN SEMICONDUCTOR MFG CO ORD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2330.TW  | 10,000                       | TWD  | 34.158190  | 324,270.01                                 | 341,581.90   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 13,669.43                        |
| TW0002330008   | 10,000                       | 32.935000  | 32.774390  | 327,743.90                                 | 327,743.90   | 13,838.00                | 30.000000  | 1                                | (42.12)                   | (168.58)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 13,669.43                        |
| <b>TATA CONSULTANCY SERVICES LIMITED CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TCS.NS   | 40,158                       | INR  | 47.715594  | 1,841,938.34                               | 1,916,162.81   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (10,003.94)                      |
| INE467B01029   | 38,528                       | 85.821001  | 47.933263  | 1,846,789.54                               | 1,924,903.98   | (8,741.17)               | 75.000000  | 1                                | (260.50)                  | (1,262.77)                | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (10,003.94)                      |
| <b>TATA ELXSI LTD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TTEX.NS  | 195                          | INR  | 75.581151  | 15,143.47                                  | 14,738.32  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (407.28)                         |
| INE670A01012   | 195                          | 85.821001  | 77.658818  | 15,143.47                                  | 15,143.47  | (405.15)                 | 75.000000  | 1                                | (2.14)                    | (2.14)                    | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (407.28)                         |
| <b>TECO ELECTRIC AND MACHINERY CO CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1504.TW  | 286,000                      | TWD  | 1.621375   | 467,624.87                                 | 463,713.37   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8,320.70                         |
| TW0001504009   | 286,000                      | 32.935000  | 1.591463   | 455,158.42                                 | 455,158.42   | 8,554.96                 | 30.000000  | 1                                | (58.64)                   | (234.26)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 8,320.70                         |
| <b>TELEKOM MALAYSIA BERNAD (MYR) CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TLMM.KL  | 364,600                      | MYR  | 1.458610   | 551,153.79                                 | 531,809.21   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (11,381.86)                      |
| MYL4863OO006   | 364,600                      | 4.518000   | 1.488862   | 542,839.09                                 | 542,839.09   | (11,029.88)              | 150.000000   | 1                                | (88.26)                   | (351.99)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (11,381.86)                      |
| <b>THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601319.SH  | 636,500                      | CNY  | 0.947556   | 0.00                                       | 603,119.46   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,095.70                         |
| CNE100003F27   | 0                            | 7.355765   | 0.945835   | 0.00                                       | 602,023.76   | 1,095.70                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 1,095.70                         |
| <b>TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600717.SH  | 81,800                       | CNY  | 0.637595   | 54,135.48                                  | 52,155.28  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,243.83)                       |
| CNE000000L16   | 81,400                       | 7.355765   | 0.664937   | 54,135.48                                  | 54,391.85  | (2,236.56)               | 50.000000  | 1                                | (7.26)                    | (7.26)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,243.83)                       |
| <b>TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688819.SH  | 3,298                        | CNY  | 3.602616   | 13,746.24                                  | 11,881.43  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (46.95)                                   | 0.00                                     | (426.72)                         |
| CNE100004C29   | 3,698                        | 7.355765   | 3.717208   | 13,746.24                                  | 12,259.35  | (377.92)                 | 50.000000  | 1                                | (1.84)                    | (1.84)                    | 90.00      | 0.00             | (0.60)                                    | 0.00                                     | (426.72)                         |
| <b>TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002283.ZK  | 111,700                      | CNY  | 0.708288   | 67,274.64                                  | 79,115.77  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,014.88)                       |
| CNE100000F79   | 92,600                       | 7.355765   | 0.726246   | 67,274.64                                  | 81,121.63  | (2,005.86)               | 50.000000  | 1                                | (9.03)                    | (9.03)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,014.88)                       |
| <b>TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600211.SH  | 7,700                        | CNY  | 4.962094   | 15,638.22                                  | 38,208.13  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (152.48)                         |
| CNE000000ZW7   | 3,100                        | 7.355765   | 4.981625   | 15,638.22                                  | 38,358.51  | (150.39)                 | 50.000000  | 1                                | (2.10)                    | (2.10)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (152.48)                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>TIGERAIR TAIWAN CO LTD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6757.TW  | 4,000                        | TWD  | 2.589950   | 10,340.10                                  | 10,359.80  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 854.91                           |
| TW0006757008   | 4,000                        | 32.935000  | 2.375000   | 9,500.00                                   | 9,500.00   | 859.80                   | 30.000000  | 1                                | (1.23)                    | (4.89)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 854.91                           |
| <b>TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603866.SH  | 766,500                      | CNY  | 0.825203   | 676,881.56                                 | 632,518.17   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (57,742.35)                      |
| CNE100002524   | 751,000                      | 7.355765   | 0.900417   | 676,881.56                                 | 690,169.71   | (57,651.54)              | 50.000000  | 1                                | (90.81)                   | (90.81)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (57,742.35)                      |
| <b>TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600438.SH  | 0                            | CNY  | 2.873936   | 83,334.83                                  | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (1,013.25)                                | 0.00                                     | (1,024.43)                       |
| CNE000001GS3   | 27,600                       | 7.355765   | 0.000000   | 83,334.83                                  | 0.00   | 0.00                     | 50.000000  | 1                                | (11.18)                   | (11.18)                   | 90.00      | 0.00             | (22.36)                                   | 0.00                                     | (1,024.43)                       |
| <b>TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600780.SH  | 158,700                      | CNY  | 0.739556   | 97,796.70                                  | 117,367.53   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,217.93)                       |
| CNE000000NK8   | 127,200                      | 7.355765   | 0.766051   | 97,796.70                                  | 121,572.35   | (4,204.81)               | 50.000000  | 1                                | (13.12)                   | (13.12)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,217.93)                       |
| <b>TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688599.SH  | 98,389                       | CNY  | 2.510956   | 71,396.85                                  | 247,050.42   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (10,389.47)                      |
| CNE100003ZR0   | 27,089                       | 7.355765   | 2.616454   | 71,396.85                                  | 257,430.31   | (10,379.89)              | 50.000000  | 1                                | (9.58)                    | (9.58)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (10,389.47)                      |
| <b>TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600100.SH  | 322,500                      | CNY  | 0.859190   | 168,557.44                                 | 277,088.79   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (25,611.51)                      |
| CNE000000RK9   | 173,600                      | 7.355765   | 0.938535   | 168,557.44                                 | 302,677.68   | (25,588.90)              | 50.000000  | 1                                | (22.61)                   | (22.61)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (25,611.51)                      |
| <b>UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1216.TW  | 236,000                      | TWD  | 2.456353   | 574,137.50                                 | 579,699.41   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,685.24)                       |
| TW0001216000   | 236,000                      | 32.935000  | 2.466463   | 582,085.27                                 | 582,085.27   | (2,385.86)               | 30.000000  | 1                                | (74.80)                   | (299.38)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,685.24)                       |
| <b>UNITED INFORMATION SYSTEMS CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2404.TW  | 2,000                        | TWD  | 14.801882  | 27,768.47                                  | 29,603.76  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 198.41                           |
| TW0002404001   | 2,000                        | 32.935000  | 14.695122  | 29,390.24                                  | 29,390.24  | 213.52                   | 30.000000  | 1                                | (3.77)                    | (15.11)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 198.41                           |
| <b>UNITED MICROELECTRONICS CORP ORD CMN</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2303.TW  | 0                            | TWD  | 1.317747   | 6,652.86                                   | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 27.21                                     | 0.00                                     | 23.83                            |
| TW0002303005   | 5,000                        | 32.935000  | 0.000000   | 6,562.50                                   | 0.00   | 0.00                     | 30.000000  | 1                                | (0.84)                    | (3.38)                    | 90.00      | 0.00             | (3.38)                                    | 0.00                                     | 23.83                            |
| <b>VEDANTA LIMITED CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| VDAN.NS  | 23,248                       | INR  | 5.153750   | 124,226.27                                 | 119,814.38   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,294.83)                       |
| INE205A01025   | 23,248                       | 85.821001  | 5.249918   | 122,050.09                                 | 122,050.09   | (2,235.71)               | 75.000000  | 1                                | (17.27)                   | (59.12)                   | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (2,294.83)                       |
| <b>VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300476.ZK  | 3,400                        | CNY  | 5.524918   | 19,542.79                                  | 18,784.72  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (760.69)                         |
| CNE1000020V4   | 3,400                        | 7.355765   | 5.747880   | 19,542.79                                  | 19,542.79  | (758.07)                 | 50.000000  | 1                                | (2.62)                    | (2.62)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (760.69)                         |
| <b>VOLTRONIC POWER TECHNOLOGY COR*P CMN</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6409.TW  | 3,000                        | TWD  | 56.778503  | 164,875.32                                 | 170,335.51   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 126.08                           |
| TW0006409006   | 3,000                        | 32.935000  | 56.707317  | 170,121.95                                 | 170,121.95   | 213.56                   | 30.000000  | 1                                | (21.84)                   | (87.47)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 126.08                           |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300017.ZK   | 51,300                       | CNY  | 1.209935   | 56,439.17                                  | 62,069.68  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (9,334.71)                       |
| CNE100000GQ8  | 39,100                       | 7.355765   | 1.391751   | 56,439.17                                  | 71,396.82  | (9,327.14)               | 50.000000  | 1                                | (7.57)                    | (7.57)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (9,334.71)                       |
| <b>WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603609.SH   | 63,800                       | CNY  | 1.129726   | 52,619.10                                  | 72,076.53  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,857.16)                       |
| CNE100001VB7  | 44,700                       | 7.355765   | 1.174398   | 52,619.10                                  | 74,926.62  | (2,850.10)               | 50.000000  | 1                                | (7.06)                    | (7.06)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,857.16)                       |
| <b>WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601168.SH   | 129,100                      | CNY  | 2.234982   | 283,315.89                                 | 288,536.13   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,182.23                         |
| CNE100000619  | 129,100                      | 7.355765   | 2.194546   | 283,315.89                                 | 283,315.89   | 5,220.25                 | 50.000000  | 1                                | (38.01)                   | (38.01)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 5,182.23                         |
| <b>WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600157.SH   | 204,000                      | CNY  | 0.218876   | 0.00                                       | 44,650.69  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (194.04)                         |
| CNE000000WD4  | 0                            | 7.355765   | 0.219827   | 0.00                                       | 44,844.73  | (194.04)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (194.04)                         |
| <b>WIPRO LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| WIPR.NS   | 88,742                       | INR  | 3.429231   | 0.00                                       | 304,316.78   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (453.42)                         |
| INE075A01022  | 0                            | 85.821001  | 3.434340   | 0.00                                       | 304,770.20   | (453.42)                 | 75.000000  | 0                                | 0.00                      | 0.00                      | 78.16      | 0.00             | 0.00                                      | 0.00                                     | (453.42)                         |
| <b>WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600580.SH   | 85,900                       | CNY  | 2.124864   | 200,710.82                                 | 182,525.81   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (19,078.72)                      |
| CNE000001BJ3  | 85,500                       | 7.355765   | 2.346654   | 200,710.82                                 | 201,577.61   | (19,051.79)              | 50.000000  | 1                                | (26.93)                   | (26.93)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (19,078.72)                      |
| <b>WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600133.SH   | 0                            | CNY  | 1.215373   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 193.34                                    | 0.00                                     | 193.34                           |
| CNE000000V71  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 193.34                           |
| <b>WUXI APPTCE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603259.SH   | 21,000                       | CNY  | 7.191638   | 121,764.92                                 | 151,024.40   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (5,446.75)                       |
| CNE10000031K4   | 16,200                       | 7.355765   | 7.450229   | 121,764.92                                 | 156,454.82   | (5,430.42)               | 50.000000  | 1                                | (16.34)                   | (16.34)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (5,446.75)                       |
| <b>WUXI TAJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600667.SH   | 37,100                       | CNY  | 0.879582   | 0.00                                       | 32,632.50  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (811.71)                         |
| CNE000000B00  | 0                            | 7.355765   | 0.901461   | 0.00                                       | 33,444.21  | (811.71)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (811.71)                         |
| <b>XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601369.SH   | 6,000                        | CNY  | 1.135164   | 7,128.52                                   | 6,810.98   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (318.49)                         |
| CNE100000QS3  | 6,000                        | 7.355765   | 1.188086   | 7,128.52                                   | 7,128.52   | (317.53)                 | 50.000000  | 1                                | (0.96)                    | (0.96)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (318.49)                         |
| <b>XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688550.SH   | 1,700                        | CNY  | 3.844604   | 7,264.12                                   | 6,535.83   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (729.27)                         |
| CNE1000005X80   | 1,700                        | 7.355765   | 4.273014   | 7,264.12                                   | 7,264.12   | (728.30)                 | 50.000000  | 1                                | (0.97)                    | (0.97)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (729.27)                         |
| <b>XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600563.SH   | 22,700                       | CNY  | 15.948035  | 368,646.00                                 | 362,020.40   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,675.06)                       |
| CNE000001D72  | 22,700                       | 7.355765   | 16.239912  | 368,646.00                                 | 368,646.00   | (6,625.60)               | 50.000000  | 1                                | (49.46)                   | (49.46)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,675.06)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002925.ZK   | 16,100                       | CNY  | 1.836655   | 32,506.04                                  | 29,570.14  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,682.62)                       |
| CNE1000033H6  | 15,200                       | 7.355765   | 2.127230   | 32,506.04                                  | 34,248.40  | (4,678.26)               | 50.000000  | 1                                | (4.36)                    | (4.36)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4,682.62)                       |
| <b>XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000526.ZK   | 51                           | CNY  | 5.920526   | 292.93                                     | 301.95   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8.97                             |
| CNE0000005F0  | 51                           | 7.355765   | 5.743783   | 292.93                                     | 292.93   | 9.01                     | 50.000000  | 1                                | (0.04)                    | (0.04)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 8.97                             |
| <b>XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603888.SH   | 39,500                       | CNY  | 2.899766   | 120,506.09                                 | 114,540.77   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (5,981.48)                       |
| CNE100002G50  | 39,500                       | 7.355765   | 3.050787   | 120,506.09                                 | 120,506.09   | (5,965.31)               | 50.000000  | 1                                | (16.17)                   | (16.17)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (5,981.48)                       |
| <b>XINJIANG GOLDWIND SCIENCE&amp;TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002202.ZK   | 222,200                      | CNY  | 1.371713   | 313,453.54                                 | 304,794.67   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (8,700.92)                       |
| CNE1000008S5  | 222,200                      | 7.355765   | 1.410682   | 313,453.54                                 | 313,453.54   | (8,658.87)               | 50.000000  | 1                                | (42.06)                   | (42.06)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (8,700.92)                       |
| <b>XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002100.ZK   | 44,200                       | CNY  | 0.856471   | 39,535.97                                  | 37,856.02  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,685.25)                       |
| CNE000001PZ9  | 44,200                       | 7.355765   | 0.894479   | 39,535.97                                  | 39,535.97  | (1,679.95)               | 50.000000  | 1                                | (5.30)                    | (5.30)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,685.25)                       |
| <b>XINTEC INC CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3374.TWO  | 21,000                       | TWD  | 6.148474   | 122,765.90                                 | 129,117.96   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,284.49                         |
| TW0003374005  | 21,000                       | 32.935000  | 6.036585   | 126,768.28                                 | 126,768.29   | 2,349.67                 | 30.000000  | 1                                | (16.27)                   | (65.18)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 2,284.49                         |
| <b>XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000400.ZK   | 148,300                      | CNY  | 3.434041   | 487,988.55                                 | 509,268.31   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (43,358.93)                      |
| CNE0000007F6  | 129,800                      | 7.355765   | 3.725973   | 487,988.55                                 | 552,561.77   | (43,293.46)              | 50.000000  | 1                                | (65.47)                   | (65.47)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (43,358.93)                      |
| <b>YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300861.ZK   | 36,800                       | CNY  | 2.554459   | 96,443.94                                  | 94,004.09  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,107.81)                       |
| CNE100004751  | 35,400                       | 7.355765   | 2.720080   | 96,443.94                                  | 100,098.96   | (6,094.87)               | 50.000000  | 1                                | (12.94)                   | (12.94)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,107.81)                       |
| <b>YANGMING MARINE TRANSPORT CORP CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2609.TW   | 163,000                      | TWD  | 2.322757   | 380,166.20                                 | 378,609.38   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,223.72                         |
| TW0002609005  | 163,000                      | 32.935000  | 2.307927   | 376,192.10                                 | 376,192.10   | 2,417.28                 | 30.000000  | 1                                | (48.42)                   | (193.56)                  | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 2,223.72                         |
| <b>YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002847.ZK   | 1,700                        | CNY  | 8.204449   | 14,532.89                                  | 13,947.56  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (587.28)                         |
| CNE100002JZ9  | 1,700                        | 7.355765   | 8.548759   | 14,532.89                                  | 14,532.89  | (585.33)                 | 50.000000  | 1                                | (1.95)                    | (1.95)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (587.28)                         |
| <b>YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002643.ZK   | 5,850                        | CNY  | 1.408419   | 81.94                                      | 8,239.25   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (139.99)                         |
| CNE1000019T0  | 50                           | 7.355765   | 1.432347   | 81.94                                      | 8,379.23   | (139.98)                 | 50.000000  | 1                                | (0.01)                    | (0.01)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (139.99)                         |
| <b>YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603013.SH   | 143,500                      | CNY  | 1.927740   | 252,438.64                                 | 276,630.64   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (15,435.41)                      |
| CNE1000031L2  | 123,400                      | 7.355765   | 2.035068   | 252,438.64                                 | 292,032.19   | (15,401.55)              | 50.000000  | 1                                | (33.87)                   | (33.87)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (15,435.41)                      |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300628.ZK  | 81,275                       | CNY  | 4.996081   | 428,423.28                                 | 406,056.51   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (22,424.25)                      |
| CNE100002PCS   | 81,275                       | 7.355765   | 5.271280   | 428,423.28                                 | 428,423.28   | (22,366.77)              | 50.000000  | 1                                | (57.48)                   | (57.48)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (22,424.25)                      |
| <b>YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300999.ZK  | 2,400                        | CNY  | 4.180395   | 10,687.86                                  | 10,032.95  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (656.35)                         |
| CNE1000048D3   | 2,400                        | 7.355765   | 4.453275   | 10,687.86                                  | 10,687.86  | (654.91)                 | 50.000000  | 1                                | (1.43)                    | (1.43)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (656.35)                         |
| <b>YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000975.ZK  | 84,200                       | CNY  | 2.218668   | 180,929.75                                 | 186,811.84   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 292.36                                    | 0.00                                     | 10,348.09                        |
| CNE0000012L4   | 86,200                       | 7.355765   | 2.098953   | 180,929.75                                 | 176,731.84   | 10,080.00                | 50.000000  | 1                                | (24.27)                   | (24.27)                   | 90.00      | 0.00             | (1.13)                                    | 0.00                                     | 10,348.09                        |
| <b>YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300415.ZK  | 75,200                       | CNY  | 2.655060   | 206,004.91                                 | 199,660.54   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,372.01)                       |
| CNE100001YB1   | 75,200                       | 7.355765   | 2.739427   | 206,004.91                                 | 206,004.91   | (6,344.37)               | 50.000000  | 1                                | (27.64)                   | (27.64)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,372.01)                       |
| <b>YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002120.ZK  | 286,900                      | CNY  | 1.010092   | 359,430.40                                 | 289,795.42   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (1,253.81)                                | 0.00                                     | (6,136.84)                       |
| CNE100000015   | 350,000                      | 7.355765   | 1.026944   | 359,430.40                                 | 294,630.23   | (4,834.81)               | 50.000000  | 1                                | (48.22)                   | (48.22)                   | 90.00      | 0.00             | (24.72)                                   | 0.00                                     | (6,136.84)                       |
| <b>YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000807.ZK  | 266,800                      | CNY  | 1.995714   | 471,158.15                                 | 532,456.38   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 39,067.34                        |
| CNE000000VG9   | 255,000                      | 7.355765   | 1.849047   | 471,158.15                                 | 493,325.83   | 39,130.55                | 50.000000  | 1                                | (63.21)                   | (63.21)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 39,067.34                        |
| <b>YUNNAN CHIHONG ZINC &amp; GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600497.SH  | 83,500                       | CNY  | 0.749072   | 63,514.11                                  | 62,547.54  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (975.09)                         |
| CNE000001HC5   | 83,500                       | 7.355765   | 0.760648   | 63,514.11                                  | 63,514.11  | (966.57)                 | 50.000000  | 1                                | (8.52)                    | (8.52)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (975.09)                         |
| <b>YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002053.ZK  | 12,700                       | CNY  | 1.533491   | 19,771.40                                  | 19,475.34  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (298.71)                         |
| CNE000001N39   | 12,700                       | 7.355765   | 1.556803   | 19,771.40                                  | 19,771.40  | (296.06)                 | 50.000000  | 1                                | (2.65)                    | (2.65)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (298.71)                         |
| <b>YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600096.SH  | 198,700                      | CNY  | 3.012603   | 605,106.08                                 | 598,604.22   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,583.04)                       |
| CNE000000S01   | 198,700                      | 7.355765   | 3.045325   | 605,106.08                                 | 605,106.08   | (6,501.85)               | 50.000000  | 1                                | (81.19)                   | (81.19)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,583.04)                       |
| <b>YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300674.ZK  | 3,600                        | CNY  | 2.426668   | 9,596.46                                   | 8,736.01   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (861.74)                         |
| CNE100003FQ4   | 3,600                        | 7.355765   | 2.665683   | 9,596.46                                   | 9,596.46   | (860.45)                 | 50.000000  | 1                                | (1.29)                    | (1.29)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (861.74)                         |
| <b>ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300718.ZK  | 3,200                        | CNY  | 4.109702   | 156,327.17                                 | 13,151.05  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 8,957.02                                  | 0.00                                     | 8,675.65                         |
| CNE1000035C2   | 37,300                       | 7.355765   | 4.191077   | 156,327.17                                 | 13,411.45  | (260.40)                 | 50.000000  | 1                                | (20.97)                   | (20.97)                   | 90.00      | 0.00             | (37.70)                                   | 0.00                                     | 8,675.65                         |
| <b>ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002011.ZK  | 110,900                      | CNY  | 1.468236   | 163,714.02                                 | 162,827.39   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (908.60)                         |
| CNE000001JT5   | 110,900                      | 7.355765   | 1.476231   | 163,714.02                                 | 163,714.02   | (886.63)                 | 50.000000  | 1                                | (21.96)                   | (21.96)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (908.60)                         |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600352.SH   | 275,062                      | CNY  | 1.329569   | 310,640.52                                 | 365,714.02   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (17,836.24)                      |
| CNE000001FJ4  | 221,062                      | 7.355765   | 1.394262   | 310,640.52                                 | 383,508.58   | (17,794.57)              | 50.000000  | 1                                | (41.68)                   | (41.68)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (17,836.24)                      |
| <b>ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600216.SH   | 3,400                        | CNY  | 2.101753   | 7,363.95                                   | 7,145.96   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (218.98)                         |
| CNE0000010J2  | 3,400                        | 7.355765   | 2.165868   | 7,363.95                                   | 7,363.95   | (217.99)                 | 50.000000  | 1                                | (0.99)                    | (0.99)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (218.98)                         |
| <b>ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002001.ZK   | 79,000                       | CNY  | 2.921518   | 237,020.46                                 | 230,799.92   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,252.34)                       |
| CNE000001J84  | 79,000                       | 7.355765   | 3.000259   | 237,020.46                                 | 237,020.46   | (6,220.54)               | 50.000000  | 1                                | (31.80)                   | (31.80)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (6,252.34)                       |
| <b>ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600032.SH   | 14,300                       | CNY  | 0.963870   | 14,450.95                                  | 13,783.34  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (669.55)                         |
| CNE1000051S5  | 14,300                       | 7.355765   | 1.010556   | 14,450.95                                  | 14,450.95  | (667.61)                 | 50.000000  | 1                                | (1.94)                    | (1.94)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (669.55)                         |
| <b>ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603568.SH   | 82,100                       | CNY  | 2.763819   | 242,509.36                                 | 226,909.51   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (15,632.39)                      |
| CNE1000023N5  | 82,100                       | 7.355765   | 2.953829   | 242,509.36                                 | 242,509.36   | (15,599.86)              | 50.000000  | 1                                | (32.54)                   | (32.54)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (15,632.39)                      |
| <b>ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002372.ZK   | 198,900                      | CNY  | 1.697988   | 214,044.45                                 | 337,729.79   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (5,305.43)                       |
| CNE100000MK9  | 124,100                      | 7.355765   | 1.724517   | 214,044.45                                 | 343,006.50   | (5,276.71)               | 50.000000  | 1                                | (28.72)                   | (28.72)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (5,305.43)                       |
| <b>ZHEJIANG WOLVO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300357.ZK   | 139,800                      | CNY  | 2.653701   | 333,824.44                                 | 370,987.38   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (15,298.08)                      |
| CNE100001R58  | 120,300                      | 7.355765   | 2.762809   | 333,824.44                                 | 386,240.67   | (15,253.29)              | 50.000000  | 1                                | (44.79)                   | (44.79)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (15,298.08)                      |
| <b>ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002332.ZK   | 14,700                       | CNY  | 1.368994   | 19,954.12                                  | 20,124.22  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 167.42                           |
| CNE100000K64  | 14,700                       | 7.355765   | 1.357423   | 19,954.12                                  | 19,954.12  | 170.10                   | 50.000000  | 1                                | (2.68)                    | (2.68)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | 167.42                           |
| <b>ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600163.SH   | 494,500                      | CNY  | 0.757229   | 354,619.82                                 | 374,449.84   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (33,509.28)                      |
| CNE000000W62  | 426,400                      | 7.355765   | 0.824897   | 354,619.82                                 | 407,911.53   | (33,461.70)              | 50.000000  | 1                                | (47.58)                   | (47.58)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (33,509.28)                      |
| <b>ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600918.SH   | 43,700                       | CNY  | 0.846955   | 27,454.63                                  | 37,011.92  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,018.42)                       |
| CNE100004900  | 30,600                       | 7.355765   | 0.893058   | 27,454.63                                  | 39,026.66  | (2,014.73)               | 50.000000  | 1                                | (3.68)                    | (3.68)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (2,018.42)                       |
| <b>ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002423.ZK   | 29,800                       | CNY  | 1.688472   | 41,325.48                                  | 50,316.45  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,693.34)                       |
| CNE100000PX5  | 22,600                       | 7.355765   | 1.812223   | 41,325.48                                  | 54,004.25  | (3,687.80)               | 50.000000  | 1                                | (5.54)                    | (5.54)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (3,693.34)                       |
| <b>ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688772.SH   | 68                           | CNY  | 2.123504   | 149.32                                     | 144.40   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4.94)                           |
| CNE100005030  | 68                           | 7.355765   | 2.195911   | 149.32                                     | 149.32   | (4.92)                   | 50.000000  | 1                                | (0.02)                    | (0.02)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (4.94)                           |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Long (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688187.SH  | 20,183                       | CNY  | 6.036082   | 132,078.24                                 | 121,826.24   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (10,269.72)                      |
| CNE100004QK2   | 20,183                       | 7.355765   | 6.544034   | 132,078.24                                 | 132,078.24   | (10,252.00)              | 50.000000  | 1                                | (17.72)                   | (17.72)                   | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (10,269.72)                      |
| <b>ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300726.ZK  | 2,100                        | CNY  | 3.805179   | 8,918.84                                   | 7,990.88   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (929.16)                         |
| CNE1000035L3   | 2,100                        | 7.355765   | 4.247067   | 8,918.84                                   | 8,918.84   | (927.97)                 | 50.000000  | 1                                | (1.20)                    | (1.20)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (929.16)                         |
| <b>ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002408.ZK  | 87,200                       | CNY  | 0.664785   | 59,898.12                                  | 57,969.23  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,936.93)                       |
| CNE100000P93   | 87,200                       | 7.355765   | 0.686905   | 59,898.12                                  | 59,898.12  | (1,928.89)               | 50.000000  | 1                                | (8.04)                    | (8.04)                    | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (1,936.93)                       |
| <b>ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601899.SH  | 0                            | CNY  | 2.105831   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 4,509.84                                  | 0.00                                     | 4,509.84                         |
| CNE100000B24   | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | (76.30)                                   | 0.00                                     | 4,509.84                         |
| <b>ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000063.ZK  | 13,300                       | CNY  | 4.730983   | 0.00                                       | 62,922.08  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (869.88)                         |
| CNE000000TK5   | 0                            | 7.355765   | 4.796387   | 0.00                                       | 63,791.95  | (869.88)                 | 50.000000  | 0                                | 0.00                      | 0.00                      | 90.00      | 0.00             | 0.00                                      | 0.00                                     | (869.88)                         |
| <b>TOTAL Long</b>  |                              |  |  | <b>62,681,974.74</b>                       | <b>65,934,248.47</b>                                     | <b>(2,663,753.70)</b>    |  |                                  | <b>(8,427.52)</b>         | <b>(13,207.50)</b>        |            | <b>0.00</b>      | <b>(32,490.29)</b>                        | <b>0.00</b>                              | <b>(2,709,451.49)</b>            |
|  |                              |  |  | <b>62,627,220.87</b>                       | <b>68,598,002.16</b>                                     |                          |  |                                  |                           |                           |            |                  | <b>(1,282.46)</b>                         | <b>0.00</b>                              | <b>(2,709,451.49)</b>            |
| <b>Short</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688536.SH  | (3)                          | CNY  | 11.236085  | (37.90)                                    | (33.71)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4.18                             |
| CNE1000042T2   | (3)                          | 7.355765   | 12.631953  | (37.90)                                    | (37.90)  | 4.19                     | (1,200.000000)                                       | 1                                | (0.01)                    | (0.01)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4.18                             |
| <b>ACER INCORPORATED ORD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2353.TW  | 0                            | TWD  | 1.179596   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 42.15                                     | 0.00                                     | 42.15                            |
| TW0002353000   | 0                            | 32.935000  | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.28                                      | 0.00                                     | 42.15                            |
| <b>ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688012.SH  | (99)                         | CNY  | 24.703073  | (2,557.37)                                 | (2,445.60)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 111.56                           |
| CNE100003MM9   | (99)                         | 7.355765   | 25.832002  | (2,557.37)                                 | (2,557.37)   | 111.76                   | (725.000000)   | 1                                | (0.21)                    | (0.21)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 111.56                           |
| <b>ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8086.TWO   | (24,000)                     | TWD  | 3.461363   | (78,555.55)                                | (83,072.72)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,499.39)                       |
| TW0008086000   | (24,000)                     | 32.935000  | 3.358736   | (80,609.65)                                | (80,609.65)  | (2,463.06)               | (898.958300)   | 1                                | (9.92)                    | (36.33)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (2,499.00)                       |
| <b>AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601288.SH  | (273,400)                    | CNY  | 0.705569   | (482,829.14)                               | (192,902.57)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 11,027.81                                 | 0.00                                     | 17,533.78                        |
| CNE100000RJ0   | (662,100)                    | 7.355765   | 0.729239   | (482,829.14)                               | (199,373.94)   | 6,471.37                 | (175.000000)   | 1                                | 34.60                     | 34.60                     | 100.00     | 0.00             | 61.80                                     | 0.00                                     | 17,533.78                        |
| <b>AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603529.SH  | (7,500)                      | CNY  | 5.799533   | (42,013.19)                                | (43,496.50)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,495.15)                       |
| CNE1000051B1   | (7,500)                      | 7.355765   | 5.601759   | (42,013.19)                                | (42,013.19)  | (1,483.30)               | (1,448.333300)                                       | 1                                | (11.85)                   | (11.85)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,495.15)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| AOT_n.BK  | (563,200)                    | THB  | 1.701269   | (926,434.90)                               | (958,154.56)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 17,718.00                        |
| TH0765010R16  | (530,200)                    | 34.680000  | 1.751310   | (929,500.50)                               | (986,337.98)   | 28,183.43                | (82.176500)  | 1                                | 90.65                     | 355.99                    | 100.00     | (10,821.42)      | 0.00                                      | 0.00                                     | 17,791.47                        |
| <b>ALCHIP TECHNOLOGIES LTD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3661.TW   | (4,000)                      | TWD  | 93.972977  | (377,553.82)                               | (375,891.91)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 24,125.25                        |
| KYG022421088  | (4,000)                      | 32.935000  | 100.000000   | (400,000.00)                               | (400,000.00)   | 24,108.09                | (400.000000)   | 1                                | 6.16                      | 17.16                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 24,125.25                        |
| <b>ALCOR MICRO, CORP. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8054.TWO  | (6,000)                      | TWD  | 4.098983   | (24,571.45)                                | (24,593.90)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 541.24                           |
| TW0008054008  | (6,000)                      | 32.935000  | 4.192073   | (25,152.44)                                | (25,152.44)  | 558.54                   | (1,058.333300)                                       | 1                                | (4.20)                    | (17.31)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 541.24                           |
| <b>ALL RING TECH CO LTD ORD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6187.TWO  | (3,000)                      | TWD  | 12.509488  | (36,628.81)                                | (37,528.47)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (774.45)                         |
| TW0006187008  | (3,000)                      | 32.935000  | 12.256098  | (36,768.29)                                | (36,768.29)  | (760.17)                 | (783.333300)   | 1                                | (3.55)                    | (14.28)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (774.45)                         |
| <b>ALLIS ELECTRIC CO., LTD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1514.TW   | (29,000)                     | TWD  | 3.112191   | (88,298.88)                                | (90,253.53)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,480.79)                       |
| TW0001514008  | (29,000)                     | 32.935000  | 3.064024   | (88,856.70)                                | (88,856.70)  | (1,396.83)               | (1,285.344800)                                       | 1                                | (20.84)                   | (83.95)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,480.79)                       |
| <b>AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000543.ZK   | (87,000)                     | CNY  | 1.014171   | (93,977.66)                                | (88,232.84)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,708.34                         |
| CNE000000DF9  | (87,000)                     | 7.355765   | 1.080203   | (93,977.66)                                | (93,977.66)  | 5,744.83                 | (1,830.660900)                                       | 1                                | (36.49)                   | (36.49)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 5,708.34                         |
| <b>ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002432.ZK   | (3,200)                      | CNY  | 5.617363   | (17,820.75)                                | (17,975.56)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (158.83)                         |
| CNE100000Q84  | (3,200)                      | 7.355765   | 5.568984   | (17,820.75)                                | (17,820.75)  | (154.81)                 | (1,245.312500)                                       | 1                                | (4.02)                    | (4.02)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (158.83)                         |
| <b>ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000898.ZK   | (165,800)                    | CNY  | 0.315399   | (54,340.62)                                | (52,293.13)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,035.65                         |
| CNE000000SQ4  | (165,800)                    | 7.355765   | 0.327748   | (54,340.62)                                | (54,340.62)  | 2,047.49                 | (1,217.159200)                                       | 1                                | (11.84)                   | (11.84)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,035.65                         |
| <b>ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603031.SH   | (13,703)                     | CNY  | 3.523767   | (84,374.04)                                | (48,286.18)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 2,231.39                                  | 0.00                                     | 7,434.01                         |
| CNE1000030R1  | (21,603)                     | 7.355765   | 3.905663   | (84,374.04)                                | (53,519.30)  | 5,233.12                 | (1,734.608600)                                       | 1                                | (30.51)                   | (30.51)                   | 100.00     | 0.00             | (21.55)                                   | 0.00                                     | 7,434.11                         |
| <b>ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688639.SH   | (78)                         | CNY  | 3.941126   | (343.09)                                   | (307.41)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 35.64                            |
| CNE1000052M6  | (78)                         | 7.355765   | 4.398651   | (343.09)                                   | (343.09)   | 35.69                    | (975.000000)   | 1                                | (0.05)                    | (0.05)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 35.64                            |
| <b>ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603589.SH   | (7,200)                      | CNY  | 5.009676   | (38,582.49)                                | (36,069.67)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,497.63                         |
| CNE1000022S6  | (7,200)                      | 7.355765   | 5.358679   | (38,582.49)                                | (38,582.49)  | 2,512.82                 | (1,850.000000)                                       | 1                                | (15.19)                   | (15.19)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,497.63                         |
| <b>ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301217.ZK   | (24,200)                     | CNY  | 1.359478   | (36,617.09)                                | (32,899.37)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,706.10                         |
| CNE100005790  | (24,200)                     | 7.355765   | 1.513103   | (36,617.09)                                | (36,617.09)  | 3,717.73                 | (1,576.239600)                                       | 1                                | (11.63)                   | (11.63)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,706.10                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601801.SH  | (22,200)                     | CNY  | 0.978824   | 0.00                                       | (21,729.89)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 333.18                           |
| CNE100000KB2   | 0                            | 7.355765   | 0.993832   | 0.00                                       | (22,063.07)  | 333.18                   | (1,525.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 333.18                           |
| <b>AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688208.SH  | (39)                         | CNY  | 4.934905   | (208.56)                                   | (192.46)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 16.06                            |
| CNE100003RF2   | (39)                         | 7.355765   | 5.347754   | (208.56)                                   | (208.56)   | 16.10                    | (1,125.000000)                                       | 1                                | (0.04)                    | (0.04)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 16.06                            |
| <b>BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600733.SH  | (99,600)                     | CNY  | 0.978824   | (108,812.30)                               | (97,490.88)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 11,274.24                        |
| CNE000000LP1   | (99,600)                     | 7.355765   | 1.092493   | (108,812.30)                               | (108,812.30)   | 11,321.42                | (1,994.176700)                                       | 1                                | (47.19)                   | (47.19)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 11,274.24                        |
| <b>BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603398.SH  | (19,900)                     | CNY  | 2.822276   | (62,531.45)                                | (56,163.30)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,338.08                         |
| CNE1000023W6   | (19,900)                     | 7.355765   | 3.142284   | (62,531.45)                                | (62,531.45)  | 6,368.16                 | (2,164.824100)                                       | 1                                | (30.08)                   | (30.08)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,338.08                         |
| <b>BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| BCP_n.BK   | (547,000)                    | THB  | 0.973183   | (546,775.60)                               | (532,331.31)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 46,067.52                        |
| TH0420010R18   | (534,200)                    | 34.680000  | 1.057988   | (565,848.31)                               | (578,719.21)   | 46,387.89                | (966.988000)   | 1                                | (78.81)                   | (320.38)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 46,067.52                        |
| <b>BANGKOK DUSIT MED SVCS PCL NVDR CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| BDMS_n.BK  | (2,133,300)                  | THB  | 0.694925   | (1,436,575.85)                             | (1,482,483.56)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 56,861.91                        |
| TH0264010R10   | (1,996,900)                  | 34.680000  | 0.721301   | (1,441,209.45)                             | (1,538,750.82)   | 56,267.25                | (50.000000)  | 1                                | 153.39                    | 594.66                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 56,861.91                        |
| <b>BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601169.SH  | (1,726,600)                  | CNY  | 0.811608   | (1,450,091.92)                             | (1,401,322.91)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 48,717.61                        |
| CNE100000734   | (1,726,600)                  | 7.355765   | 0.839854   | (1,450,091.92)                             | (1,450,091.92)   | 48,769.01                | (560.590100)   | 1                                | (51.39)                   | (51.39)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 48,717.61                        |
| <b>BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601328.SH  | 0                            | CNY  | 1.007373   | (179,535.41)                               | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 6,925.36                                  | 0.00                                     | 6,905.81                         |
| CNE1000000S2   | (169,200)                    | 7.355765   | 0.000000   | (179,535.41)                               | 0.00   | 0.00                     | (825.000000)   | 1                                | (19.55)                   | (19.55)                   | 100.00     | 0.00             | (37.85)                                   | 0.00                                     | 6,905.81                         |
| <b>BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601229.SH  | (412,704)                    | CNY  | 1.192262   | (515,689.74)                               | (492,051.35)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 23,678.93                        |
| CNE100002FM5   | (412,704)                    | 7.355765   | 1.249539   | (515,689.74)                               | (515,689.74)   | 23,638.40                | (150.000000)   | 1                                | 40.54                     | 40.54                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 23,678.93                        |
| <b>BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| BANPU_n.BK   | (2,970,500)                  | THB  | 0.155709   | (452,293.55)                               | (462,534.60)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 56,835.76                        |
| TH0148010R15   | (2,577,700)                  | 34.680000  | 0.174956   | (455,760.56)                               | (519,708.21)   | 57,173.60                | (1,102.252000)                                       | 1                                | (83.67)                   | (337.85)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 56,835.76                        |
| <b>BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002552.ZK  | (17,400)                     | CNY  | 2.165648   | (8,420.94)                                 | (37,682.28)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (2,908.57)                                | 0.00                                     | (4,088.83)                       |
| CNE1000010H4   | (4,700)                      | 7.355765   | 2.097995   | (8,420.94)                                 | (36,505.11)  | (1,177.17)               | (1,750.000000)                                       | 1                                | (3.08)                    | (3.08)                    | 100.00     | 0.00             | (18.58)                                   | 0.00                                     | (4,088.83)                       |
| <b>BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002985.ZK  | (13,144)                     | CNY  | 2.854904   | (130,113.76)                               | (37,524.85)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 9,148.77                                  | 0.00                                     | 13,762.38                        |
| CNE100003SS3   | (40,544)                     | 7.355765   | 3.209199   | (130,113.76)                               | (42,181.71)  | 4,656.86                 | (1,629.565400)                                       | 1                                | (43.25)                   | (43.25)                   | 100.00     | 0.00             | (82.20)                                   | 0.00                                     | 13,760.50                        |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300579.ZK  | (3,800)                      | CNY  | 3.472107   | 0.00                                       | (13,194.00)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,197.46                         |
| CNE100002DZ2   | 0                            | 7.355765   | 3.787227   | 0.00                                       | (14,391.46)  | 1,197.46                 | (1,925.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,197.46                         |
| <b>BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603569.SH  | 0                            | CNY  | 0.954353   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 113.49                                    | 0.00                                     | 113.49                           |
| CNE100002GG5   | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (1.10)                                    | 0.00                                     | 113.49                           |
| <b>BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300212.ZK  | (146,400)                    | CNY  | 2.830433   | (388,897.58)                               | (414,375.39)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 48,906.23                        |
| CNE1000012M0   | (121,700)                    | 7.355765   | 3.165564   | (388,897.58)                               | (463,438.50)   | 49,063.11                | (1,885.250600)                                       | 1                                | (156.88)                  | (156.88)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 48,905.57                        |
| <b>BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300073.ZK  | (37,200)                     | CNY  | 5.112996   | (204,626.15)                               | (190,203.47)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 14,343.75                        |
| CNE100000NN1   | (37,200)                     | 7.355765   | 5.500703   | (204,626.15)                               | (204,626.15)   | 14,422.69                | (1,821.774100)                                       | 1                                | (78.94)                   | (78.94)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 14,343.75                        |
| <b>BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300251.ZK  | (164,900)                    | CNY  | 1.159635   | (81,989.43)                                | (191,223.75)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 15,650.07                        |
| CNE100001617   | (63,600)                     | 7.355765   | 1.254730   | (81,989.43)                                | (206,904.96)   | 15,681.21                | (1,800.000000)                                       | 1                                | (31.13)                   | (31.13)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 15,650.07                        |
| <b>BEIJING GEOENVIRON ENGINEERING &amp; TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603588.SH  | (332,934)                    | CNY  | 0.683817   | (310,229.56)                               | (227,666.06)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 1,402.20                                  | 0.00                                     | 9,634.73                         |
| CNE100001V11   | (433,534)                    | 7.355765   | 0.708838   | (310,229.56)                               | (235,996.32)   | 8,330.26                 | (1,567.128600)                                       | 1                                | (97.73)                   | (97.73)                   | 100.00     | 0.00             | (41.80)                                   | 0.00                                     | 9,633.87                         |
| <b>BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300523.ZK  | (34,300)                     | CNY  | 2.430746   | (79,184.86)                                | (83,374.60)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8,645.36                         |
| CNE100002813   | (29,300)                     | 7.355765   | 2.683085   | (79,184.86)                                | (92,029.83)  | 8,655.22                 | (881.399300)   | 1                                | (9.86)                    | (9.86)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 8,645.36                         |
| <b>BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600361.SH  | (767,661)                    | CNY  | 0.508445   | (404,655.61)                               | (390,313.20)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 14,190.69                        |
| CNE000001980   | (767,661)                    | 7.355765   | 0.527128   | (404,655.61)                               | (404,655.61)   | 14,342.41                | (1,782.806100)                                       | 1                                | (151.72)                  | (151.72)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 14,190.69                        |
| <b>BEIJING HUALUBAINA FILM &amp; TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300291.ZK  | (11,200)                     | CNY  | 0.630798   | 0.00                                       | (7,064.93)   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 313.09                           |
| CNE100001BX3   | 0                            | 7.355765   | 0.658752   | 0.00                                       | (7,378.02)   | 313.09                   | (1,325.880759)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 313.09                           |
| <b>BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300418.ZK  | (7,600)                      | CNY  | 4.831584   | (39,937.18)                                | (36,720.04)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,200.59                         |
| CNE100001YF2   | (7,600)                      | 7.355765   | 5.254892   | (39,937.18)                                | (39,937.18)  | 3,217.14                 | (1,925.000000)                                       | 1                                | (16.55)                   | (16.55)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,200.59                         |
| <b>BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE &amp; TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300166.ZK  | (33,000)                     | CNY  | 1.135164   | (36,584.88)                                | (37,460.41)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,791.68                         |
| CNE100000ZB0   | (28,500)                     | 7.355765   | 1.280708   | (36,584.88)                                | (42,263.37)  | 4,802.95                 | (1,542.280700)                                       | 1                                | (11.27)                   | (11.27)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,791.68                         |
| <b>BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002819.ZK  | (91)                         | CNY  | 3.294015   | (337.77)                                   | (299.76)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 37.84                            |
| CNE100002BX1   | (91)                         | 7.355765   | 3.711746   | (337.77)                                   | (337.77)   | 38.01                    | (2,250.000000)                                       | 1                                | (0.17)                    | (0.17)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 37.84                            |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688066.SH   | (13)                         | CNY  | 2.493282   | (36.22)                                    | (32.41)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3.79                             |
| CNE100003M69  | (13)                         | 7.355765   | 2.785858   | (36.22)                                    | (36.22)  | 3.80                     | (1,725.000000)                                       | 1                                | (0.01)                    | (0.01)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3.79                             |
| <b>BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688169.SH   | (799)                        | CNY  | 31.973561  | (23,927.34)                                | (25,546.88)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,625.70)                       |
| CNE100003R80  | (799)                        | 7.355765   | 29.946604  | (23,927.34)                                | (23,927.34)  | (1,619.54)               | (1,360.387900)                                       | 1                                | (6.16)                    | (6.16)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,620.32)                       |
| <b>BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000860.ZK   | (78,229)                     | CNY  | 2.335583   | (204,543.06)                               | (182,710.33)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 24,804.92                        |
| CNE000000XH3  | (76,929)                     | 7.355765   | 2.653706   | (204,543.06)                               | (207,596.80)   | 24,886.48                | (1,868.505700)                                       | 1                                | (81.56)                   | (81.56)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 24,804.92                        |
| <b>BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688339.SH   | 0                            | CNY  | 3.052028   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 187.67                                    | 0.00                                     | 187.67                           |
| CNE100005VT0  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (2.91)                                    | 0.00                                     | 187.67                           |
| <b>BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600085.SH   | (9,000)                      | CNY  | 5.287010   | (49,887.33)                                | (47,583.09)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,290.92                         |
| CNE000000R69  | (9,000)                      | 7.355765   | 5.543037   | (49,887.33)                                | (49,887.33)  | 2,304.25                 | (1,395.000000)                                       | 1                                | (13.33)                   | (13.33)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,290.92                         |
| <b>BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300379.ZK   | (47,209)                     | CNY  | 1.828498   | (97,284.29)                                | (86,321.55)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 10,927.61                        |
| CNE100001RL4  | (47,209)                     | 7.355765   | 2.060715   | (97,284.29)                                | (97,284.29)  | 10,962.74                | (1,733.001100)                                       | 1                                | (35.13)                   | (35.13)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 10,927.61                        |
| <b>BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300229.ZK   | (4,300)                      | CNY  | 2.335583   | (12,296.28)                                | (10,043.01)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,248.86                         |
| CNE100001401  | (4,300)                      | 7.355765   | 2.859601   | (12,296.28)                                | (12,296.28)  | 2,253.28                 | (1,725.000000)                                       | 1                                | (4.41)                    | (4.41)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,248.86                         |
| <b>BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600861.SH   | (50,566)                     | CNY  | 2.392681   | (86,318.86)                                | (120,988.31)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 11,745.56                        |
| CNE000000G55  | (32,666)                     | 7.355765   | 2.625743   | (86,318.86)                                | (132,773.31)   | 11,785.00                | (2,077.911200)                                       | 1                                | (39.44)                   | (39.44)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 11,745.56                        |
| <b>BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600246.SH   | 0                            | CNY  | 0.891818   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 292.62                                    | 0.00                                     | 292.62                           |
| CNE0000014S5  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (2.05)                                    | 0.00                                     | 292.62                           |
| <b>BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603392.SH   | (36,600)                     | CNY  | 9.474202   | (365,641.09)                               | (346,755.78)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 250.23                                    | 0.00                                     | 5,498.06                         |
| CNE100004090  | (38,000)                     | 7.355765   | 9.622134   | (365,641.09)                               | (352,170.10)   | 5,414.33                 | (2,072.368400)                                       | 1                                | (166.51)                  | (166.51)                  | 100.00     | 0.00             | (11.93)                                   | 0.00                                     | 5,498.06                         |
| <b>BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000729.ZK   | (15,500)                     | CNY  | 1.581073   | 0.00                                       | (24,506.63)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,050.65                         |
| CNE000000S84  | 0                            | 7.355765   | 1.648857   | 0.00                                       | (25,557.28)  | 1,050.65                 | (575.000000)   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,050.65                         |
| <b>BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688608.SH   | (1,300)                      | CNY  | 40.352023  | (57,762.98)                                | (52,457.63)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,291.63                         |
| CNE100005XM1  | (1,300)                      | 7.355765   | 44.433064  | (57,762.98)                                | (57,762.98)  | 5,305.35                 | (1,288.461500)                                       | 1                                | (13.73)                   | (13.73)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 5,291.63                         |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603719.SH   | (8,100)                      | CNY  | 2.111269   | 0.00                                       | (17,101.28)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 960.39                                    | 0.00                                     | 752.65                           |
| CNE100003R72  | 0                            | 7.355765   | 2.085622   | 0.00                                       | (16,893.54)  | (207.74)                 | (2,176.304348)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 752.65                           |
| <b>BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688177.SH   | (37,512)                     | CNY  | 2.539505   | (107,903.10)                               | (95,261.90)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 428.62                                    | 0.00                                     | 4,168.55                         |
| CNE100003R98  | (40,771)                     | 7.355765   | 2.639897   | (107,903.10)                               | (99,027.83)  | 3,765.93                 | (1,300.276500)                                       | 1                                | (25.99)                   | (25.99)                   | 100.00     | 0.00             | (9.28)                                    | 0.00                                     | 4,168.55                         |
| <b>BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002382.ZK   | (196,300)                    | CNY  | 0.675661   | (137,520.12)                               | (132,632.16)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,856.98                         |
| CNE100000MZ7  | (196,300)                    | 7.355765   | 0.700561   | (137,520.12)                               | (137,520.12)   | 4,887.96                 | (1,244.154300)                                       | 1                                | (30.99)                   | (30.99)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,856.98                         |
| <b>BORA PHARMACEUTICALS CO., LTD. CMN</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6472.TW   | (29,000)                     | TWD  | 22.954304  | (654,294.67)                               | (665,674.81)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (955.17)                         |
| TW0006472004  | (29,000)                     | 32.935000  | 22.926829  | (664,878.04)                               | (664,878.04)   | (796.77)                 | (650.000000)   | 1                                | (38.17)                   | (158.40)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (955.17)                         |
| <b>BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688166.SH   | (27)                         | CNY  | 4.105623   | (111.35)                                   | (110.85)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 0.47                             |
| CNE100003PR1  | (27)                         | 7.355765   | 4.124162   | (111.35)                                   | (111.35)   | 0.50                     | (1,300.000000)                                       | 1                                | (0.03)                    | (0.03)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 0.47                             |
| <b>BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300548.ZK   | (1,300)                      | CNY  | 5.780500   | (6,971.61)                                 | (7,514.65)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (167.68)                                  | 0.00                                     | 150.12                           |
| CNE100002D38  | (1,100)                      | 7.355765   | 0.000000   | (6,971.61)                                 | (7,834.51)   | 319.86                   | (1,500.000000)                                       | 1                                | (2.07)                    | (2.07)                    | 100.00     | 0.00             | (2.07)                                    | 0.00                                     | 150.12                           |
| <b>BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300796.ZK   | (15,700)                     | CNY  | 1.345883   | (14,151.80)                                | (21,130.37)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 713.28                           |
| CNE100003QP3  | (10,000)                     | 7.355765   | 1.391646   | (13,942.94)                                | (21,848.84)  | 718.48                   | (1,750.000000)                                       | 1                                | (5.20)                    | (5.20)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 713.28                           |
| <b>BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| BTS_n.BK  | (1,144,400)                  | THB  | 0.168685   | (186,289.67)                               | (193,043.25)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 11,575.33                        |
| TH0221010R10  | (1,035,800)                  | 34.680000  | 0.178930   | (185,708.95)                               | (204,767.04)   | 11,723.79                | (1,280.254300)                                       | 1                                | (43.91)                   | (148.47)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 11,575.33                        |
| <b>BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| BH_n.BK   | (21,600)                     | THB  | 5.651672   | (127,635.61)                               | (122,076.12)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,000.34                         |
| TH0168010R13  | (21,500)                     | 34.680000  | 5.883076   | (126,485.94)                               | (127,074.44)   | 4,998.32                 | (421.162700)   | 1                                | 0.28                      | 2.03                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 5,000.34                         |
| <b>C&amp;S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002511.ZK   | (79,200)                     | CNY  | 0.897255   | (73,654.81)                                | (71,062.63)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,573.41                         |
| CNE100000X36  | (79,200)                     | 7.355765   | 0.929985   | (73,654.81)                                | (73,654.81)  | 2,592.18                 | (1,350.757500)                                       | 1                                | (18.78)                   | (18.78)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,573.41                         |
| <b>C-CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688262.SH   | (11,900)                     | CNY  | 3.409571   | (40,475.51)                                | (40,573.89)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,099.36                         |
| CNE1000055F3  | (10,700)                     | 7.355765   | 3.755546   | (40,475.51)                                | (44,691.00)  | 4,117.11                 | (2,011.214900)                                       | 1                                | (17.74)                   | (17.74)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,099.36                         |
| <b>CAL-COMP ELEC (THAILAND) PCL NVDR CMN</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| CCET_n.BK   | (49,600)                     | THB  | 0.291234   | (7,575.82)                                 | (14,445.21)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 68.90                            |
| TH0639010R13  | (26,300)                     | 34.680000  | 0.292974   | (7,827.62)                                 | (14,531.52)  | 86.31                    | (2,500.000000)                                       | 1                                | (4.32)                    | (17.41)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 68.90                            |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688256.SH   | (8,806)                      | CNY  | 88.295371  | (764,328.46)                               | (777,529.04)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 615.35                                    | 0.00                                     | 11,361.21                        |
| CNE1000041R8  | (8,506)                      | 7.355765   | 89.537158  | (764,328.46)                               | (788,464.21)   | 10,935.18                | (1,324.664900)                                       | 1                                | (189.31)                  | (189.31)                  | 100.00     | 0.00             | (25.70)                                   | 0.00                                     | 11,361.21                        |
| <b>CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300390.ZK   | (6,410)                      | CNY  | 3.008525   | (20,177.05)                                | (19,284.64)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 884.70                           |
| CNE100001XM0  | (6,410)                      | 7.355765   | 3.147746   | (20,177.05)                                | (20,177.05)  | 892.41                   | (1,807.839300)                                       | 1                                | (7.71)                    | (7.71)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 884.70                           |
| <b>CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688185.SH   | (50)                         | CNY  | 8.092972   | 0.00                                       | (404.65)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 20.18                                     | 0.00                                     | 25.22                            |
| CNE100004BM0  | 0                            | 7.355765   | 8.193768   | 0.00                                       | (409.69)   | 5.04                     | (2,225.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (2.04)                                    | 0.00                                     | 25.22                            |
| <b>CARABAO GROUP PUBLIC COMPANY LIMITED NVDR</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| CBG_n.BK  | 0                            | THB  | 2.263552   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (140.14)                                  | 0.00                                     | (259.89)                         |
| TH6066010R13  | 0                            | 34.680000  | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (119.75)                  | 100.00     | 0.00             | (119.75)                                  | 0.00                                     | (259.89)                         |
| <b>CATCHER TECHNOLOGY CO., LTD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2474.TW   | (19,000)                     | TWD  | 5.935934   | (113,387.93)                               | (112,782.75)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,682.35)                       |
| TW0002474004  | (19,000)                     | 32.935000  | 5.914634   | (112,378.05)                               | (112,378.05)   | (404.71)                 | (40,000000)  | 1                                | 12.26                     | 49.06                     | 100.00     | (4,326.70)       | 0.00                                      | 0.00                                     | (4,667.31)                       |
| <b>CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| CPN_n.BK  | (44,800)                     | THB  | 1.600346   | (74,022.50)                                | (71,695.50)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,462.27                         |
| TH0481010R10  | (44,800)                     | 34.680000  | 1.677223   | (75,139.61)                                | (75,139.61)  | 3,444.11                 | (200.000000)   | 1                                | 4.93                      | 18.17                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,462.27                         |
| <b>CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9958.TW   | (65,000)                     | TWD  | 5.009868   | (322,595.39)                               | (325,641.41)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (700.49)                         |
| TW0009958009  | (65,000)                     | 32.935000  | 5.000000   | (325,000.00)                               | (325,000.00)   | (641.41)                 | (597.692300)   | 1                                | (14.47)                   | (59.07)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (700.49)                         |
| <b>CHAILEASE HOLDING CO LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 5871.TW   | (65,000)                     | TWD  | 3.552452   | 0.00                                       | (230,909.37)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (705.98)                         |
| KYG202881093  | 0                            | 32.935000  | 3.541591   | 0.00                                       | (230,203.39)   | (705.98)                 | (40,000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (705.98)                         |
| <b>CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603698.SH   | (20,619)                     | CNY  | 1.995714   | (129,618.84)                               | (41,149.62)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 3,515.65                                  | 0.00                                     | 6,034.08                         |
| CNE100001VQ5  | (61,000)                     | 7.355765   | 2.120434   | (129,618.84)                               | (43,721.24)  | 2,571.62                 | (1,910.163900)                                       | 1                                | (53.19)                   | (53.19)                   | 100.00     | 0.00             | (40.63)                                   | 0.00                                     | 6,034.08                         |
| <b>CHENG UEI PRECISION INDUSTRY CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2392.TW   | (50,000)                     | TWD  | 2.170943   | (109,307.90)                               | (108,547.14)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,150.32                         |
| TW0002392008  | (50,000)                     | 32.935000  | 2.213415   | (110,670.75)                               | (110,670.75)   | 2,123.61                 | (216.500000)   | 1                                | 6.74                      | 26.70                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,150.32                         |
| <b>CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002240.ZK   | (33,100)                     | CNY  | 1.787713   | (48,927.32)                                | (59,173.32)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,979.80                         |
| CNE100000BN6  | (26,000)                     | 7.355765   | 1.878350   | (48,927.32)                                | (62,173.38)  | 3,000.06                 | (1,924.038400)                                       | 1                                | (20.26)                   | (20.26)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,979.80                         |
| <b>CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002716.ZK   | (21,500)                     | CNY  | 0.455425   | (18,147.40)                                | (9,791.64)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (55.19)                                   | 0.00                                     | 98.68                            |
| CNE100001RP5  | (39,200)                     | 7.355765   | 0.462944   | (18,147.40)                                | (9,953.30)   | 161.66                   | (1,978.252500)                                       | 1                                | (7.79)                    | (7.79)                    | 100.00     | 0.00             | (7.04)                                    | 0.00                                     | 98.68                            |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CHIEFTEK PRECISION CO., LTD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1597.TW   | (8,000)                      | TWD  | 3.582815   | (15,034.55)                                | (28,662.52)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,074.65                         |
| TW0001597003  | (4,000)                      | 32.935000  | 3.717220   | (15,034.55)                                | (29,737.76)  | 1,075.24                 | (575.000000)   | 1                                | (0.59)                    | (0.59)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,074.65                         |
| <b>CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600138.SH   | (64,500)                     | CNY  | 1.311896   | (228,896.70)                               | (84,617.30)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 3,755.81                                  | 0.00                                     | 8,371.35                         |
| CNE000000V14  | (165,300)                    | 7.355765   | 1.384735   | (228,896.70)                               | (89,315.41)  | 4,698.10                 | (1,731.488200)                                       | 1                                | (82.56)                   | (82.56)                   | 100.00     | 0.00             | (100.33)                                  | 0.00                                     | 8,371.35                         |
| <b>CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600977.SH   | (159,000)                    | CNY  | 1.450563   | (252,091.48)                               | (230,639.51)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 21,384.61                        |
| CNE100002GX0  | (159,000)                    | 7.355765   | 1.585481   | (252,091.48)                               | (252,091.48)   | 21,451.97                | (1,395.047100)                                       | 1                                | (67.37)                   | (67.37)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 21,385.38                        |
| <b>CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000537.ZK   | (382,700)                    | CNY  | 1.216733   | (476,630.65)                               | (465,643.61)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 10,852.14                        |
| CNE000000271  | (382,700)                    | 7.355765   | 1.245442   | (476,630.65)                               | (476,630.65)   | 10,987.04                | (1,451.887900)                                       | 1                                | (134.90)                  | (134.90)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 10,852.17                        |
| <b>CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000039.ZK   | (57,800)                     | CNY  | 1.027765   | (61,330.66)                                | (59,404.83)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,903.06                         |
| CNE000000644  | (57,800)                     | 7.355765   | 1.061084   | (61,330.66)                                | (61,330.66)  | 1,925.82                 | (1,769.117600)                                       | 1                                | (22.76)                   | (22.76)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,903.06                         |
| <b>CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600176.SH   | (667,200)                    | CNY  | 1.499504   | (1,037,787.57)                             | (1,000,469.16)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 37,235.38                        |
| CNE000000YM1  | (667,200)                    | 7.355765   | 1.555437   | (1,037,787.57)                             | (1,037,787.57)   | 37,318.41                | (721.031900)   | 1                                | (83.03)                   | (83.03)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 37,235.38                        |
| <b>CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603505.SH   | (62,700)                     | CNY  | 3.220603   | (188,358.69)                               | (201,931.82)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,063.89                         |
| CNE100002XN6  | (58,100)                     | 7.355765   | 3.238831   | (188,358.69)                               | (203,074.69)   | 1,142.88                 | (1,942.685000)                                       | 1                                | (78.99)                   | (78.99)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,063.99                         |
| <b>CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601985.SH   | (78,400)                     | CNY  | 1.352681   | (111,668.10)                               | (106,050.15)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,622.82                         |
| CNE1000022N7  | (78,400)                     | 7.355765   | 1.424338   | (111,668.10)                               | (111,668.10)   | 5,617.95                 | (275.924700)   | 1                                | 4.87                      | 4.87                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 5,622.48                         |
| <b>CHINA NATL SOFTWARE &amp; SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600536.SH   | (34,300)                     | CNY  | 5.677180   | (215,510.93)                               | (194,727.26)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 23,812.75                        |
| CNE000001BB0  | (33,800)                     | 7.355765   | 6.373636   | (215,510.93)                               | (218,615.72)   | 23,888.46                | (1,697.707100)                                       | 1                                | (75.71)                   | (75.71)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 23,812.75                        |
| <b>CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600111.SH   | (39,000)                     | CNY  | 2.830433   | (281,669.85)                               | (110,386.89)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 4,461.93                                  | 0.00                                     | 7,015.25                         |
| CNE000000T18  | (97,200)                     | 7.355765   | 2.897838   | (281,669.85)                               | (113,015.68)   | 2,628.79                 | (1,397.582300)                                       | 1                                | (75.47)                   | (75.47)                   | 100.00     | 0.00             | (122.13)                                  | 0.00                                     | 7,015.25                         |
| <b>CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601390.SH   | (99)                         | CNY  | 0.819765   | (86.39)                                    | (81.16)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5.24                             |
| CNE100000866  | (99)                         | 7.355765   | 0.872629   | (86.39)                                    | (86.39)  | 5.23                     | (275.000000)   | 1                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 5.24                             |
| <b>CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600158.SH   | (39,100)                     | CNY  | 1.042720   | (43,254.68)                                | (40,770.33)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,336.58                         |
| CNE000000VF1  | (38,300)                     | 7.355765   | 1.128367   | (43,254.68)                                | (44,119.14)  | 3,348.80                 | (1,449.869400)                                       | 1                                | (12.22)                   | (12.22)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,336.58                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>CHINA STEEL CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2002.TW   | (712,000)                    | TWD  | 0.586003   | (417,318.86)                               | (417,233.95)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 9,497.32                         |
| TW0002002003  | (712,000)                    | 32.935000  | 0.599085   | (426,548.52)                               | (426,548.52)   | 9,314.57                 | (47.668500)  | 1                                | 45.78                     | 182.75                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 9,497.32                         |
| <b>CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601916.SH   | 0                            | CNY  | 0.386092   | (200,763.45)                               | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 1,072.52                                  | 0.00                                     | 1,048.28                         |
| CNE100003PS9  | (505,200)                    | 7.355765   | 0.000000   | (200,763.45)                               | 0.00   | 0.00                     | (867.725600)   | 1                                | (24.24)                   | (24.24)                   | 100.00     | 0.00             | (24.24)                                   | 0.00                                     | 1,048.28                         |
| <b>CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300364.ZK   | 0                            | CNY  | 3.071061   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 94.66                                     | 0.00                                     | 94.66                            |
| CNE100001XD9  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (2.88)                                    | 0.00                                     | 94.66                            |
| <b>CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601061.SH   | (16,900)                     | CNY  | 0.969308   | (16,755.30)                                | (16,381.30)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 367.87                           |
| CNE100006087  | (16,900)                     | 7.355765   | 0.991438   | (16,755.30)                                | (16,755.30)  | 374.00                   | (1,750.000000)                                       | 1                                | (6.13)                    | (6.13)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 367.87                           |
| <b>CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300919.ZK   | (10,544)                     | CNY  | 4.633101   | (52,009.41)                                | (48,851.41)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,144.09                         |
| CNE1000049X9  | (10,544)                     | 7.355765   | 4.932607   | (52,009.41)                                | (52,009.41)  | 3,157.99                 | (1,395.466600)                                       | 1                                | (13.90)                   | (13.90)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,144.09                         |
| <b>COM7 PCL NVDR</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| COM7_n.BK   | (152,400)                    | THB  | 0.728085   | (102,412.62)                               | (110,960.21)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,161.91                         |
| TH6678010R15  | (136,000)                    | 34.680000  | 0.769762   | (105,156.55)                               | (117,311.71)   | 6,351.51                 | (2,125.000000)                                       | 1                                | (47.80)                   | (189.59)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,161.91                         |
| <b>COMTREND CORPORATION CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8089.TWO  | (65,000)                     | TWD  | 2.459390   | (156,349.90)                               | (159,860.33)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3,954.06)                       |
| TW0008089004  | (65,000)                     | 32.935000  | 2.399390   | (155,960.35)                               | (155,960.35)   | (3,899.98)               | (744.615300)   | 1                                | (13.58)                   | (54.08)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3,954.06)                       |
| <b>CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300750.ZK   | (20,078)                     | CNY  | 34.904595  | 0.00                                       | (700,814.46)   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,825.12                         |
| CNE100003662  | 0                            | 7.355765   | 35.095108  | 0.00                                       | (704,639.58)   | 3,825.12                 | (10,000000)  | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,825.12                         |
| <b>COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600026.SH   | (12)                         | CNY  | 1.589230   | (19.01)                                    | (19.07)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (0.07)                           |
| CNE000001BD6  | (12)                         | 7.355765   | 1.584115   | (19.01)                                    | (19.01)  | (0.06)                   | (1,225.000000)                                       | 1                                | (0.00)                    | (0.00)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (0.07)                           |
| <b>CSSC SCIENCE &amp; TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600072.SH   | (292,640)                    | CNY  | 1.710223   | (481,476.32)                               | (500,479.72)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 59,156.54                        |
| CNE000000QR6  | (250,940)                    | 7.355765   | 1.913047   | (481,476.32)                               | (559,834.20)   | 59,354.48                | (1,912.997100)                                       | 1                                | (197.94)                  | (197.94)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 59,154.80                        |
| <b>CTBC FINANCIAL HOLDING CO LTD ORD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2891.TW   | (568,000)                    | TWD  | 1.196296   | (669,293.14)                               | (679,495.98)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,102.76)                       |
| TW0002891009  | (568,000)                    | 32.935000  | 1.192073   | (677,097.46)                               | (677,097.46)   | (2,398.51)               | (40,000000)  | 1                                | 74.00                     | 295.75                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (2,102.76)                       |
| <b>CYBERTAN TECHNOLOGY INC. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3062.TW   | (215,000)                    | TWD  | 1.008046   | (188,801.30)                               | (216,729.92)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,457.25                         |
| TW0003062006  | (184,000)                    | 32.935000  | 1.024337   | (188,767.83)                               | (220,232.43)   | 3,502.51                 | (690.625000)   | 1                                | (13.52)                   | (45.26)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,457.25                         |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601006.SH   | (124,477)                    | CNY  | 0.899974   | (115,251.76)                               | (112,026.11)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,197.09                         |
| CNE000001NG4  | (124,477)                    | 7.355765   | 0.925888   | (115,251.76)                               | (115,251.76)   | 3,225.65                 | (1,325.000000)                                       | 1                                | (28.56)                   | (28.56)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,197.09                         |
| <b>DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603233.SH   | (94,800)                     | CNY  | 1.987557   | (194,967.39)                               | (188,420.39)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,471.45                         |
| CNE100002RG2  | (94,800)                     | 7.355765   | 2.056618   | (194,967.39)                               | (194,967.39)   | 6,547.01                 | (1,828.164500)                                       | 1                                | (75.56)                   | (75.56)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,471.45                         |
| <b>DELTA ELECTRONICS (TH) PCL NVDR CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| DELTA_n.BK  | 0                            | THB  | 4.181084   | (80,485.46)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 7,606.61                                  | 0.00                                     | 7,644.59                         |
| TH0528010R18  | (19,800)                     | 34.680000  | 0.000000   | (88,978.92)                                | 0.00   | 0.00                     | (50.000000)  | 1                                | 9.58                      | 37.98                     | 100.00     | 0.00             | 37.98                                     | 0.00                                     | 7,644.59                         |
| <b>DELTA ELECTRONICS, INC. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2308.TW   | 0                            | TWD  | 12.706847  | (152,361.23)                               | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 5,249.09                                  | 0.00                                     | 5,317.92                         |
| TW0002308004  | (12,000)                     | 32.935000  | 0.000000   | (157,500.00)                               | 0.00   | 0.00                     | (40.000000)  | 1                                | 17.25                     | 68.83                     | 100.00     | 0.00             | 83.22                                     | 0.00                                     | 5,317.92                         |
| <b>DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 001328.ZK   | (12,200)                     | CNY  | 4.872369   | (33,396.42)                                | (59,442.90)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,870.42)                       |
| CNE100005Z96  | (7,700)                      | 7.355765   | 4.473965   | (33,396.42)                                | (54,582.37)  | (4,860.53)               | (1,500.000000)                                       | 1                                | (9.90)                    | (9.90)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (4,870.42)                       |
| <b>DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688192.SH   | (5,535)                      | CNY  | 5.278853   | (23,417.38)                                | (29,218.45)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,924.45                         |
| CNE1000055W8  | (4,135)                      | 7.355765   | 5.628384   | (23,417.38)                                | (31,153.10)  | 1,934.65                 | (2,002.509000)                                       | 1                                | (10.21)                   | (10.21)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,924.45                         |
| <b>DONGGUAN MENTECH OPTICAL &amp; MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002902.ZK   | 0                            | CNY  | 2.752943   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 80.38                                     | 0.00                                     | 80.38                            |
| CNE1000032X5  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.07                                      | 0.00                                     | 80.38                            |
| <b>DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002672.ZK   | (100,200)                    | CNY  | 0.539713   | (44,826.11)                                | (54,079.22)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,442.83                         |
| CNE100001D88  | (77,600)                     | 7.355765   | 0.574212   | (44,826.11)                                | (57,536.02)  | 3,456.80                 | (1,554.639100)                                       | 1                                | (13.97)                   | (13.97)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,442.83                         |
| <b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688110.SH   | (10,641)                     | CNY  | 3.162146   | (40,359.17)                                | (33,648.39)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 1,072.04                                  | 0.00                                     | 3,404.58                         |
| CNE1000055X6  | (11,869)                     | 7.355765   | 0.000000   | (40,359.17)                                | (35,992.14)  | 2,343.75                 | (1,432.728100)                                       | 1                                | (11.21)                   | (11.21)                   | 100.00     | 0.00             | (22.30)                                   | 0.00                                     | 3,404.58                         |
| <b>DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002901.ZK   | (1,900)                      | CNY  | 4.055323   | (7,580.81)                                 | (7,705.11)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 286.24                           |
| CNE1000032W7  | (1,800)                      | 7.355765   | 4.206218   | (7,580.81)                                 | (7,991.81)   | 286.70                   | (650.000000)   | 1                                | (0.46)                    | (0.46)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 286.24                           |
| <b>E INK HOLDINGS INC CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8069.TWO  | (7,000)                      | TWD  | 8.334598   | (56,054.57)                                | (58,342.19)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (475.90)                         |
| TW0008069006  | (7,000)                      | 32.935000  | 8.265252   | (57,856.76)                                | (57,856.76)  | (485.43)                 | (242.857100)   | 1                                | 3.18                      | 9.52                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (475.90)                         |
| <b>EAGLERISE ELECTRIC &amp; ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002922.ZK   | (2,500)                      | CNY  | 2.346459   | 0.00                                       | (5,866.15)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 260.22                           |
| CNE1000033F0  | 0                            | 7.355765   | 2.450547   | 0.00                                       | (6,126.37)   | 260.22                   | (1,750.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 260.22                           |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 605499.SH   | (23,530)                     | CNY  | 34.218059  | (408,277.76)                               | (805,150.93)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (8,120.01)                       |
| CNE100005576  | (12,030)                     | 7.355765   | 33.871121  | (408,277.76)                               | (796,987.48)   | (8,163.44)               | (50.000000)  | 1                                | 43.44                     | 43.44                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (8,120.01)                       |
| <b>EDIMAX TECHNOLOGY CO., LTD. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3047.TW   | (13,000)                     | TWD  | 0.904813   | (11,755.93)                                | (11,762.56)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (37.63)                          |
| TW0003047007  | (13,000)                     | 32.935000  | 0.902439   | (11,731.71)                                | (11,731.71)  | (30.86)                  | (951.923000)   | 1                                | (1.70)                    | (6.77)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (37.63)                          |
| <b>EGIS TECHNOLOGY INC. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6462.TWO  | (45,000)                     | TWD  | 5.222408   | (217,397.92)                               | (235,008.35)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,309.27                         |
| TW0006462005  | (42,000)                     | 32.935000  | 5.364433   | (225,776.05)                               | (241,399.47)   | 6,391.12                 | (773.214200)   | 1                                | (19.54)                   | (81.85)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,309.34                         |
| <b>ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| EA_n.BK   | (156,400)                    | THB  | 0.109573   | 0.00                                       | (17,137.25)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 913.78                           |
| TH3545010R19  | 0                            | 34.680000  | 0.115416   | 0.00                                       | (18,051.03)  | 913.78                   | (5,500.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 913.78                           |
| <b>EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300014.ZK   | (204,834)                    | CNY  | 6.027925   | (1,317,007.64)                             | (1,234,724.00)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 1,652.41                                  | 0.00                                     | 73,553.71                        |
| CNE100000GS4  | (206,334)                    | 7.355765   | 6.380728   | (1,317,007.64)                             | (1,306,990.05)   | 72,266.06                | (1,430.058300)                                       | 1                                | (364.76)                  | (364.76)                  | 100.00     | 0.00             | (23.19)                                   | 0.00                                     | 73,548.71                        |
| <b>EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688538.SH   | (30,542)                     | CNY  | 0.303164   | (9,676.41)                                 | (9,259.22)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 416.38                           |
| CNE1000051N6  | (30,542)                     | 7.355765   | 0.316823   | (9,676.41)                                 | (9,676.41)   | 417.19                   | (733.583200)   | 1                                | (0.81)                    | (0.81)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 416.38                           |
| <b>EZCONN CORP CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6442.TW   | (5,000)                      | TWD  | 17.367542  | (91,191.43)                                | (86,837.71)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 12,169.08                        |
| TW0006442007  | (5,000)                      | 32.935000  | 19.817073  | (99,085.37)                                | (99,085.37)  | 12,247.65                | (1,170.000000)                                       | 1                                | (17.72)                   | (78.57)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 12,169.08                        |
| <b>FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688567.SH   | (40,725)                     | CNY  | 1.608262   | (63,245.79)                                | (65,496.48)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (944.54)                         |
| CNE1000041T4  | (39,925)                     | 7.355765   | 1.585380   | (63,245.79)                                | (64,564.60)  | (931.88)                 | (1,153.350000)                                       | 1                                | (12.66)                   | (12.66)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (944.54)                         |
| <b>FIBER OPTIC COMMUNICATIONS, INC. CMN</b>                                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3363.TWO  | (3,000)                      | TWD  | 8.182784   | (15,041.26)                                | (24,548.35)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,888.82)                       |
| TW0003363008  | (2,000)                      | 32.935000  | 7.555504   | (15,091.46)                                | (22,666.51)  | (1,881.84)               | (850.000000)   | 1                                | (1.74)                    | (6.98)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,888.82)                       |
| <b>FITTECH CO., LTD. CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6706.TW   | (25,000)                     | TWD  | 4.053439   | (60,895.78)                                | (101,335.96)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,006.54)                       |
| TW0006706005  | (16,000)                     | 32.935000  | 3.814086   | (61,266.54)                                | (95,352.16)  | (5,983.80)               | (1,000.000000)                                       | 1                                | (9.55)                    | (22.73)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (6,005.69)                       |
| <b>FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002911.ZK   | (86,000)                     | CNY  | 1.594668   | (142,751.70)                               | (137,141.41)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 142.24                                    | 0.00                                     | 11,224.08                        |
| CNE100003332  | (82,700)                     | 7.355765   | 1.723877   | (142,751.70)                               | (148,253.38)   | 11,111.97                | (1,192.896000)                                       | 1                                | (30.13)                   | (30.13)                   | 100.00     | 0.00             | (1.18)                                    | 0.00                                     | 11,224.46                        |
| <b>FORMOSA PLASTICS CORPORATION CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1301.TW   | (67,000)                     | TWD  | 1.100653   | (71,196.28)                                | (73,743.74)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,196.82)                       |
| TW0001301000  | (67,000)                     | 32.935000  | 1.082317   | (72,515.24)                                | (72,515.24)  | (1,228.50)               | (40.000000)  | 1                                | 7.93                      | 31.68                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,196.82)                       |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>FOSITEK CORP CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6805.TW  | (2,000)                      | TWD  | 23.349021  | (47,803.18)                                | (46,698.04)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,641.11                         |
| TW0006805005   | (2,000)                      | 32.935000  | 24.695122  | (49,390.24)                                | (49,390.24)  | 2,692.20                 | (1,375.000000)                                       | 1                                | (12.32)                   | (51.09)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,641.11                         |
| <b>FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002229.ZK  | (55,800)                     | CNY  | 1.484550   | (91,365.47)                                | (82,837.88)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8,494.14                         |
| CNE100000B65   | (55,800)                     | 7.355765   | 1.637374   | (91,365.47)                                | (91,365.47)  | 8,527.59                 | (1,750.940800)                                       | 1                                | (33.45)                   | (33.45)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 8,494.14                         |
| <b>GAN&amp;LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603087.SH  | (26,500)                     | CNY  | 5.773703   | (159,592.78)                               | (153,003.12)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,577.51                         |
| CNE100003ZH1   | (26,500)                     | 7.355765   | 6.022369   | (159,592.78)                               | (159,592.78)   | 6,589.66                 | (706.981100)   | 1                                | (12.15)                   | (12.15)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,577.51                         |
| <b>GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002460.ZK  | (88,600)                     | CNY  | 4.601833   | (406,865.06)                               | (407,722.38)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 15,111.55                        |
| CNE100000SF6   | (85,100)                     | 7.355765   | 4.773623   | (406,865.06)                               | (422,942.96)   | 15,220.58                | (1,397.679200)                                       | 1                                | (109.03)                  | (109.03)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 15,111.57                        |
| <b>GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002219.ZK  | (198,288)                    | CNY  | 0.368419   | (71,487.38)                                | (73,052.97)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,598.03)                       |
| CNE1000009R5   | (198,288)                    | 7.355765   | 0.360523   | (71,487.38)                                | (71,487.38)  | (1,565.59)               | (2,066.787700)                                       | 1                                | (32.44)                   | (32.44)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,598.03)                       |
| <b>GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000552.ZK  | (100,843)                    | CNY  | 0.362981   | (75,988.90)                                | (36,604.05)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 179.94                                    | 0.00                                     | 1,410.10                         |
| CNE000000D40   | (202,343)                    | 7.355765   | 0.375545   | (75,988.90)                                | (37,871.08)  | 1,267.03                 | (2,179.761400)                                       | 1                                | (36.87)                   | (36.87)                   | 100.00     | 0.00             | (18.50)                                   | 0.00                                     | 1,410.10                         |
| <b>GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002340.ZK  | (457,200)                    | CNY  | 0.857831   | (399,948.98)                               | (392,200.13)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 15,382.54                        |
| CNE100000KT4   | (448,500)                    | 7.355765   | 0.891516   | (399,948.98)                               | (407,600.99)   | 15,400.85                | (597.814900)   | 1                                | (18.31)                   | (18.31)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 15,382.54                        |
| <b>GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688568.SH  | (29,124)                     | CNY  | 6.184265   | (202,957.61)                               | (180,110.53)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 22,796.51                        |
| CNE100005584   | (29,124)                     | 7.355765   | 6.968741   | (202,957.61)                               | (202,957.61)   | 22,847.08                | (1,329.999300)                                       | 1                                | (50.57)                   | (50.57)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 22,796.51                        |
| <b>GIANT MANUFACTURING COMPANY CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9921.TW  | (9,000)                      | TWD  | 4.341886   | (38,501.35)                                | (39,076.97)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (242.96)                         |
| TW0009921007   | (9,000)                      | 32.935000  | 4.314024   | (38,826.22)                                | (38,826.22)  | (250.75)                 | (252.777700)   | 1                                | 1.97                      | 7.80                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (242.96)                         |
| <b>GIGA-BYTE TECHNOLOGY CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2376.TW  | (44,000)                     | TWD  | 8.683771   | (357,701.78)                               | (382,085.93)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (16,696.39)                      |
| TW0002376001   | (44,000)                     | 32.935000  | 8.307927   | (365,548.79)                               | (365,548.79)   | (16,537.14)              | (829.545400)   | 1                                | (38.46)                   | (159.25)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (16,696.39)                      |
| <b>GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603986.SH  | (10,800)                     | CNY  | 13.532243  | (490,048.74)                               | (146,148.23)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 10,245.21                                 | 0.00                                     | 21,460.60                        |
| CNE1000030S9   | (33,600)                     | 7.355765   | 14.584784  | (490,048.74)                               | (157,515.67)   | 11,367.44                | (1,550.000000)                                       | 1                                | (152.05)                  | (152.05)                  | 100.00     | 0.00             | (197.03)                                  | 0.00                                     | 21,460.60                        |
| <b>GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300763.ZK  | (22,700)                     | CNY  | 7.652501   | (189,313.91)                               | (173,711.78)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 15,522.17                        |
| CNE100003JZ7   | (22,700)                     | 7.355765   | 8.339820   | (189,313.91)                               | (189,313.91)   | 15,602.14                | (1,953.634300)                                       | 1                                | (79.97)                   | (79.97)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 15,522.17                        |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>GLOBALWAFERS CO., LTD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6488.TWO  | (1,000)                      | TWD  | 11.689692  | (11,600.65)                                | (11,689.69)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (58.81)                          |
| TW0006488000  | (1,000)                      | 32.935000  | 11.631098  | (11,631.10)                                | (11,631.10)  | (58.59)                  | (450.000000)   | 1                                | (0.05)                    | (0.22)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (58.81)                          |
| <b>GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002074.ZK   | (44,700)                     | CNY  | 2.740707   | (129,533.36)                               | (122,509.62)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,998.01                         |
| CNE000001NY7  | (44,700)                     | 7.355765   | 2.897838   | (129,533.36)                               | (129,533.36)   | 7,023.74                 | (1,147.818700)                                       | 1                                | (25.72)                   | (25.72)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,998.01                         |
| <b>GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600323.SH   | (47,700)                     | CNY  | 3.177100   | (65,479.40)                                | (151,547.66)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,187.39                         |
| CNE000001675  | (20,300)                     | 7.355765   | 3.202162   | (65,479.40)                                | (152,743.13)   | 1,195.46                 | (876.600900)   | 1                                | (8.07)                    | (8.07)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,187.39                         |
| <b>GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000651.ZK   | (244,900)                    | CNY  | 6.256317   | (1,119,072.88)                             | (1,532,172.11)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (7,382.92)                       |
| CNE0000001D4  | (180,300)                    | 7.355765   | 6.225752   | (1,119,072.88)                             | (1,524,686.73)   | (7,485.39)               | (103.383200)   | 1                                | 102.46                    | 102.46                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (7,382.92)                       |
| <b>GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002400.ZK   | (21,600)                     | CNY  | 0.974746   | (23,568.36)                                | (21,054.51)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,502.13                         |
| CNE100000P10  | (21,600)                     | 7.355765   | 1.091128   | (23,568.36)                                | (23,568.36)  | 2,513.86                 | (2,225.000000)                                       | 1                                | (11.73)                   | (11.73)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,502.13                         |
| <b>GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300738.ZK   | (80,300)                     | CNY  | 1.640890   | (159,005.56)                               | (131,763.45)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 27,180.17                        |
| CNE1000035X8  | (80,300)                     | 7.355765   | 1.980144   | (159,005.56)                               | (159,005.56)   | 27,242.11                | (1,835.367300)                                       | 1                                | (61.94)                   | (61.94)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 27,180.17                        |
| <b>GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000690.ZK   | (10)                         | CNY  | 0.579138   | (6.12)                                     | (5.79)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 0.33                             |
| CNE000000P12  | (10)                         | 7.355765   | 0.611796   | (6.12)                                     | (6.12)   | 0.33                     | (725.000000)   | 1                                | (0.00)                    | (0.00)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 0.33                             |
| <b>GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600433.SH   | (102,800)                    | CNY  | 0.413281   | (43,073.55)                                | (42,485.32)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,019.67                         |
| CNE000001F47  | (99,500)                     | 7.355765   | 0.433083   | (43,073.55)                                | (44,520.95)  | 2,035.64                 | (1,767.512500)                                       | 1                                | (15.97)                   | (15.97)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,019.67                         |
| <b>GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688388.SH   | (27,543)                     | CNY  | 1.857047   | (55,404.20)                                | (51,148.64)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,237.45                         |
| CNE100003MD8  | (27,543)                     | 7.355765   | 2.011553   | (55,404.20)                                | (55,404.20)  | 4,255.56                 | (1,610.270300)                                       | 1                                | (18.12)                   | (18.12)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,237.45                         |
| <b>GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300607.ZK   | 0                            | CNY  | 3.994146   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | (150.37)                                  | 0.00                                     | (150.37)                         |
| CNE100002PX1  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (0.59)                                    | 0.00                                     | (150.37)                         |
| <b>GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600310.SH   | (24,500)                     | CNY  | 0.587294   | (15,256.66)                                | (14,388.71)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 861.86                           |
| CNE000001741  | (24,500)                     | 7.355765   | 0.622721   | (15,256.66)                                | (15,256.66)  | 867.95                   | (1,870.000000)                                       | 1                                | (6.09)                    | (6.09)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 861.86                           |
| <b>GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601238.SH   | (11,700)                     | CNY  | 1.140602   | (14,923.19)                                | (13,345.04)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,571.54                         |
| CNE100001NQ2  | (11,700)                     | 7.355765   | 1.275486   | (14,923.19)                                | (14,923.19)  | 1,578.14                 | (2,025.000000)                                       | 1                                | (6.60)                    | (6.60)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,571.54                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600332.SH   | (19,200)                     | CNY  | 3.769832   | (74,516.77)                                | (72,380.78)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,123.53                         |
| CNE000001733  | (19,200)                     | 7.355765   | 3.881082   | (74,516.77)                                | (74,516.77)  | 2,136.00                 | (1,035.156200)                                       | 1                                | (12.46)                   | (12.46)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,123.53                         |
| <b>GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600098.SH   | (221,900)                    | CNY  | 0.842876   | (363,841.29)                               | (187,034.25)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 3,091.84                                  | 0.00                                     | 10,587.59                        |
| CNE000000SB6  | (415,000)                    | 7.355765   | 0.876726   | (363,841.29)                               | (194,545.50)   | 7,511.25                 | (586.367400)   | 1                                | (15.50)                   | (15.50)                   | 100.00     | 0.00             | (7.59)                                    | 0.00                                     | 10,587.59                        |
| <b>GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603882.SH   | (28,867)                     | CNY  | 3.631165   | (108,526.70)                               | (104,820.85)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,665.38                         |
| CNE100002VW1  | (28,867)                     | 7.355765   | 3.759542   | (108,526.70)                               | (108,526.70)   | 3,705.84                 | (1,775.317800)                                       | 1                                | (40.47)                   | (40.47)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,665.38                         |
| <b>GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002461.ZK   | (92,700)                     | CNY  | 1.313256   | (106,697.01)                               | (121,738.80)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,064.73                         |
| CNE100000SM2  | (79,000)                     | 7.355765   | 1.346564   | (106,697.01)                               | (124,826.45)   | 3,087.65                 | (1,206.265800)                                       | 1                                | (22.92)                   | (22.92)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,068.08                         |
| <b>GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600395.SH   | (712,000)                    | CNY  | 0.690615   | (329,893.99)                               | (491,717.72)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,147.26                         |
| CNE0000017V2  | (474,600)                    | 7.355765   | 0.692462   | (329,893.99)                               | (493,033.06)   | 1,315.34                 | (2,267.235500)                                       | 1                                | (168.08)                  | (168.08)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,147.11                         |
| <b>GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603439.SH   | (36,600)                     | CNY  | 1.823060   | (64,976.02)                                | (66,723.99)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,765.86)                       |
| CNE1000040B4  | (36,600)                     | 7.355765   | 1.775301   | (64,976.02)                                | (64,976.02)  | (1,747.97)               | (1,424.180300)                                       | 1                                | (17.89)                   | (17.89)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,765.86)                       |
| <b>GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| GULF_n.BK   | 0                            | THB  | 1.621972   | (24,702.00)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 82.45                                     | 0.00                                     | 79.76                            |
| TH8319010R14  | (14,800)                     | 34.680000  | 0.000000   | (24,702.00)                                | 0.00   | 0.00                     | (825.000000)   | 1                                | (2.69)                    | (2.69)                    | 100.00     | 0.00             | (2.69)                                    | 0.00                                     | 79.76                            |
| <b>GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300520.ZK   | (6,800)                      | CNY  | 2.757021   | 0.00                                       | (18,747.74)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,256.69                         |
| CNE1000027V9  | 0                            | 7.355765   | 2.941828   | 0.00                                       | (20,004.43)  | 1,256.69                 | (2,000.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,256.69                         |
| <b>HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688676.SH   | (5,661)                      | CNY  | 5.371297   | (60,868.35)                                | (30,406.91)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 2,469.60                                  | 0.00                                     | 4,060.78                         |
| CNE1000053V5  | (10,761)                     | 7.355765   | 5.656384   | (60,868.35)                                | (32,020.79)  | 1,613.88                 | (1,775.181200)                                       | 1                                | (22.69)                   | (22.69)                   | 100.00     | 0.00             | (28.91)                                   | 0.00                                     | 4,060.78                         |
| <b>HANA MICROELECTRONICS PCL NVDR CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| HANA_n.BK   | (59,100)                     | THB  | 0.712226   | (12,857.64)                                | (42,092.56)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 61.72                            |
| TH0324010R12  | (18,100)                     | 34.680000  | 0.713373   | (12,857.64)                                | (42,160.32)  | 67.76                    | (2,125.000000)                                       | 1                                | (6.04)                    | (6.04)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 61.72                            |
| <b>HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000818.ZK   | (76,000)                     | CNY  | 2.190119   | (198,232.93)                               | (166,449.04)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 31,732.87                        |
| CNE000000T67  | (76,000)                     | 7.355765   | 2.608328   | (198,232.93)                               | (198,232.93)   | 31,783.89                | (1,359.605200)                                       | 1                                | (51.02)                   | (51.02)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 31,732.87                        |
| <b>HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688581.SH   | (1,000)                      | CNY  | 7.792527   | (8,151.37)                                 | (7,792.53)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 356.65                           |
| CNE100005ZF0  | (1,000)                      | 7.355765   | 8.151365   | (8,151.37)                                 | (8,151.36)   | 358.84                   | (1,400.000000)                                       | 1                                | (2.19)                    | (2.19)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 356.65                           |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300792.ZK   | 0                            | CNY  | 2.905204   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 1,950.77                                  | 0.00                                     | 1,950.77                         |
| CNE100003N92  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (9.39)                                    | 0.00                                     | 1,950.77                         |
| <b>HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600460.SH   | (61,800)                     | CNY  | 3.274982   | (219,596.04)                               | (202,393.90)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 17,137.57                        |
| CNE000001DN1  | (61,800)                     | 7.355765   | 3.553334   | (219,596.04)                               | (219,596.04)   | 17,202.14                | (1,491.504800)                                       | 1                                | (64.57)                   | (64.57)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 17,137.57                        |
| <b>HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300323.ZK   | (6,600)                      | CNY  | 1.116131   | 0.00                                       | (7,366.47)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 734.03                           |
| CNE100001DV3  | 0                            | 7.355765   | 1.227349   | 0.00                                       | (8,100.50)   | 734.03                   | (1,600.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 734.03                           |
| <b>HD RENEWABLE ENERGY CO., LTD. CMN</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6873.TW   | (3,000)                      | TWD  | 6.695005   | (19,090.83)                                | (20,085.02)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (931.23)                         |
| TW0006873003  | (3,000)                      | 32.935000  | 6.387195   | (19,161.58)                                | (19,161.58)  | (923.43)                 | (800.000000)   | 1                                | (1.94)                    | (7.80)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (931.23)                         |
| <b>HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600346.SH   | (127,600)                    | CNY  | 2.041936   | (267,477.80)                               | (260,551.01)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,884.65                         |
| CNE0000018V0  | (127,600)                    | 7.355765   | 2.096221   | (267,477.80)                               | (267,477.80)   | 6,926.79                 | (1,000.137100)                                       | 1                                | (42.14)                   | (42.14)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,884.65                         |
| <b>HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603223.SH   | (6,700)                      | CNY  | 1.253439   | (9,588.81)                                 | (8,398.04)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,187.53                         |
| CNE100002276  | (6,700)                      | 7.355765   | 1.431166   | (9,588.81)                                 | (9,588.81)   | 1,190.77                 | (1,651.119400)                                       | 1                                | (3.24)                    | (3.24)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,187.53                         |
| <b>HIYES INTERNATIONAL CO LTD ORD CMN</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2348.TW   | (5,000)                      | TWD  | 5.829664   | (31,285.21)                                | (29,148.32)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,472.95                         |
| TW0002348000  | (5,000)                      | 32.935000  | 6.128049   | (30,640.24)                                | (30,640.24)  | 1,491.92                 | (985.000000)   | 1                                | (4.87)                    | (18.97)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,472.95                         |
| <b>HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600398.SH   | (50,400)                     | CNY  | 1.071269   | 0.00                                       | (53,991.94)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,565.59)                       |
| CNE0000016H3  | 0                            | 7.355765   | 1.040205   | 0.00                                       | (52,426.34)  | (1,565.59)               | (1,825.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,565.59)                       |
| <b>HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603260.SH   | (138,700)                    | CNY  | 7.251455   | (1,052,367.53)                             | (1,005,776.83)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 46,202.06                        |
| CNE100002V10  | (138,700)                    | 7.355765   | 7.587365   | (1,052,367.53)                             | (1,052,367.53)   | 46,590.70                | (1,762.472900)                                       | 1                                | (388.64)                  | (388.64)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 46,202.06                        |
| <b>HSIN-LI CHEMICAL INDUSTRIAL CO CMN</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4303.TWO  | (39,000)                     | TWD  | 1.507515   | (50,762.72)                                | (58,793.08)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,587.99                         |
| TW0004303003  | (32,000)                     | 32.935000  | 1.574847   | (50,829.28)                                | (61,419.03)  | 2,625.95                 | (1,105.468700)                                       | 1                                | (9.47)                    | (37.96)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,587.99                         |
| <b>HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601226.SH   | (22,500)                     | CNY  | 1.016889   | 0.00                                       | (22,880.01)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,035.92)                       |
| CNE100001W10  | 0                            | 7.355765   | 0.926404   | 0.00                                       | (20,844.10)  | (2,035.92)               | (850.000000)   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (2,035.92)                       |
| <b>HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000988.ZK   | (7,100)                      | CNY  | 5.306042   | 0.00                                       | (37,672.90)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 77.14                                     | 0.00                                     | 3,027.23                         |
| CNE000001303  | 0                            | 7.355765   | 5.721548   | 0.00                                       | (40,622.99)  | 2,950.09                 | (800.000000)   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (0.22)                                    | 0.00                                     | 3,027.23                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300592.ZK   | (20,800)                     | CNY  | 1.702066   | (135,141.93)                               | (35,402.98)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 2,857.59                                  | 0.00                                     | 3,406.19                         |
| CNE100002MT6  | (69,300)                     | 7.355765   | 0.000000   | (135,141.93)                               | (36,001.17)  | 598.19                   | (1,753.896100)                                       | 1                                | (49.59)                   | (49.59)                   | 100.00     | 0.00             | (49.59)                                   | 0.00                                     | 3,400.70                         |
| <b>HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600054.SH   | (86,600)                     | CNY  | 1.473674   | (273,754.28)                               | (127,620.17)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (6.36)                                    | 0.00                                     | 5,909.55                         |
| CNE000000PV0  | (177,400)                    | 7.355765   | 1.543147   | (273,754.28)                               | (133,636.53)   | 6,016.36                 | (1,753.945800)                                       | 1                                | (100.45)                  | (100.45)                  | 100.00     | 0.00             | (51.75)                                   | 0.00                                     | 5,909.55                         |
| <b>HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301267.ZK   | 0                            | CNY  | 2.464733   | (12,480.64)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 281.13                                    | 0.00                                     | 276.41                           |
| CNE100005WL5  | (4,800)                      | 7.355765   | 0.000000   | (12,480.64)                                | 0.00   | 0.00                     | (1,795.312500)                                       | 1                                | (4.72)                    | (4.72)                    | 100.00     | 0.00             | (8.28)                                    | 0.00                                     | 276.41                           |
| <b>HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300027.ZK   | (33,200)                     | CNY  | 0.323556   | 0.00                                       | (10,742.05)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 652.72                           |
| CNE100000GD6  | 0                            | 7.355765   | 0.343216   | 0.00                                       | (11,394.78)  | 652.72                   | (2,000.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 652.72                           |
| <b>HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000932.ZK   | (122,600)                    | CNY  | 0.566902   | (69,983.51)                                | (69,502.22)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 458.81                           |
| CNE000001006  | (122,600)                    | 7.355765   | 0.570828   | (69,983.51)                                | (69,983.51)  | 481.29                   | (1,589.314800)                                       | 1                                | (22.48)                   | (22.48)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 458.81                           |
| <b>HUNAN VALIN WIRE &amp; CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 001208.ZK   | (13,000)                     | CNY  | 1.150118   | (16,863.73)                                | (14,951.54)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 60.24                                     | 0.00                                     | 1,222.98                         |
| CNE100004K29  | (13,600)                     | 7.355765   | 1.239980   | (16,863.73)                                | (16,119.74)  | 1,168.20                 | (1,600.000000)                                       | 1                                | (5.47)                    | (5.47)                    | 100.00     | 0.00             | (0.69)                                    | 0.00                                     | 1,222.98                         |
| <b>HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300035.ZK   | (17,800)                     | CNY  | 1.873361   | 0.00                                       | (33,345.82)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,294.75                         |
| CNE100000JU7  | 0                            | 7.355765   | 2.002279   | 0.00                                       | (35,640.57)  | 2,294.75                 | (850.000000)   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,294.75                         |
| <b>HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600570.SH   | (80)                         | CNY  | 3.420446   | (305.79)                                   | (273.64)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 32.06                            |
| CNE000001GD5  | (80)                         | 7.355765   | 3.822361   | (305.79)                                   | (305.79)   | 32.15                    | (1,525.000000)                                       | 1                                | (0.09)                    | (0.09)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 32.06                            |
| <b>HWANG CHANG GEN CONTRACTOR CO CMN</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2543.TW   | (26,670)                     | TWD  | 2.517079   | (55,509.94)                                | (67,130.50)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,974.40)                       |
| TW0002543006  | (24,670)                     | 32.935000  | 2.256649   | (55,281.87)                                | (60,184.84)  | (6,945.66)               | (900.000000)   | 1                                | (7.23)                    | (28.74)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (6,974.40)                       |
| <b>HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688041.SH   | (13,795)                     | CNY  | 18.294494  | (484,694.73)                               | (252,372.55)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 17,193.91                                 | 0.00                                     | 46,967.00                        |
| CNE100005PT2  | (23,695)                     | 7.355765   | 20.455570  | (484,694.73)                               | (282,184.59)   | 29,812.04                | (722.309500)   | 1                                | (38.95)                   | (38.95)                   | 100.00     | 0.00             | (33.29)                                   | 0.00                                     | 46,967.00                        |
| <b>I-CHIUN PRECISION IND CO LTD ORD CMN</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2486.TW   | (6,000)                      | TWD  | 3.264005   | (13,503.73)                                | (19,584.03)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 538.45                           |
| TW0002486008  | (4,000)                      | 32.935000  | 3.354054   | (13,503.73)                                | (20,124.33)  | 540.30                   | (925.000000)   | 1                                | (1.85)                    | (1.85)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 538.45                           |
| <b>IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002230.ZK   | (55,800)                     | CNY  | 6.036082   | (1,051,826.24)                             | (336,813.37)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 48,986.17                                 | 0.00                                     | 80,061.63                        |
| CNE100000B81  | (159,400)                    | 7.355765   | 6.598659   | (1,051,826.24)                             | (368,205.17)   | 31,391.80                | (1,515.746500)                                       | 1                                | (316.35)                  | (316.35)                  | 100.00     | 0.00             | (486.06)                                  | 0.00                                     | 80,061.63                        |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601398.SH  | (386,000)                    | CNY  | 0.917648   | (364,772.70)                               | (354,211.97)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 10,576.74                        |
| CNE000001P37   | (386,000)                    | 7.355765   | 0.945007   | (364,772.70)                               | (364,772.70)   | 10,560.73                | (275.000000)   | 1                                | 16.01                     | 16.01                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 10,576.74                        |
| <b>INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601166.SH  | (367,600)                    | CNY  | 2.611557   | (816,354.55)                               | (960,008.37)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 25.04                            |
| CNE000001QZ7   | (312,000)                    | 7.355765   | 2.611492   | (816,354.55)                               | (959,984.36)   | (24.01)                  | (216.690700)   | 1                                | 49.05                     | 49.05                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 23.76                            |
| <b>INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600602.SH  | (7,100)                      | CNY  | 1.805387   | 0.00                                       | (12,818.25)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,860.88                         |
| CNE0000001T0   | 0                            | 7.355765   | 2.067482   | 0.00                                       | (14,679.12)  | 1,860.88                 | (1,725.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,860.88                         |
| <b>INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600010.SH  | (998,400)                    | CNY  | 0.244706   | (272,140.96)                               | (244,314.49)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 750.81                                    | 0.00                                     | 9,976.71                         |
| CNE0000017H1   | (1,071,400)                  | 7.355765   | 0.254005   | (272,140.96)                               | (253,598.59)   | 9,284.10                 | (1,202.851400)                                       | 1                                | (58.20)                   | (58.20)                   | 100.00     | 0.00             | (11.46)                                   | 0.00                                     | 9,976.71                         |
| <b>INNOLUX CORPORATION CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3481.TW  | (183,000)                    | TWD  | 0.428116   | (78,564.65)                                | (78,345.23)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,752.25                         |
| TW0003481008   | (183,000)                    | 32.935000  | 0.437500   | (80,062.50)                                | (80,062.50)  | 1,717.27                 | (40.000000)  | 1                                | 8.76                      | 34.98                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,752.25                         |
| <b>INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000977.ZK  | 0                            | CNY  | 6.241363   | (89,268.71)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 8,000.29                                  | 0.00                                     | 7,975.69                         |
| CNE0000012M2   | (12,600)                     | 7.355765   | 0.000000   | (89,268.71)                                | 0.00   | 0.00                     | (1,425.000000)                                       | 1                                | (24.60)                   | (24.60)                   | 100.00     | 0.00             | (47.04)                                   | 0.00                                     | 7,975.69                         |
| <b>INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300677.ZK  | (46,600)                     | CNY  | 3.345675   | (160,876.20)                               | (155,908.46)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,920.07                         |
| CNE100003456   | (46,600)                     | 7.355765   | 3.452279   | (160,876.20)                               | (160,876.20)   | 4,967.74                 | (1,499.678100)                                       | 1                                | (47.67)                   | (47.67)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,920.07                         |
| <b>IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688301.SH  | (19,816)                     | CNY  | 13.407171  | (233,003.02)                               | (265,676.50)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (6,596.30)                       |
| CNE1000042V8   | (17,853)                     | 7.355765   | 13.078067  | (233,003.02)                               | (259,154.97)   | (6,521.54)               | (1,588.206400)                                       | 1                                | (74.77)                   | (74.77)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (6,596.30)                       |
| <b>ITEQ CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6213.TW  | (15,000)                     | TWD  | 2.404737   | (19,169.99)                                | (36,071.05)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (331.56)                         |
| TW0006213002   | (8,000)                      | 32.935000  | 2.382901   | (19,144.77)                                | (35,743.52)  | (327.53)                 | (781.250000)   | 1                                | (1.86)                    | (4.03)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (330.86)                         |
| <b>JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000301.ZK  | (460,100)                    | CNY  | 1.146040   | (513,159.97)                               | (527,292.95)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (11,532.67)                      |
| CNE0000012K6   | (457,700)                    | 7.355765   | 1.121274   | (513,159.97)                               | (515,898.21)   | (11,394.74)              | (1,400.639000)                                       | 1                                | (137.93)                  | (137.93)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (11,532.67)                      |
| <b>JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000936.ZK  | (8,500)                      | CNY  | 0.936680   | (9,393.29)                                 | (7,961.78)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,487.82                         |
| CNE000001063   | (8,100)                      | 7.355765   | 1.111912   | (9,037.24)                                 | (9,451.25)   | 1,489.47                 | (1,050.000000)                                       | 1                                | (1.65)                    | (1.65)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,487.82                         |
| <b>JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601028.SH  | (64,400)                     | CNY  | 1.574275   | (102,194.30)                               | (101,383.34)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (27.31)                                   | 0.00                                     | (825.44)                         |
| CNE100001914   | (65,300)                     | 7.355765   | 1.562560   | (102,194.30)                               | (100,628.84)   | (754.50)                 | (1,970.137800)                                       | 1                                | (43.64)                   | (43.64)                   | 100.00     | 0.00             | (19.52)                                   | 0.00                                     | (825.44)                         |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300294.ZK  | (9,300)                      | CNY  | 4.037649   | (38,456.31)                                | (37,550.14)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 892.90                           |
| CNE100001FF1   | (9,300)                      | 7.355765   | 4.135087   | (38,456.31)                                | (38,456.31)  | 906.17                   | (1,675.000000)                                       | 1                                | (13.27)                   | (13.27)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 892.90                           |
| <b>JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600461.SH  | (77,100)                     | CNY  | 1.301020   | (104,762.55)                               | (100,308.67)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,413.15                         |
| CNE000001HW3   | (77,100)                     | 7.355765   | 1.358788   | (104,762.55)                               | (104,762.55)   | 4,453.89                 | (1,832.684800)                                       | 1                                | (40.73)                   | (40.73)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,413.15                         |
| <b>JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002176.ZK  | (126,900)                    | CNY  | 0.969308   | (128,412.90)                               | (123,005.15)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,350.90                         |
| CNE1000007F4   | (126,900)                    | 7.355765   | 1.011922   | (128,412.90)                               | (128,412.90)   | 5,407.75                 | (2,026.713900)                                       | 1                                | (56.85)                   | (56.85)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 5,350.90                         |
| <b>JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301251.ZK  | (2,712)                      | CNY  | 4.260604   | (12,921.69)                                | (11,554.76)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,362.21                         |
| CNE1000068P5   | (2,712)                      | 7.355765   | 4.764636   | (12,921.69)                                | (12,921.69)  | 1,366.94                 | (1,750.000000)                                       | 1                                | (4.73)                    | (4.73)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,362.21                         |
| <b>JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603871.SH  | (288,200)                    | CNY  | 2.549021   | (558,881.98)                               | (734,627.87)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 27,347.46                        |
| CNE100002SQ9   | (211,500)                    | 7.355765   | 2.644516   | (558,881.98)                               | (762,149.44)   | 27,521.57                | (1,554.479900)                                       | 1                                | (174.10)                  | (174.10)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 27,347.46                        |
| <b>JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002501.ZK  | (27)                         | CNY  | 0.205281   | (11,717.45)                                | (5.54)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (319.49)                                  | 0.00                                     | (325.05)                         |
| CNE100000WP7   | (53,627)                     | 7.355765   | 0.218499   | (11,717.45)                                | (5.90)   | 0.36                     | (2,250.000000)                                       | 1                                | (5.91)                    | (5.91)                    | 100.00     | 0.00             | (5.91)                                    | 0.00                                     | (325.05)                         |
| <b>JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600189.SH  | (209,388)                    | CNY  | 0.939399   | (199,174.79)                               | (196,698.93)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (111.61)                                  | 0.00                                     | 8,639.38                         |
| CNE000000XG5   | (202,288)                    | 7.355765   | 0.981558   | (199,174.79)                               | (205,526.48)   | 8,827.55                 | (1,816.872900)                                       | 1                                | (76.56)                   | (76.56)                   | 100.00     | 0.00             | (7.04)                                    | 0.00                                     | 8,639.38                         |
| <b>JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300762.ZK  | (9,100)                      | CNY  | 2.595243   | (23,836.70)                                | (23,616.71)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,398.32                         |
| CNE100003JY0   | (8,300)                      | 7.355765   | 2.859760   | (23,836.70)                                | (26,023.81)  | 2,407.10                 | (1,758.433700)                                       | 1                                | (8.78)                    | (8.78)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,398.32                         |
| <b>KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688598.SH  | (19,478)                     | CNY  | 2.710799   | (56,018.49)                                | (52,800.94)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,191.18                         |
| CNE100004033   | (19,478)                     | 7.355765   | 2.875988   | (56,018.49)                                | (56,018.49)  | 3,217.55                 | (2,127.890400)                                       | 1                                | (26.37)                   | (26.37)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,191.18                         |
| <b>KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603355.SH  | (10,983)                     | CNY  | 3.049309   | (48,818.73)                                | (33,490.56)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 89.41                                     | 0.00                                     | 551.96                           |
| CNE1000022K3   | (15,783)                     | 7.355765   | 3.093121   | (48,818.73)                                | (33,971.75)  | 481.19                   | (1,807.023300)                                       | 1                                | (18.63)                   | (18.63)                   | 100.00     | 0.00             | (11.21)                                   | 0.00                                     | 551.96                           |
| <b>KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002625.ZK  | (2,100)                      | CNY  | 5.390330   | (31,332.71)                                | (11,319.69)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 2,897.80                                  | 0.00                                     | 5,279.98                         |
| CNE1000018P0   | (4,800)                      | 7.355765   | 6.527647   | (31,332.71)                                | (13,708.06)  | 2,388.37                 | (1,143.750000)                                       | 1                                | (6.19)                    | (6.19)                    | 100.00     | 0.00             | (10.83)                                   | 0.00                                     | 5,279.98                         |
| <b>KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688700.SH  | (3,538)                      | CNY  | 3.568630   | 0.00                                       | (12,625.81)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 985.21                           |
| CNE1000051C9   | 0                            | 7.355765   | 3.847096   | 0.00                                       | (13,611.02)  | 985.21                   | (1,700.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 985.21                           |

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Fund: ALL  
Business Date: Jan 6, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>LANDMARK OPTOELECTRONICS CORPORATION CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3081.TWO  | (2,000)                      | TWD  | 11.127979  | (22,287.85)                                | (22,255.96)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,329.36                         |
| TW0003081006  | (2,000)                      | 32.935000  | 11.798780  | (23,597.56)                                | (23,597.56)  | 1,341.60                 | (912.500000)   | 1                                | (2.81)                    | (12.24)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,329.36                         |
| <b>LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688017.SH   | (68)                         | CNY  | 13.581184  | (1,003.47)                                 | (923.52)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 79.58                            |
| CNE1000043F9  | (68)                         | 7.355765   | 14.756852  | (1,003.47)                                 | (1,003.47)   | 79.95                    | (1,750.000000)                                       | 1                                | (0.37)                    | (0.37)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 79.58                            |
| <b>LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300003.ZK   | (5,700)                      | CNY  | 1.492707   | (8,827.07)                                 | (8,508.43)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 315.23                           |
| CNE100000H44  | (5,700)                      | 7.355765   | 1.548609   | (8,827.07)                                 | (8,827.07)   | 318.64                   | (1,825.000000)                                       | 1                                | (3.41)                    | (3.41)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 315.23                           |
| <b>LESHAN GIANTSTAR FARMING &amp; HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603477.SH   | (73,400)                     | CNY  | 2.309753   | (158,527.57)                               | (169,535.87)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 7,792.39                         |
| CNE100002T63  | (65,400)                     | 7.355765   | 2.416166   | (158,527.57)                               | (177,346.59)   | 7,810.72                 | (849.197200)   | 1                                | (18.33)                   | (18.33)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 7,792.39                         |
| <b>LIUZHOU IRON &amp; STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601003.SH   | (342,690)                    | CNY  | 0.365700   | (145,524.95)                               | (125,321.58)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 574.78                                    | 0.00                                     | 3,763.72                         |
| CNE000001R68  | (386,100)                    | 7.355765   | 0.375161   | (145,524.95)                               | (128,563.80)   | 3,242.22                 | (1,750.984200)                                       | 1                                | (53.28)                   | (53.28)                   | 100.00     | 0.00             | (14.53)                                   | 0.00                                     | 3,763.72                         |
| <b>LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300729.ZK   | (103,505)                    | CNY  | 2.046014   | (197,570.21)                               | (211,772.70)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 12,352.02                        |
| CNE1000035N9  | (91,105)                     | 7.355765   | 2.166089   | (197,570.21)                               | (224,201.00)   | 12,428.29                | (1,822.718200)                                       | 1                                | (76.27)                   | (76.27)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 12,351.91                        |
| <b>LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600491.SH   | (76,700)                     | CNY  | 0.469020   | (25,537.05)                                | (35,973.82)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,685.51                         |
| CNE000001HQ5  | (50,000)                     | 7.355765   | 0.504173   | (25,537.05)                                | (38,670.09)  | 2,696.26                 | (1,949.050000)                                       | 1                                | (10.75)                   | (10.75)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,685.51                         |
| <b>LONGKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000523.ZK   | (146,900)                    | CNY  | 0.387451   | (61,185.76)                                | (56,916.58)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,255.73                         |
| CNE0000005T1  | (146,900)                    | 7.355765   | 0.416513   | (61,185.76)                                | (61,185.76)  | 4,269.18                 | (1,224.012900)                                       | 1                                | (13.44)                   | (13.44)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,255.73                         |
| <b>LOTUS PHARMACEUTICAL CO., LTD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1795.TW   | (36,000)                     | TWD  | 8.167603   | (292,117.03)                               | (294,033.70)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,697.64                         |
| TW0001795003  | (36,000)                     | 32.935000  | 8.216463   | (295,792.67)                               | (295,792.67)   | 1,758.97                 | (621.527700)   | 1                                | (14.86)                   | (61.33)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,697.64                         |
| <b>LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300850.ZK   | (90,340)                     | CNY  | 2.428028   | (197,397.18)                               | (219,348.01)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 244.04                                    | 0.00                                     | 15,407.63                        |
| CNE100004116  | (75,640)                     | 7.355765   | 2.596925   | (197,397.18)                               | (234,606.21)   | 15,258.20                | (2,158.480900)                                       | 1                                | (94.61)                   | (94.61)                   | 100.00     | 0.00             | (15.72)                                   | 0.00                                     | 15,407.49                        |
| <b>LUXNET CORPORATION CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4979.TWO  | (4,000)                      | TWD  | 6.011842   | (23,262.19)                                | (24,047.37)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,141.79)                       |
| TW0004979000  | (4,000)                      | 32.935000  | 5.731707   | (22,926.83)                                | (22,926.83)  | (1,120.54)               | (1,262.500000)                                       | 1                                | (5.40)                    | (21.25)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,141.79)                       |
| <b>MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688062.SH   | (1)                          | CNY  | 2.535426   | (2.76)                                     | (2.54)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 0.22                             |
| CNE100005RD2  | (1)                          | 7.355765   | 2.758545   | (2.76)                                     | (2.76)   | 0.22                     | (275.000000)   | 1                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 0.22                             |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002881.ZK  | (26,100)                     | CNY  | 3.854120   | (77,736.35)                                | (100,592.53)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,547.23                         |
| CNE100002Q41   | (19,000)                     | 7.355765   | 4.105851   | (77,736.35)                                | (107,162.70)   | 6,570.17                 | (1,495.526300)                                       | 1                                | (22.94)                   | (22.94)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,547.23                         |
| <b>MERIDA INDUSTRY CO LTD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 9914.TW  | (10,000)                     | TWD  | 4.675877   | (45,976.31)                                | (46,758.77)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (711.53)                         |
| TW0009914002   | (10,000)                     | 32.935000  | 4.603659   | (46,036.59)                                | (46,036.59)  | (722.18)                 | (225.000000)   | 1                                | 2.66                      | 10.64                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (711.53)                         |
| <b>MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300432.ZK  | (19,700)                     | CNY  | 1.991635   | 0.00                                       | (39,235.21)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 803.44                           |
| CNE100001YV9   | 0                            | 7.355765   | 2.032419   | 0.00                                       | (40,038.65)  | 803.44                   | (1,725.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 803.44                           |
| <b>MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603713.SH  | (2,600)                      | CNY  | 6.688631   | 0.00                                       | (17,390.44)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 448.02                           |
| CNE1000036C0   | 0                            | 7.355765   | 6.860948   | 0.00                                       | (17,838.46)  | 448.02                   | (1,725.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 448.02                           |
| <b>MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| MINT_n_BK  | (348,000)                    | THB  | 0.742503   | (171,801.41)                               | (258,391.00)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,717.94                         |
| TH0128010R17   | (223,800)                    | 34.680000  | 0.761619   | (171,466.91)                               | (265,043.53)   | 6,652.53                 | (50.000000)  | 1                                | 18.24                     | 65.41                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,717.94                         |
| <b>MIRLE AUTOMATION CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2464.TW  | (32,000)                     | TWD  | 2.483680   | (79,700.38)                                | (79,477.76)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,230.43                         |
| TW0002464005   | (32,000)                     | 32.935000  | 2.554878   | (81,756.10)                                | (81,756.10)  | 2,278.34                 | (966.406200)   | 1                                | (11.56)                   | (47.90)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,230.43                         |
| <b>MUANGTHAI CAPITAL PCL NVDR</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| MTC_n_BK   | (288,100)                    | THB  | 1.333622   | (389,777.03)                               | (384,216.41)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 22,116.24                        |
| TH6068010R19   | (285,100)                    | 34.680000  | 1.413665   | (403,214.27)                               | (407,276.79)   | 23,060.38                | (2,570.720700)                                       | 1                                | (229.84)                  | (944.14)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 22,116.18                        |
| <b>NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000737.ZK  | (137,500)                    | CNY  | 1.196341   | (140,390.86)                               | (164,496.83)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (18,073.10)                      |
| CNE000000PR8   | (131,800)                    | 7.355765   | 1.065356   | (140,390.86)                               | (146,486.42)   | (18,010.40)              | (2,040.800400)                                       | 1                                | (62.70)                   | (62.70)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (18,073.10)                      |
| <b>NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300618.ZK  | (2,300)                      | CNY  | 4.418303   | (10,606.88)                                | (10,162.10)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 440.93                           |
| CNE100002PM4   | (2,300)                      | 7.355765   | 4.611687   | (10,606.88)                                | (10,606.88)  | 444.78                   | (1,740.217300)                                       | 1                                | (3.85)                    | (3.85)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 440.93                           |
| <b>NANYA TECHNOLOGY CORPORATION ORD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2408.TW  | (385,000)                    | TWD  | 0.838014   | (333,503.17)                               | (322,635.49)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 20,692.29                        |
| TW0002408002   | (385,000)                    | 32.935000  | 0.891768   | (343,330.68)                               | (343,330.68)   | 20,695.19                | (443.766200)   | 1                                | 0.18                      | (2.90)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 20,692.29                        |
| <b>NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688126.SH  | (58,319)                     | CNY  | 2.585727   | (148,600.03)                               | (150,797.01)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,010.35)                       |
| CNE1000040F5   | (57,819)                     | 7.355765   | 2.569653   | (148,600.03)                               | (149,859.61)   | (937.41)                 | (2,200.059600)                                       | 1                                | (72.94)                   | (72.94)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,010.35)                       |
| <b>NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300077.ZK  | (4,000)                      | CNY  | 2.860342   | (13,022.52)                                | (11,441.37)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,574.40                         |
| CNE100000NT8   | (4,000)                      | 7.355765   | 3.255630   | (13,022.52)                                | (13,022.52)  | 1,581.15                 | (2,300.000000)                                       | 1                                | (6.75)                    | (6.75)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,574.40                         |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002405.ZK  | (155,300)                    | CNY  | 1.190903   | (204,445.31)                               | (184,947.18)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 19,400.88                        |
| CNE100000P69   | (155,300)                    | 7.355765   | 1.316454   | (204,445.31)                               | (204,445.31)   | 19,498.13                | (2,145.396000)                                       | 1                                | (97.25)                   | (97.25)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 19,400.88                        |
| <b>NGERN TID LOR PCL NVDR CMN SERIES NVDR</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TIDLOR_nBK   | (809,000)                    | THB  | 0.470012   | (309,087.69)                               | (380,239.33)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 12,437.54                        |
| THA271010R18   | (625,400)                    | 34.680000  | 0.495496   | (312,700.67)                               | (400,856.16)   | 20,616.83                | (1,298.668800)                                       | 1                                | (73.89)                   | (280.57)                  | 100.00     | (7,898.72)       | 0.00                                      | 0.00                                     | 12,465.00                        |
| <b>NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603997.SH  | 0                            | CNY  | 1.487269   | (5,941.80)                                 | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 50.30                                     | 0.00                                     | 48.57                            |
| CNE100001V94   | (3,800)                      | 7.355765   | 0.000000   | (5,941.80)                                 | 0.00   | 0.00                     | (1,478.947300)                                       | 1                                | (1.73)                    | (1.73)                    | 100.00     | 0.00             | (1.73)                                    | 0.00                                     | 48.57                            |
| <b>NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688005.SH  | (98,271)                     | CNY  | 4.049885   | (423,402.57)                               | (397,986.22)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 25,282.02                        |
| CNE100003MS6   | (98,271)                     | 7.355765   | 4.308520   | (423,402.57)                               | (423,402.57)   | 25,416.35                | (1,575.151800)                                       | 1                                | (134.33)                  | (134.33)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 25,282.02                        |
| <b>NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600884.SH  | (47,200)                     | CNY  | 0.992419   | (48,020.52)                                | (46,842.17)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,161.59                         |
| CNE000000JJB   | (47,200)                     | 7.355765   | 1.017384   | (48,020.52)                                | (48,020.52)  | 1,178.35                 | (1,689.512700)                                       | 1                                | (16.76)                   | (16.76)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,161.59                         |
| <b>NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600989.SH  | (312,400)                    | CNY  | 2.264890   | (153,849.80)                               | (707,551.70)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,237.51                         |
| CNE100003LF5   | (66,900)                     | 7.355765   | 2.275259   | (153,849.80)                               | (710,791.00)   | 3,239.30                 | (475.000000)   | 1                                | (1.79)                    | (1.79)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,237.51                         |
| <b>ONESS BIOTECH CO., LTD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4743.TWO   | (20,000)                     | TWD  | 2.662821   | (52,431.26)                                | (53,256.41)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (38.88)                          |
| TW0004743000   | (20,000)                     | 32.935000  | 2.661585   | (53,231.70)                                | (53,231.70)  | (24.71)                  | (675.000000)   | 1                                | (3.43)                    | (14.16)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (38.88)                          |
| <b>PANGANG GROUP VANADIUM TITANIUM &amp; RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000629.ZK  | (53,500)                     | CNY  | 0.373856   | (21,041.44)                                | (20,001.32)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,031.79                         |
| CNE0000007H2   | (53,500)                     | 7.355765   | 0.393298   | (21,041.44)                                | (21,041.44)  | 1,040.12                 | (1,858.317700)                                       | 1                                | (8.33)                    | (8.33)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,031.79                         |
| <b>PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601857.SH  | (165,600)                    | CNY  | 1.211295   | (242,218.82)                               | (200,590.42)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 282.71                                    | 0.00                                     | 1,879.65                         |
| CNE1000007Q1   | (198,400)                    | 7.355765   | 1.220861   | (242,218.82)                               | (202,174.58)   | 1,584.16                 | (243.119900)   | 1                                | 12.78                     | 12.78                     | 100.00     | 0.00             | 2.11                                      | 0.00                                     | 1,879.65                         |
| <b>PHARMA ESSENTIA CORPORATION CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6446.TW  | (18,000)                     | TWD  | 20.555640  | (329,933.32)                               | (370,001.52)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (32,441.17)                      |
| TW0006446008   | (18,000)                     | 32.935000  | 18.750000  | (337,500.00)                               | (337,500.00)   | (32,501.52)              | (273.611100)   | 1                                | 15.52                     | 60.35                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (32,441.17)                      |
| <b>PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300725.ZK  | (11,300)                     | CNY  | 4.242931   | (51,849.72)                                | (47,945.12)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,879.32                         |
| CNE1000035K5   | (11,300)                     | 7.355765   | 4.588471   | (51,849.72)                                | (51,849.72)  | 3,904.61                 | (2,188.938000)                                       | 1                                | (25.29)                   | (25.29)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,879.32                         |
| <b>PHISON ELECTRONICS CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 8299.TWO   | (17,000)                     | TWD  | 15.758312  | (273,300.25)                               | (267,891.30)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8,935.77                         |
| TW0008299009   | (17,000)                     | 32.935000  | 16.280488  | (276,768.30)                               | (276,768.30)   | 8,876.99                 | (242.647000)   | 1                                | 14.87                     | 58.77                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 8,935.77                         |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000001.ZK  | (12,700)                     | CNY  | 1.555243   | (20,291.69)                                | (19,751.58)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 542.13                           |
| CNE000000040   | (12,700)                     | 7.355765   | 1.597771   | (20,291.69)                                | (20,291.69)  | 540.11                   | (75.000000)  | 1                                | 2.02                      | 2.02                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 542.13                           |
| <b>PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601666.SH  | (301,600)                    | CNY  | 1.291504   | (423,777.38)                               | (389,517.61)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 168.01                                    | 0.00                                     | 23,281.77                        |
| CNE000001PH7   | (309,700)                    | 7.355765   | 1.368348   | (423,777.38)                               | (412,693.76)   | 23,176.15                | (962.964100)   | 1                                | (62.39)                   | (62.39)                   | 100.00     | 0.00             | (1.63)                                    | 0.00                                     | 23,281.77                        |
| <b>PIOTECH INC. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688072.SH  | (6,283)                      | CNY  | 19.815750  | (131,851.45)                               | (124,502.36)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 7,300.86                         |
| CNE100005998   | (6,283)                      | 7.355765   | 20.985429  | (131,851.45)                               | (131,851.45)   | 7,349.09                 | (1,750.000000)                                       | 1                                | (48.24)                   | (48.24)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 7,300.86                         |
| <b>POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600155.SH  | (72,600)                     | CNY  | 0.924445   | (73,366.37)                                | (67,114.71)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,238.07                         |
| CNE000000X53   | (72,600)                     | 7.355765   | 1.010556   | (73,366.37)                                | (73,366.37)  | 6,251.66                 | (1,100.000000)                                       | 1                                | (13.59)                   | (13.59)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,238.07                         |
| <b>POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND</b>         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601689.SH  | (1,159,700)                  | CNY  | 0.698772   | (828,988.10)                               | (810,365.48)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 53,296.94                        |
| CNE1000017G1   | (1,111,800)                  | 7.355765   | 0.744916   | (828,988.10)                               | (863,879.00)   | 53,513.53                | (1,373.574300)                                       | 1                                | (216.59)                  | (216.59)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 53,296.94                        |
| <b>POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6770.TW  | (367,000)                    | TWD  | 0.481251   | (180,696.10)                               | (176,619.10)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 30.51                                     | 0.00                                     | 1,344.43                         |
| TW0006770001   | (378,000)                    | 32.935000  | 0.484756   | (183,237.77)                               | (177,905.45)   | 1,286.35                 | (298.677200)   | 1                                | 7.05                      | 27.56                     | 100.00     | 0.00             | 0.80                                      | 0.00                                     | 1,344.43                         |
| <b>PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR</b>                                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| PTTGC_n.BK   | (35,200)                     | THB  | 0.706459   | 0.00                                       | (24,867.36)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,025.20                         |
| TH1074010R12   | 0                            | 34.680000  | 0.735584   | 0.00                                       | (25,892.56)  | 1,025.20                 | (475.000000)   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,025.20                         |
| <b>PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688063.SH  | (79)                         | CNY  | 5.202722   | (432.07)                                   | (411.02)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 20.90                            |
| CNE100005D68   | (79)                         | 7.355765   | 5.469294   | (432.07)                                   | (432.07)   | 21.06                    | (1,775.000000)                                       | 1                                | (0.16)                    | (0.16)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 20.90                            |
| <b>QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300183.ZK  | (5,400)                      | CNY  | 2.036498   | (14,269.33)                                | (10,997.09)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,266.72                         |
| CNE1000010C5   | (5,400)                      | 7.355765   | 2.642468   | (14,269.33)                                | (14,269.33)  | 3,272.24                 | (1,825.000000)                                       | 1                                | (5.52)                    | (5.52)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,266.72                         |
| <b>QINGDAO GAOCHE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688556.SH  | (4,002)                      | CNY  | 1.434249   | (12,827.83)                                | (5,739.87)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 491.00                                    | 0.00                                     | 453.01                           |
| CNE1000044B6   | (8,402)                      | 7.355765   | 0.000000   | (12,827.83)                                | (5,708.26)   | (31.60)                  | (2,223.405100)                                       | 1                                | (6.38)                    | (6.38)                    | 100.00     | 0.00             | (6.38)                                    | 0.00                                     | 453.01                           |
| <b>QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300779.ZK  | (1,400)                      | CNY  | 11.947092  | 0.00                                       | (16,725.93)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,796.54                         |
| CNE100003QG2   | 0                            | 7.355765   | 13.230338  | 0.00                                       | (18,522.47)  | 1,796.54                 | (1,725.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,796.54                         |
| <b>QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688677.SH  | (88)                         | CNY  | 5.030068   | 0.00                                       | (442.65)   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 70.60                                     | 0.00                                     | 79.64                            |
| CNE100005410   | 0                            | 7.355765   | 5.132818   | 0.00                                       | (451.69)   | 9.04                     | (2,250.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (1.81)                                    | 0.00                                     | 79.64                            |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688027.SH  | (600)                        | CNY  | 34.393432  | (24,446.72)                                | (20,636.06)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,799.51                         |
| CNE100004231   | (600)                        | 7.355765   | 40.744534  | (24,446.72)                                | (24,446.72)  | 3,810.66                 | (2,075.000000)                                       | 1                                | (11.15)                   | (11.15)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,799.51                         |
| <b>QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603236.SH  | (2,900)                      | CNY  | 9.040528   | (14,019.42)                                | (26,217.53)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 997.64                           |
| CNE100003N01   | (1,500)                      | 7.355765   | 9.386277   | (14,019.42)                                | (27,220.20)  | 1,002.67                 | (1,725.000000)                                       | 1                                | (5.03)                    | (5.03)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 997.64                           |
| <b>RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300442.ZK  | (42,667)                     | CNY  | 6.409938   | (363,302.04)                               | (273,492.84)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 5,056.16                                  | 0.00                                     | 34,217.25                        |
| CNE100001Z58   | (51,200)                     | 7.355765   | 7.095743   | (363,302.04)                               | (302,754.07)   | 29,261.23                | (1,425.292900)                                       | 1                                | (100.14)                  | (100.14)                  | 100.00     | 0.00             | (45.64)                                   | 0.00                                     | 34,215.31                        |
| <b>REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688331.SH  | (19,729)                     | CNY  | 3.735845   | (58,507.81)                                | (73,704.49)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,173.56                         |
| CNE100005B03   | (14,229)                     | 7.355765   | 4.049416   | (58,507.81)                                | (79,890.92)  | 6,186.43                 | (1,224.673200)                                       | 1                                | (12.87)                   | (12.87)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,173.56                         |
| <b>RICHWAVE TECHNOLOGY CORP CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 4968.TW  | (10,000)                     | TWD  | 5.996660   | (61,809.21)                                | (59,966.60)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,954.12                         |
| TW0004968003   | (10,000)                     | 32.935000  | 6.493902   | (64,939.02)                                | (64,939.02)  | 4,972.42                 | (695.000000)   | 1                                | (4.12)                    | (18.30)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,954.12                         |
| <b>RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600259.SH  | 0                            | CNY  | 4.013179   | (5,316.89)                                 | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 39.64                                     | 0.00                                     | 37.14                            |
| CNE0000012R1   | (1,400)                      | 7.355765   | 0.000000   | (5,316.89)                                 | 0.00   | 0.00                     | (2,125.000000)                                       | 1                                | (2.50)                    | (2.50)                    | 100.00     | 0.00             | (2.50)                                    | 0.00                                     | 37.14                            |
| <b>ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300757.ZK  | (6,000)                      | CNY  | 21.751646  | (169,235.39)                               | (130,509.88)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 53,708.65                        |
| CNE100003JTO   | (5,500)                      | 7.355765   | 30.713425  | (169,235.39)                               | (184,280.55)   | 53,770.67                | (1,752.272700)                                       | 1                                | (62.02)                   | (62.02)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 53,708.65                        |
| <b>RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002493.ZK  | (324,000)                    | CNY  | 1.208576   | (400,426.09)                               | (391,578.58)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8,751.39                         |
| CNE100000W60   | (324,000)                    | 7.355765   | 1.235883   | (400,426.09)                               | (400,426.09)   | 8,847.51                 | (1,297.168200)                                       | 1                                | (96.12)                   | (96.12)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 8,751.39                         |
| <b>ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002617.ZK  | 0                            | CNY  | 0.912210   | (26,326.36)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 1,797.56                                  | 0.00                                     | 1,791.40                         |
| CNE1000016Y6   | (25,200)                     | 7.355765   | 0.000000   | (26,326.36)                                | 0.00   | 0.00                     | (1,275.000000)                                       | 1                                | (6.16)                    | (6.16)                    | 100.00     | 0.00             | (12.65)                                   | 0.00                                     | 1,791.40                         |
| <b>RUENTEX INDUSTRIES LIMITED CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2915.TW  | (5,000)                      | TWD  | 2.155761   | (10,838.38)                                | (10,778.81)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 59.52                            |
| TW0002915006   | (5,000)                      | 32.935000  | 2.167676   | (10,838.38)                                | (10,838.38)  | 59.57                    | (450.000000)   | 1                                | (0.05)                    | (0.05)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 59.52                            |
| <b>RUN LONG CONSTRUCTION CO LTD ORD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1808.TW  | (800)                        | TWD  | 1.137088   | (915.87)                                   | (909.67)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2.48                             |
| TW0001808004   | (800)                        | 32.935000  | 1.140244   | (912.20)                                   | (912.20)   | 2.52                     | (475.000000)   | 1                                | (0.01)                    | (0.04)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2.48                             |
| <b>RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002929.ZK  | (17,900)                     | CNY  | 4.043087   | (82,182.53)                                | (72,371.26)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 9,786.22                         |
| CNE1000033M6   | (17,900)                     | 7.355765   | 4.591203   | (82,182.53)                                | (82,182.53)  | 9,811.27                 | (1,530.307200)                                       | 1                                | (25.05)                   | (25.05)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 9,786.22                         |

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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600104.SH   | (46,600)                     | CNY  | 2.429387   | (203,270.93)                               | (113,209.44)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 20,349.98                                 | 0.00                                     | 35,064.36                        |
| CNE00000TY6   | (71,700)                     | 7.355765   | 2.746409   | (203,270.93)                               | (127,982.65)   | 14,773.22                | (1,475.000000)                                       | 1                                | (58.84)                   | (58.84)                   | 100.00     | 0.00             | (121.55)                                  | 0.00                                     | 35,064.36                        |
| <b>SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688289.SH   | 0                            | CNY  | 2.974538   | (231,730.49)                               | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 9,768.65                                  | 0.00                                     | 9,780.10                         |
| CNE1000043J1  | (74,753)                     | 7.355765   | 0.000000   | (231,730.49)                               | 0.00   | 0.00                     | (255.028200)   | 1                                | 11.46                     | 11.46                     | 100.00     | 0.00             | 36.70                                     | 0.00                                     | 9,780.10                         |
| <b>SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002291.ZK   | (3)                          | CNY  | 0.772183   | (2.59)                                     | (2.32)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 0.27                             |
| CNE100000FS6  | (3)                          | 7.355765   | 0.861704   | (2.59)                                     | (2.59)   | 0.27                     | (1,475.000000)                                       | 1                                | (0.00)                    | (0.00)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 0.27                             |
| <b>SCB X PCL NVDR CMN SERIES NVDR</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SCB_n.BK  | (29,900)                     | THB  | 3.402537   | (127,966.08)                               | (101,735.87)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 293.81                                    | 0.00                                     | 2,141.87                         |
| THA790010R17  | (37,400)                     | 34.680000  | 3.462502   | (129,497.57)                               | (103,528.81)   | 1,792.94                 | (50.000000)  | 1                                | 13.80                     | 55.13                     | 100.00     | 0.00             | 11.06                                     | 0.00                                     | 2,141.87                         |
| <b>SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SCGP_n.BK   | (90,400)                     | THB  | 0.533449   | 0.00                                       | (48,223.76)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,076.75                         |
| TH0098010R12  | 0                            | 34.680000  | 0.556422   | 0.00                                       | (50,300.51)  | 2,076.75                 | (4,000.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,076.75                         |
| <b>SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600248.SH   | (64)                         | CNY  | 0.585935   | (39.15)                                    | (37.50)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1.64                             |
| CNE000001329  | (64)                         | 7.355765   | 0.611796   | (39.15)                                    | (39.15)  | 1.66                     | (1,400.000000)                                       | 1                                | (0.01)                    | (0.01)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1.64                             |
| <b>SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601015.SH   | (35,200)                     | CNY  | 0.435033   | (14,778.16)                                | (15,313.16)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 702.20                           |
| CNE100001VV5  | (32,400)                     | 7.355765   | 0.455131   | (14,778.16)                                | (16,020.60)  | 707.44                   | (1,709.799300)                                       | 1                                | (5.24)                    | (5.24)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 702.20                           |
| <b>SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300821.ZK   | (14,700)                     | CNY  | 1.010092   | (15,577.85)                                | (14,848.35)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 728.13                           |
| CNE100003SH6  | (14,700)                     | 7.355765   | 1.059718   | (15,577.85)                                | (15,577.85)  | 729.50                   | (750.000000)   | 1                                | (1.37)                    | (1.37)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 728.13                           |
| <b>SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600547.SH   | (56,541)                     | CNY  | 3.268185   | 0.00                                       | (184,786.44)   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (154.68)                         |
| CNE000001FR7  | 0                            | 7.355765   | 3.265449   | 0.00                                       | (184,631.76)   | (154.68)                 | (1,275.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (154.68)                         |
| <b>SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600350.SH   | (17,900)                     | CNY  | 1.336367   | (25,128.99)                                | (23,920.97)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,207.89                         |
| CNE0000019Y2  | (17,900)                     | 7.355765   | 1.403854   | (25,128.99)                                | (25,128.99)  | 1,208.02                 | (451.675900)   | 1                                | (0.13)                    | (0.13)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,207.27                         |
| <b>SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688087.SH   | (17,976)                     | CNY  | 3.962878   | (40,050.74)                                | (71,236.70)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,713.16                         |
| CNE100004PB3  | (9,676)                      | 7.355765   | 4.058951   | (40,050.74)                                | (72,963.70)  | 1,727.01                 | (1,677.759400)                                       | 1                                | (13.85)                   | (13.85)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,713.16                         |
| <b>SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603026.SH   | (17,400)                     | CNY  | 4.444133   | (22,464.39)                                | (77,327.92)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,396.36                         |
| CNE100001ZW4  | (4,700)                      | 7.355765   | 4.697245   | (22,464.39)                                | (81,732.06)  | 4,404.14                 | (1,679.255300)                                       | 1                                | (7.78)                    | (7.78)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,396.38                         |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 6, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301035.ZK   | (2,400)                      | CNY  | 6.199219   | (9,314.60)                                 | (14,878.13)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 853.87                           |
| CNE100004NC6  | (1,400)                      | 7.355765   | 6.556582   | (9,314.60)                                 | (15,735.80)  | 857.67                   | (1,900.000000)                                       | 1                                | (3.80)                    | (3.80)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 853.87                           |
| <b>SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600732.SH   | (21,500)                     | CNY  | 1.382589   | (32,355.54)                                | (29,725.66)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,613.55                         |
| CNE000000LN6  | (21,500)                     | 7.355765   | 1.504909   | (32,355.54)                                | (32,355.54)  | 2,629.88                 | (2,250.000000)                                       | 1                                | (16.33)                   | (16.33)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,613.55                         |
| <b>SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688212.SH   | (12,275)                     | CNY  | 5.475977   | (45,405.31)                                | (67,217.62)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (234.48)                         |
| CNE100004ZJ5  | (8,275)                      | 7.355765   | 5.458302   | (45,405.31)                                | (67,000.66)  | (216.96)                 | (1,822.205400)                                       | 1                                | (17.52)                   | (17.52)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (234.48)                         |
| <b>SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002568.ZK   | (108,400)                    | CNY  | 3.389178   | (467,808.75)                               | (367,386.94)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 3,725.55                                  | 0.00                                     | 51,001.97                        |
| CNE1000011K6  | (122,300)                    | 7.355765   | 3.825092   | (467,808.75)                               | (414,639.97)   | 47,253.03                | (253.066200)   | 1                                | 23.38                     | 23.38                     | 100.00     | 0.00             | 6.08                                      | 0.00                                     | 51,001.97                        |
| <b>SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688660.SH   | (91)                         | CNY  | 1.216733   | 0.00                                       | (110.72)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (135.61)                                  | 0.00                                     | (142.60)                         |
| CNE1000051Y3  | 0                            | 7.355765   | 1.139865   | 0.00                                       | (103.73)   | (6.99)                   | (2,250.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (1.21)                                    | 0.00                                     | (142.60)                         |
| <b>SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601595.SH   | (7,800)                      | CNY  | 3.130878   | 0.00                                       | (24,420.85)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 780.50                           |
| CNE100002G92  | 0                            | 7.355765   | 3.230942   | 0.00                                       | (25,201.35)  | 780.50                   | (1,775.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 780.50                           |
| <b>SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND</b>                     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600605.SH   | (5,800)                      | CNY  | 4.714669   | (21,560.43)                                | (27,345.08)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 54.58                            |
| CNE000000370  | (4,500)                      | 7.355765   | 4.725703   | (21,317.96)                                | (27,409.08)  | 64.00                    | (2,000.000000)                                       | 1                                | (9.41)                    | (9.41)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 54.58                            |
| <b>SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600639.SH   | 0                            | CNY  | 1.479112   | (14,703.59)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 411.73                                    | 0.00                                     | 408.48                           |
| CNE000000404  | (9,700)                      | 7.355765   | 0.000000   | (14,703.59)                                | 0.00   | 0.00                     | (1,228.865900)                                       | 1                                | (3.25)                    | (3.25)                    | 100.00     | 0.00             | (6.40)                                    | 0.00                                     | 408.48                           |
| <b>SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688180.SH   | (91,800)                     | CNY  | 3.629806   | (260,509.65)                               | (333,216.19)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8,103.51                         |
| CNE1000041Z1  | (69,800)                     | 7.355765   | 3.719166   | (260,509.65)                               | (341,419.47)   | 8,203.28                 | (1,811.604500)                                       | 1                                | (99.76)                   | (99.76)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 8,103.51                         |
| <b>SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600848.SH   | (22,100)                     | CNY  | 1.362197   | (30,481.93)                                | (30,104.55)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 369.35                           |
| CNE000000C74  | (22,100)                     | 7.355765   | 1.379273   | (30,481.93)                                | (30,481.93)  | 377.38                   | (1,381.334800)                                       | 1                                | (8.03)                    | (8.03)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 369.35                           |
| <b>SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600000.SH   | (1,046,800)                  | CNY  | 1.379870   | (1,013,162.90)                             | (1,444,447.99)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 16,824.05                        |
| CNE0000011B7  | (721,000)                    | 7.355765   | 1.395828   | (1,013,162.90)                             | (1,461,153.00)   | 16,705.00                | (10.000000)  | 1                                | 119.05                    | 119.05                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 16,824.05                        |
| <b>SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600284.SH   | (161,190)                    | CNY  | 0.814327   | (138,017.65)                               | (131,261.41)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,703.21                         |
| CNE000001GY1  | (161,190)                    | 7.355765   | 0.856242   | (138,017.65)                               | (138,017.65)   | 6,756.24                 | (1,816.086600)                                       | 1                                | (53.03)                   | (53.03)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,703.21                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603659.SH   | (52,900)                     | CNY  | 1.984838   | (118,194.66)                               | (104,997.92)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 263.24                                    | 0.00                                     | 10,198.74                        |
| CNE100002TX3  | (54,400)                     | 7.355765   | 2.172696   | (118,194.66)                               | (114,935.62)   | 9,937.70                 | (500.000000)   | 1                                | (2.20)                    | (2.20)                    | 100.00     | 0.00             | (0.13)                                    | 0.00                                     | 10,198.74                        |
| <b>SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600662.SH   | (83,500)                     | CNY  | 0.645752   | (57,812.73)                                | (53,920.29)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,877.93                         |
| CNE0000002W2  | (83,500)                     | 7.355765   | 0.692368   | (57,812.73)                                | (57,812.73)  | 3,892.44                 | (1,336.017900)                                       | 1                                | (14.50)                   | (14.50)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,877.93                         |
| <b>SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300129.ZK   | (11,300)                     | CNY  | 0.936680   | (10,879.19)                                | (10,584.49)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 289.13                           |
| CNE100000VK0  | (11,300)                     | 7.355765   | 0.962760   | (10,879.19)                                | (10,879.19)  | 294.70                   | (2,275.000000)                                       | 1                                | (5.57)                    | (5.57)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 289.13                           |
| <b>SHANGHAI TONGJI SCIENCE &amp; TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600846.SH   | 0                            | CNY  | 1.120210   | (14,094.15)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 134.17                                    | 0.00                                     | 129.01                           |
| CNE000000CL9  | (11,973)                     | 7.355765   | 0.000000   | (14,094.15)                                | 0.00   | 0.00                     | (1,750.000000)                                       | 1                                | (5.16)                    | (5.16)                    | 100.00     | 0.00             | (10.27)                                   | 0.00                                     | 129.01                           |
| <b>SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600820.SH   | (1,070,700)                  | CNY  | 0.914929   | (1,051,296.77)                             | (979,614.09)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 71,666.34                        |
| CNE000000B83  | (1,070,700)                  | 7.355765   | 0.981878   | (1,051,296.77)                             | (1,051,296.77)   | 71,682.69                | (489.002500)   | 1                                | (16.35)                   | (16.35)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 71,666.34                        |
| <b>SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688271.SH   | (21,969)                     | CNY  | 16.964925  | (118,913.74)                               | (372,702.43)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,957.33                         |
| CNE100005PN5  | (6,889)                      | 7.355765   | 17.282504  | (118,913.74)                               | (379,679.32)   | 6,976.89                 | (1,025.000000)                                       | 1                                | (19.55)                   | (19.55)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,957.33                         |
| <b>SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600655.SH   | (72,900)                     | CNY  | 0.832000   | (64,012.83)                                | (60,652.83)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,336.41                         |
| CNE000000594  | (72,900)                     | 7.355765   | 0.878091   | (64,012.83)                                | (64,012.83)  | 3,360.00                 | (1,759.876500)                                       | 1                                | (23.59)                   | (23.59)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,336.41                         |
| <b>SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601515.SH   | (73,300)                     | CNY  | 0.482615   | (39,839.65)                                | (35,375.65)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,461.04                         |
| CNE100001C06  | (73,300)                     | 7.355765   | 0.543515   | (39,839.65)                                | (39,839.65)  | 4,464.00                 | (700.000000)   | 1                                | (2.95)                    | (2.95)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,461.04                         |
| <b>SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600740.SH   | (318,767)                    | CNY  | 0.528837   | (108,069.20)                               | (168,575.75)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,949.40                         |
| CNE000000LD7  | (196,367)                    | 7.355765   | 0.541341   | (108,069.20)                               | (172,561.60)   | 3,985.85                 | (1,647.209900)                                       | 1                                | (36.45)                   | (36.45)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,949.40                         |
| <b>SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002957.ZK   | (6,100)                      | CNY  | 1.950851   | (14,998.56)                                | (11,900.19)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 165.37                                    | 0.00                                     | 1,330.08                         |
| CNE100003LR0  | (7,000)                      | 7.355765   | 2.142652   | (14,998.56)                                | (13,070.18)  | 1,169.99                 | (1,700.000000)                                       | 1                                | (5.28)                    | (5.28)                    | 100.00     | 0.00             | (1.93)                                    | 0.00                                     | 1,330.08                         |
| <b>SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300769.ZK   | 0                            | CNY  | 4.256525   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 7,366.30                                  | 0.00                                     | 7,366.30                         |
| CNE1000003K95   | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (33.25)                                   | 0.00                                     | 7,366.30                         |
| <b>SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601139.SH   | (268,137)                    | CNY  | 0.914929   | (258,517.59)                               | (245,326.22)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 13,189.20                        |
| CNE100000JM1  | (268,137)                    | 7.355765   | 0.964125   | (258,517.59)                               | (258,517.59)   | 13,191.37                | (463.194900)   | 1                                | (2.17)                    | (2.17)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 13,189.20                        |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603160.SH  | (15,100)                     | CNY  | 9.988084   | (166,079.99)                               | (150,820.07)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 15,241.50                        |
| CNE100002G84   | (15,100)                     | 7.355765   | 10.998675  | (166,079.99)                               | (166,079.99)   | 15,259.92                | (832.284700)   | 1                                | (18.42)                   | (18.42)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 15,241.50                        |
| <b>SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002356.ZK  | (15,200)                     | CNY  | 0.424157   | 0.00                                       | (6,447.19)   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 280.91                           |
| CNE100000LD6   | 0                            | 7.355765   | 0.442638   | 0.00                                       | (6,728.10)   | 280.91                   | (2,250.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 280.91                           |
| <b>SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688559.SH  | (14,238)                     | CNY  | 4.275558   | (66,886.15)                                | (60,875.40)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 5,980.12                         |
| CNE100004330   | (14,238)                     | 7.355765   | 4.697721   | (66,886.15)                                | (66,886.15)  | 6,010.76                 | (2,082.014600)                                       | 1                                | (30.64)                   | (30.64)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 5,980.12                         |
| <b>SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002243.ZK  | (43,300)                     | CNY  | 1.022327   | (44,247.62)                                | (44,266.78)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,348.41                         |
| CNE100000BR7   | (40,200)                     | 7.355765   | 1.099983   | (44,247.62)                                | (47,629.28)  | 3,362.51                 | (1,579.788500)                                       | 1                                | (14.10)                   | (14.10)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,348.41                         |
| <b>SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301308.ZK  | (17,000)                     | CNY  | 10.699091  | (199,653.13)                               | (181,884.55)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 17,667.78                        |
| CNE100005K10   | (17,000)                     | 7.355765   | 11.744302  | (199,653.13)                               | (199,653.13)   | 17,768.58                | (2,250.588200)                                       | 1                                | (100.80)                  | (100.80)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 17,667.78                        |
| <b>SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301325.ZK  | (2,200)                      | CNY  | 7.101913   | (35,521.32)                                | (15,624.21)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (534.95)                                  | 0.00                                     | (333.36)                         |
| CNE100006202   | (4,800)                      | 7.355765   | 7.199228   | (35,521.32)                                | (15,838.30)  | 214.09                   | (1,700.000000)                                       | 1                                | (12.50)                   | (12.50)                   | 100.00     | 0.00             | (25.51)                                   | 0.00                                     | (333.36)                         |
| <b>SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002851.ZK  | 0                            | CNY  | 8.053547   | (63,787.40)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (781.67)                                  | 0.00                                     | (801.07)                         |
| CNE100002JV8   | (7,600)                      | 7.355765   | 0.000000   | (63,787.40)                                | 0.00   | 0.00                     | (1,527.631500)                                       | 1                                | (19.40)                   | (19.40)                   | 100.00     | 0.00             | (49.70)                                   | 0.00                                     | (801.07)                         |
| <b>SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000025.ZK  | (76,600)                     | CNY  | 2.147975   | (165,590.25)                               | (164,534.89)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 420.97                                    | 0.00                                     | 8,680.73                         |
| CNE0000008N8   | (73,400)                     | 7.355765   | 2.256691   | (165,590.25)                               | (172,862.53)   | 8,327.64                 | (1,908.719300)                                       | 1                                | (67.88)                   | (67.88)                   | 100.00     | 0.00             | (9.73)                                    | 0.00                                     | 8,680.73                         |
| <b>SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000060.ZK  | (267,200)                    | CNY  | 0.633517   | (171,134.65)                               | (169,275.66)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,829.32                         |
| CNE000000FS7   | (267,200)                    | 7.355765   | 0.640474   | (171,134.65)                               | (171,134.65)   | 1,858.99                 | (1,057.232400)                                       | 1                                | (29.67)                   | (29.67)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,829.32                         |
| <b>SHIN ZU SHING CO., LTD. CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3376.TW  | (4,000)                      | TWD  | 6.118111   | (24,601.89)                                | (24,472.45)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,134.84                         |
| TW0003376000   | (4,000)                      | 32.935000  | 6.402439   | (25,609.76)                                | (25,609.76)  | 1,137.31                 | (525.000000)   | 1                                | (0.51)                    | (2.47)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,134.84                         |
| <b>SIAM CEMENT PCL NVDR CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SCC_n.BK   | (14,800)                     | THB  | 4.656863   | (72,221.09)                                | (68,921.57)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,289.82                         |
| TH0003010R12   | (14,700)                     | 34.680000  | 4.944783   | (72,700.11)                                | (73,182.79)  | 4,261.23                 | (50.000000)  | 1                                | 7.74                      | 28.60                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,289.82                         |
| <b>SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601107.SH  | (118,000)                    | CNY  | 0.679739   | (84,277.61)                                | (80,209.20)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,048.90                         |
| CNE100000F38   | (118,000)                    | 7.355765   | 0.714217   | (84,277.61)                                | (84,277.61)  | 4,068.41                 | (1,266.165200)                                       | 1                                | (19.50)                   | (19.50)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,048.90                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603327.SH  | (10,000)                     | CNY  | 1.568838   | (17,573.29)                                | (15,688.38)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 58.12                                     | 0.00                                     | 941.77                           |
| CNE100003LC2   | (10,600)                     | 7.355765   | 1.657858   | (17,573.29)                                | (16,578.58)  | 890.20                   | (1,775.000000)                                       | 1                                | (6.55)                    | (6.55)                    | 100.00     | 0.00             | (1.07)                                    | 0.00                                     | 941.77                           |
| <b>SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603077.SH  | (1,866,367)                  | CNY  | 0.267817   | (519,943.72)                               | (499,845.09)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 19,895.93                        |
| CNE100001JM9   | (1,866,367)                  | 7.355765   | 0.278586   | (519,943.72)                               | (519,943.72)   | 20,098.63                | (1,836.495900)                                       | 1                                | (202.71)                  | (202.71)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 19,895.93                        |
| <b>SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600039.SH  | (121,300)                    | CNY  | 0.984262   | (120,592.70)                               | (119,390.98)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,166.31                         |
| CNE000001DQ4   | (121,300)                    | 7.355765   | 0.994169   | (120,592.70)                               | (120,592.70)   | 1,201.72                 | (1,490.169000)                                       | 1                                | (35.41)                   | (35.41)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,166.31                         |
| <b>SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300827.ZK  | (14,900)                     | CNY  | 5.942278   | (70,741.66)                                | (88,539.94)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (73.55)                          |
| CNE100003SY1   | (11,800)                     | 7.355765   | 5.939469   | (70,741.66)                                | (88,498.09)  | (41.85)                  | (2,046.186400)                                       | 1                                | (31.70)                   | (31.70)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (73.55)                          |
| <b>SINOCCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688520.SH  | (77,061)                     | CNY  | 4.782643   | (341,505.14)                               | (368,555.27)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 11,502.19                        |
| CNE100003ZL3   | (69,024)                     | 7.355765   | 4.933546   | (341,505.14)                               | (380,184.03)   | 11,628.75                | (1,767.178400)                                       | 1                                | (126.56)                  | (126.56)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 11,502.34                        |
| <b>SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002738.ZK  | (41,398)                     | CNY  | 4.826147   | (200,694.98)                               | (199,792.82)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 830.78                           |
| CNE100001WV3   | (41,398)                     | 7.355765   | 4.847939   | (200,694.98)                               | (200,694.98)   | 902.16                   | (1,713.527200)                                       | 1                                | (71.39)                   | (71.39)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 830.78                           |
| <b>SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688361.SH  | (700)                        | CNY  | 10.875823  | (8,369.18)                                 | (7,613.08)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 754.03                           |
| CNE100005ZD5   | (700)                        | 7.355765   | 11.955973  | (8,369.18)                                 | (8,369.18)   | 756.10                   | (1,325.000000)                                       | 1                                | (2.07)                    | (2.07)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 754.03                           |
| <b>SOLAR APPLIED MATLS TECH CORP CMN</b>                                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1785.TWO   | (12,000)                     | TWD  | 1.864278   | (22,368.07)                                | (22,371.34)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (3.37)                           |
| TW0001785004   | (12,000)                     | 32.935000  | 1.864006   | (22,368.07)                                | (22,368.07)  | (3.27)                   | (450.000000)   | 1                                | (0.11)                    | (0.11)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (3.37)                           |
| <b>SOLOMON TECHNOLOGY CORPORATION CMN</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2359.TW  | (10,000)                     | TWD  | 4.873235   | (50,086.78)                                | (48,732.35)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,438.37                         |
| TW0002359007   | (10,000)                     | 32.935000  | 5.121951   | (51,219.51)                                | (51,219.51)  | 2,487.16                 | (1,297.500000)                                       | 1                                | (11.89)                   | (48.79)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,438.37                         |
| <b>SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN</b>                            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| STA_n.BK   | 0                            | THB  | 0.519031   | (103,437.28)                               | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 5,590.45                                  | 0.00                                     | 5,349.46                         |
| TH0254010R11   | (197,600)                    | 34.680000  | 0.000000   | (105,394.50)                               | 0.00   | 0.00                     | (1,410.412400)                                       | 1                                | (27.85)                   | (240.99)                  | 100.00     | 0.00             | (241.57)                                  | 0.00                                     | 5,349.46                         |
| <b>SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| SAWAD_n.BK   | 0                            | THB  | 1.146194   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 3,606.97                                  | 0.00                                     | 3,327.24                         |
| TH5456010R17   | 0                            | 34.680000  | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 1                                | 0.00                      | (279.73)                  | 100.00     | 0.00             | (279.73)                                  | 0.00                                     | 3,327.24                         |
| <b>STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300143.ZK  | (24,400)                     | CNY  | 1.197700   | (23,368.43)                                | (29,223.88)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,210.05                         |
| CNE100000XF6   | (18,600)                     | 7.355765   | 1.247678   | (23,368.43)                                | (30,443.33)  | 1,219.45                 | (1,881.182700)                                       | 1                                | (9.40)                    | (9.40)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,210.05                         |

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

# Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND</b>                       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603290.SH  | (60)                         | CNY  | 11.305418  | (735.96)                                   | (678.33)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 57.26                            |
| CNE100003RN6   | (60)                         | 7.355765   | 12.265967  | (735.96)                                   | (735.96)   | 57.63                    | (2,250.000000)                                       | 1                                | (0.37)                    | (0.37)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 57.26                            |
| <b>SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603612.SH  | (53,300)                     | CNY  | 1.905988   | 0.00                                       | (101,589.16)   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (747.44)                         |
| CNE100002R73   | 0                            | 7.355765   | 1.891965   | 0.00                                       | (100,841.72)   | (747.44)                 | (1,000.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (747.44)                         |
| <b>SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002572.ZK  | 0                            | CNY  | 2.209152   | (219,363.06)                               | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 11,321.63                                 | 0.00                                     | 11,221.16                        |
| CNE100001203   | (93,500)                     | 7.355765   | 0.000000   | (219,363.06)                               | 0.00   | 0.00                     | (2,081.898300)                                       | 1                                | (100.47)                  | (100.47)                  | 100.00     | 0.00             | (279.15)                                  | 0.00                                     | 11,221.16                        |
| <b>SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300128.ZK  | (21,800)                     | CNY  | 0.696053   | 0.00                                       | (15,173.95)  |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 474.25                           |
| CNE100000VF0   | 0                            | 7.355765   | 0.717807   | 0.00                                       | (15,648.20)  | 474.25                   | (2,250.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 474.25                           |
| <b>SUZHOU NOVONSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688052.SH  | (66)                         | CNY  | 16.089421  | (1,174.40)                                 | (1,061.90)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 112.16                           |
| CNE100005972   | (66)                         | 7.355765   | 17.793983  | (1,174.40)                                 | (1,174.40)   | 112.50                   | (1,475.000000)                                       | 1                                | (0.34)                    | (0.34)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 112.16                           |
| <b>SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 301030.ZK  | (26,155)                     | CNY  | 3.105048   | (86,222.52)                                | (81,212.52)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 4,969.31                         |
| CNE100004N83   | (26,155)                     | 7.355765   | 3.296598   | (86,222.52)                                | (86,222.52)  | 5,010.00                 | (2,132.125700)                                       | 1                                | (40.70)                   | (40.70)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 4,969.31                         |
| <b>SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688698.SH  | (1,500)                      | CNY  | 5.480055   | (9,013.07)                                 | (8,220.08)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 789.69                           |
| CNE100006BK9   | (1,500)                      | 7.355765   | 6.008713   | (9,013.07)                                 | (9,013.07)   | 792.99                   | (1,750.000000)                                       | 1                                | (3.30)                    | (3.30)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 789.69                           |
| <b>SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688266.SH  | (87,259)                     | CNY  | 8.243874   | (687,922.72)                               | (719,352.20)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 22,335.79                        |
| CNE100003RP1   | (80,845)                     | 7.355765   | 8.502693   | (687,922.72)                               | (741,936.52)   | 22,584.32                | (1,733.597900)                                       | 1                                | (248.53)                  | (248.53)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 22,335.79                        |
| <b>SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300740.ZK  | 0                            | CNY  | 1.632733   | (21,122.54)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 918.07                                    | 0.00                                     | 907.99                           |
| CNE1000035Z3   | (11,700)                     | 7.355765   | 0.000000   | (21,122.54)                                | 0.00   | 0.00                     | (2,150.000000)                                       | 1                                | (10.07)                   | (10.07)                   | 100.00     | 0.00             | (21.20)                                   | 0.00                                     | 907.99                           |
| <b>TAIWAN CEMENT CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1101.TW  | (388,000)                    | TWD  | 0.967056   | (373,315.36)                               | (375,217.85)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (110.56)                         |
| TW0001101004   | (388,000)                    | 32.935000  | 0.966463   | (374,987.64)                               | (374,987.64)   | (230.21)                 | (146.005100)   | 1                                | 29.96                     | 119.65                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (110.56)                         |
| <b>TATUNG CO LTD CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 2371.TW  | (62,000)                     | TWD  | 1.428571   | (88,158.79)                                | (88,571.43)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,984.84                         |
| TW0002371002   | (62,000)                     | 32.935000  | 1.460366   | (90,542.69)                                | (90,542.69)  | 1,971.26                 | (300.000000)   | 1                                | 3.54                      | 13.58                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,984.84                         |
| <b>TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600089.SH  | (195,100)                    | CNY  | 1.664001   | (339,434.00)                               | (324,646.59)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 14,669.10                        |
| CNE000000RB8   | (195,100)                    | 7.355765   | 1.739795   | (339,434.00)                               | (339,434.00)   | 14,787.42                | (1,687.916400)                                       | 1                                | (118.32)                  | (118.32)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 14,660.88                        |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000100.ZK  | (451,010)                    | CNY  | 0.664785   | (421,423.09)                               | (299,824.55)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 37.55                                     | 0.00                                     | 9,991.55                         |
| CNE000001GL8   | (613,510)                    | 7.355765   | 0.686905   | (421,423.09)                               | (309,801.02)   | 9,976.48                 | (624.996300)   | 1                                | (22.48)                   | (22.48)                   | 100.00     | 0.00             | (5.95)                                    | 0.00                                     | 9,991.55                         |
| <b>TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000829.ZK  | (18,600)                     | CNY  | 1.445125   | (33,477.82)                                | (26,879.33)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,585.23                         |
| CNE000000TM1   | (18,600)                     | 7.355765   | 1.799883   | (33,477.82)                                | (33,477.82)  | 6,598.50                 | (1,859.543000)                                       | 1                                | (13.27)                   | (13.27)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,585.23                         |
| <b>THAI OIL PUBLIC COMPANY LIMITED NVDR CMN</b>                              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| TOP_n.BK   | (407,100)                    | THB  | 0.742503   | (333,346.91)                               | (302,272.92)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 36,397.32                        |
| TH0796010R11   | (407,100)                    | 34.680000  | 0.832451   | (338,890.91)                               | (338,890.91)   | 36,617.99                | (1,024.459500)                                       | 1                                | (54.10)                   | (220.67)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 36,397.32                        |
| <b>THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300783.ZK  | (5,200)                      | CNY  | 4.744578   | (12,587.57)                                | (24,671.81)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,304.62                         |
| CNE100003LT6   | (2,500)                      | 7.355765   | 4.996067   | (12,587.57)                                | (25,979.55)  | 1,307.74                 | (1,325.000000)                                       | 1                                | (3.12)                    | (3.12)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,304.62                         |
| <b>TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000927.ZK  | (198,300)                    | CNY  | 0.345307   | (77,972.98)                                | (68,474.46)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 111.97                                    | 0.00                                     | 2,856.09                         |
| CNE000000ZV9   | (217,100)                    | 7.355765   | 0.359157   | (77,972.98)                                | (71,220.83)  | 2,746.38                 | (536.941500)   | 1                                | (2.25)                    | (2.25)                    | 100.00     | 0.00             | (0.23)                                    | 0.00                                     | 2,856.09                         |
| <b>TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000762.ZK  | (16,800)                     | CNY  | 2.763819   | (40,224.23)                                | (46,432.15)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,719.21                         |
| CNE000000S27   | (13,700)                     | 7.355765   | 2.926537   | (40,224.23)                                | (49,165.82)  | 2,733.66                 | (1,726.277300)                                       | 1                                | (14.45)                   | (14.45)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,718.16                         |
| <b>TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600867.SH  | (34,700)                     | CNY  | 1.060393   | (38,193.84)                                | (36,795.63)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,383.85                         |
| CNE000000H87   | (34,700)                     | 7.355765   | 1.100687   | (38,193.84)                                | (38,193.84)  | 1,398.21                 | (1,786.239100)                                       | 1                                | (14.36)                   | (14.36)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,383.85                         |
| <b>TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601233.SH  | (484,200)                    | CNY  | 1.642249   | (471,825.83)                               | (795,177.12)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (8,683.96)                       |
| CNE1000012X7   | (292,800)                    | 7.355765   | 1.624635   | (471,825.83)                               | (786,648.45)   | (8,528.67)               | (1,617.887600)                                       | 1                                | (155.29)                  | (155.29)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (8,683.96)                       |
| <b>TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 605108.SH  | 0                            | CNY  | 2.947348   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 978.36                                    | 0.00                                     | 978.36                           |
| CNE1000041X6   | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (4.24)                                    | 0.00                                     | 978.36                           |
| <b>TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000727.ZK  | (194,285)                    | CNY  | 0.346667   | (73,758.55)                                | (67,352.17)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,382.01                         |
| CNE0000002J9   | (194,285)                    | 7.355765   | 0.379641   | (73,758.55)                                | (73,758.55)  | 6,406.38                 | (1,622.586600)                                       | 1                                | (24.37)                   | (24.37)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,382.01                         |
| <b>UNIMICRON TECHNOLOGY CORP CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3037.TW  | (26,000)                     | TWD  | 4.599970   | 0.00                                       | (119,599.21)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,322.28)                       |
| TW0003037008   | 0                            | 32.935000  | 4.510651   | 0.00                                       | (117,276.93)   | (2,322.28)               | (150.000000)   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (2,322.28)                       |
| <b>VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688153.SH  | (52)                         | CNY  | 4.242931   | (237.61)                                   | (220.63)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 16.85                            |
| CNE1000059G3   | (52)                         | 7.355765   | 4.569353   | (237.61)                                   | (237.61)   | 16.97                    | (2,350.000000)                                       | 1                                | (0.13)                    | (0.13)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 16.85                            |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300755.ZK   | 0                            | CNY  | 2.092236   | 0.00                                       | 0.00   |                          | 0.000000   | ACT/360                          |                           |                           |            |                  | 123.45                                    | 0.00                                     | 123.45                           |
| CNE100003JR4  | 0                            | 7.355765   | 0.000000   | 0.00                                       | 0.00   | 0.00                     | 0.000000   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (0.59)                                    | 0.00                                     | 123.45                           |
| <b>VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND</b>                                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002439.ZK   | (406,300)                    | CNY  | 1.968524   | (877,772.55)                               | (799,811.30)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 77,754.71                        |
| CNE100000QJ2  | (406,300)                    | 7.355765   | 2.160405   | (877,772.55)                               | (877,772.55)   | 77,961.25                | (1,280.057800)                                       | 1                                | (206.53)                  | (206.53)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 77,754.71                        |
| <b>VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688521.SH   | (32,566)                     | CNY  | 6.104056   | (229,590.22)                               | (198,784.68)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 34,219.01                        |
| CNE100004413  | (32,066)                     | 7.355765   | 7.157448   | (229,590.22)                               | (233,089.44)   | 34,304.76                | (1,777.628100)                                       | 1                                | (85.75)                   | (85.75)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 34,219.01                        |
| <b>VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000681.ZK   | (2,400)                      | CNY  | 2.693126   | (42,648.21)                                | (6,463.50)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | (1,351.95)                                | 0.00                                     | (1,005.86)                       |
| CNE000000BW8  | (15,000)                     | 7.355765   | 2.843214   | (42,648.21)                                | (6,823.71)   | 360.21                   | (1,625.000000)                                       | 1                                | (14.12)                   | (14.12)                   | 100.00     | 0.00             | (11.86)                                   | 0.00                                     | (1,005.86)                       |
| <b>WALSIN LIHWA CORPORATION CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 1605.TW   | (189,000)                    | TWD  | 0.708972   | (137,536.24)                               | (133,995.75)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,576.98                         |
| TW0001605004  | (189,000)                    | 32.935000  | 0.722561   | (136,564.03)                               | (136,564.03)   | 2,568.28                 | (375.000000)   | 1                                | 2.10                      | 8.70                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,576.98                         |
| <b>WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002739.ZK   | (72,303)                     | CNY  | 1.536210   | (36,312.06)                                | (111,072.59)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,870.87                         |
| CNE100001WWW1   | (21,903)                     | 7.355765   | 1.631433   | (36,312.06)                                | (117,957.51)   | 6,884.91                 | (1,824.979400)                                       | 1                                | (14.04)                   | (14.04)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,870.87                         |
| <b>WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600309.SH   | (40,100)                     | CNY  | 9.551692   | (557,338.15)                               | (383,022.84)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 2,608.71                                  | 0.00                                     | 10,291.12                        |
| CNE0000016J9  | (57,200)                     | 7.355765   | 9.743674   | (557,338.15)                               | (390,721.33)   | 7,698.49                 | (536.844400)   | 1                                | (16.08)                   | (16.08)                   | 100.00     | 0.00             | (5.79)                                    | 0.00                                     | 10,291.12                        |
| <b>WHA CORPORATION PUBLIC COMPANY LIMITED NVDR</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| WHA_n.BK  | (139,700)                    | THB  | 0.152826   | (20,751.28)                                | (21,349.77)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,054.89                         |
| TH3871010R19  | (130,200)                    | 34.680000  | 0.160551   | (20,917.77)                                | (22,429.02)  | 1,079.25                 | (2,050.000000)                                       | 1                                | (9.30)                    | (24.36)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,054.89                         |
| <b>WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300888.ZK   | (1,100)                      | CNY  | 5.368578   | (6,321.17)                                 | (5,905.44)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 413.86                           |
| CNE1000047Z8  | (1,100)                      | 7.355765   | 5.746514   | (6,321.17)                                 | (6,321.17)   | 415.73                   | (1,500.000000)                                       | 1                                | (1.87)                    | (1.87)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 413.86                           |
| <b>WISTRON NEWEB CORPORATION CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6285.TW   | (40,000)                     | TWD  | 4.023076   | (164,418.60)                               | (160,923.03)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 6,770.34                         |
| TW00006285000   | (40,000)                     | 32.935000  | 4.192073   | (167,682.92)                               | (167,682.92)   | 6,759.89                 | (378.750000)   | 1                                | 2.87                      | 10.45                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 6,770.34                         |
| <b>WIWYNN CORPORATION CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 6669.TW   | (2,000)                      | TWD  | 81.979657  | (155,284.23)                               | (163,959.31)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (4,166.01)                       |
| TW00006669005   | (2,000)                      | 32.935000  | 79.878049  | (159,756.10)                               | (159,756.10)   | (4,203.22)               | (225.000000)   | 1                                | 9.51                      | 37.20                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (4,166.01)                       |
| <b>WPG HOLDINGS LIMITED CMN</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3702.TW   | (11,000)                     | TWD  | 2.167906   | 0.00                                       | (23,846.97)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 292.32                           |
| TW0003702007  | 0                            | 32.935000  | 2.194481   | 0.00                                       | (24,139.30)  | 292.32                   | (100.000000)   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 292.32                           |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>WT MICROELECTRONICS CO LTD CMN</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 3036.TW  | (7,000)                      | TWD  | 3.431000   | (20,460.98)                                | (24,017.00)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (504.00)                         |
| TW0003036000   | (6,000)                      | 32.935000  | 3.359368   | (20,121.95)                                | (23,515.58)  | (501.43)                 | (545.833300)   | 1                                | (0.68)                    | (2.57)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (504.00)                         |
| <b>WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603220.SH  | (8,772)                      | CNY  | 2.699923   | (27,516.19)                                | (23,683.73)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 3,820.74                         |
| CNE100003F35   | (8,772)                      | 7.355765   | 3.136821   | (27,516.19)                                | (27,516.19)  | 3,832.47                 | (1,967.020000)                                       | 1                                | (11.73)                   | (11.73)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 3,820.74                         |
| <b>WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000501.ZK  | (12,300)                     | CNY  | 1.212654   | (17,569.75)                                | (14,915.65)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,646.70                         |
| CNE000000024   | (12,300)                     | 7.355765   | 1.428435   | (17,569.75)                                | (17,569.75)  | 2,654.10                 | (1,950.000000)                                       | 1                                | (7.40)                    | (7.40)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,646.70                         |
| <b>WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600133.SH  | (2,400)                      | CNY  | 1.215373   | 0.00                                       | (2,916.90)   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 20.20                                     | 0.00                                     | 32.61                            |
| CNE000000V71   | 0                            | 7.355765   | 1.220544   | 0.00                                       | (2,929.31)   | 12.41                    | (2,050.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | (0.11)                                    | 0.00                                     | 32.61                            |
| <b>WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002414.ZK  | (36,600)                     | CNY  | 0.931242   | (41,600.77)                                | (34,083.47)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 362.24                                    | 0.00                                     | 3,409.84                         |
| CNE100000RK8   | (41,000)                     | 7.355765   | 1.014653   | (41,600.77)                                | (37,136.30)  | 3,052.83                 | (885.060900)   | 1                                | (5.22)                    | (5.22)                    | 100.00     | 0.00             | (1.55)                                    | 0.00                                     | 3,409.84                         |
| <b>WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300567.ZK  | (10,800)                     | CNY  | 7.712318   | (140,494.62)                               | (83,293.04)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 5,093.56                                  | 0.00                                     | 16,583.73                        |
| CNE100002DN8   | (16,000)                     | 7.355765   | 8.780914   | (140,494.62)                               | (94,833.87)  | 11,540.84                | (1,731.250000)                                       | 1                                | (50.67)                   | (50.67)                   | 100.00     | 0.00             | (44.31)                                   | 0.00                                     | 16,583.73                        |
| <b>WUXI HUAGUANG ENVIRONMENT &amp; ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600475.SH  | (101,600)                    | CNY  | 1.220811   | (159,708.52)                               | (124,034.41)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 592.63                                    | 0.00                                     | 868.61                           |
| CNE000001FD7   | (129,800)                    | 7.355765   | 1.224050   | (159,708.52)                               | (124,363.48)   | 329.06                   | (1,629.545400)                                       | 1                                | (53.08)                   | (53.08)                   | 100.00     | 0.00             | (29.45)                                   | 0.00                                     | 868.61                           |
| <b>WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300450.ZK  | (65,100)                     | CNY  | 2.505518   | (230,199.77)                               | (163,109.21)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 3,924.60                                  | 0.00                                     | 18,729.82                        |
| CNE100001ZF9   | (84,200)                     | 7.355765   | 2.733964   | (230,199.77)                               | (177,981.06)   | 14,871.85                | (1,475.000000)                                       | 1                                | (66.63)                   | (66.63)                   | 100.00     | 0.00             | (39.98)                                   | 0.00                                     | 18,729.82                        |
| <b>XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000425.ZK  | (1,490,900)                  | CNY  | 1.030484   | 0.00                                       | (1,536,348.97)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 30,028.60                        |
| CNE000000FH0   | 0                            | 7.355765   | 1.050626   | 0.00                                       | (1,566,377.58)   | 30,028.60                | (525.000000)   | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 30,028.60                        |
| <b>XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688333.SH  | (12,556)                     | CNY  | 5.447428   | (14,538.49)                                | (68,397.91)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 989.52                           |
| CNE100003N19   | (2,700)                      | 7.355765   | 5.526644   | (14,538.49)                                | (69,392.55)  | 994.64                   | (1,700.000000)                                       | 1                                | (5.12)                    | (5.12)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 989.52                           |
| <b>XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300775.ZK  | (47,600)                     | CNY  | 3.057466   | (162,053.34)                               | (145,535.37)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 16,455.45                        |
| CNE100003QF4   | (47,600)                     | 7.355765   | 3.404482   | (162,053.34)                               | (162,053.34)   | 16,517.97                | (1,821.848700)                                       | 1                                | (62.52)                   | (62.52)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 16,455.44                        |
| <b>XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002335.ZK  | (16,070)                     | CNY  | 3.754878   | (58,727.03)                                | (60,340.89)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,913.88                         |
| CNE100000K31   | (14,870)                     | 7.355765   | 3.937066   | (58,727.03)                                | (63,268.65)  | 2,927.76                 | (1,283.776000)                                       | 1                                | (13.88)                   | (13.88)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,913.88                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000905.ZK   | (31,100)                     | CNY  | 0.972027   | (18,968.95)                                | (30,230.03)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (45.55)                          |
| CNE000000YL3  | (19,400)                     | 7.355765   | 0.970785   | (18,968.95)                                | (30,191.42)  | (38.61)                  | (1,750.000000)                                       | 1                                | (6.94)                    | (6.94)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (45.55)                          |
| <b>XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND</b>                 |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000516.ZK   | (59,964)                     | CNY  | 0.674301   | (36,314.76)                                | (40,433.79)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,352.97                         |
| CNE000000016  | (50,364)                     | 7.355765   | 0.713510   | (36,314.76)                                | (42,784.90)  | 2,351.12                 | (249.056800)   | 1                                | 1.86                      | 1.86                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,352.97                         |
| <b>XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603733.SH   | (113,700)                    | CNY  | 2.694485   | (261,442.38)                               | (306,362.97)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 14,898.25                        |
| CNE1000031H0  | (92,800)                     | 7.355765   | 2.825890   | (261,442.38)                               | (321,303.66)   | 14,940.70                | (1,017.483800)                                       | 1                                | (42.45)                   | (42.45)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 14,898.39                        |
| <b>XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>                      |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000697.ZK   | (55,500)                     | CNY  | 1.156916   | (66,079.98)                                | (64,208.82)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,662.15                         |
| CNE000000800  | (54,800)                     | 7.355765   | 1.205291   | (66,079.98)                                | (66,893.66)  | 2,684.84                 | (1,668.978100)                                       | 1                                | (22.69)                   | (22.69)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,662.15                         |
| <b>XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603225.SH   | (296,700)                    | CNY  | 1.581073   | (346,848.25)                               | (469,104.30)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (13,797.70)                      |
| CNE100002RH0  | (228,200)                    | 7.355765   | 1.534726   | (346,848.25)                               | (455,353.25)   | (13,751.05)              | (917.199800)   | 1                                | (46.65)                   | (46.65)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (13,797.70)                      |
| <b>XINJIANG BAYI IRON &amp; STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600581.SH   | (67,600)                     | CNY  | 0.395608   | (27,208.94)                                | (26,743.11)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,537.95                         |
| CNE000001C85  | (64,900)                     | 7.355765   | 0.418508   | (27,208.94)                                | (28,291.12)  | 1,548.01                 | (1,764.791900)                                       | 1                                | (10.07)                   | (10.07)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,537.95                         |
| <b>XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000778.ZK   | (46,109)                     | CNY  | 0.498928   | (24,179.42)                                | (23,005.09)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,164.98                         |
| CNE000000QG9  | (46,109)                     | 7.355765   | 0.524397   | (24,179.42)                                | (24,179.42)  | 1,174.33                 | (1,825.000000)                                       | 1                                | (9.35)                    | (9.35)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,164.98                         |
| <b>YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603638.SH   | (32,400)                     | CNY  | 2.192838   | (79,113.84)                                | (71,047.95)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 127.11                                    | 0.00                                     | 3,784.72                         |
| CNE100002Z65  | (34,300)                     | 7.355765   | 2.306526   | (79,113.84)                                | (74,731.44)  | 3,683.50                 | (1,610.860000)                                       | 1                                | (25.88)                   | (25.88)                   | 100.00     | 0.00             | (2.80)                                    | 0.00                                     | 3,784.72                         |
| <b>YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002353.ZK   | (50,735)                     | CNY  | 4.860134   | (242,139.58)                               | (246,578.87)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 9,343.35                         |
| CNE100000L55  | (47,935)                     | 7.355765   | 5.045620   | (242,139.58)                               | (255,989.55)   | 9,410.68                 | (1,434.014800)                                       | 1                                | (67.33)                   | (67.33)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 9,343.35                         |
| <b>YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>       |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002254.ZK   | (138,985)                    | CNY  | 1.212654   | (493,703.33)                               | (168,540.76)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 10,916.01                                 | 0.00                                     | 20,615.97                        |
| CNE100000C56  | (384,600)                    | 7.355765   | 1.283680   | (493,703.33)                               | (178,412.26)   | 9,871.51                 | (1,683.957300)                                       | 1                                | (171.56)                  | (171.56)                  | 100.00     | 0.00             | (171.80)                                  | 0.00                                     | 20,615.97                        |
| <b>YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601933.SH   | 0                            | CNY  | 0.810249   | (17,056.28)                                | 0.00   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 369.10                                    | 0.00                                     | 360.85                           |
| CNE100000XX9  | (19,700)                     | 7.355765   | 0.000000   | (17,056.28)                                | 0.00   | 0.00                     | (2,175.000000)                                       | 1                                | (8.25)                    | (8.25)                    | 100.00     | 0.00             | (20.68)                                   | 0.00                                     | 360.85                           |
| <b>YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600588.SH   | (164,500)                    | CNY  | 1.352681   | (199,867.87)                               | (222,515.94)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 17,157.58                        |
| CNE0000017Y6  | (136,400)                    | 7.355765   | 1.457350   | (199,867.87)                               | (239,734.15)   | 17,218.20                | (1,525.000000)                                       | 1                                | (60.63)                   | (60.63)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 17,157.58                        |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002489.ZK   | (140,400)                    | CNY  | 0.413281   | (71,767.01)                                | (58,024.69)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 367.79                                    | 0.00                                     | 4,444.20                         |
| CNE100000VP9  | (162,200)                    | 7.355765   | 0.442460   | (71,767.01)                                | (62,121.38)  | 4,096.69                 | (1,450.508600)                                       | 1                                | (20.28)                   | (20.28)                   | 100.00     | 0.00             | (5.49)                                    | 0.00                                     | 4,444.20                         |
| <b>YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600177.SH   | (167,500)                    | CNY  | 1.160994   | (184,011.41)                               | (194,466.52)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 8,920.64                         |
| CNE000000XR2  | (151,400)                    | 7.355765   | 1.214669   | (184,011.41)                               | (203,457.03)   | 8,990.52                 | (1,800.000000)                                       | 1                                | (69.87)                   | (69.87)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 8,920.64                         |
| <b>YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000538.ZK   | (39,000)                     | CNY  | 7.894488   | (319,287.97)                               | (307,885.04)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 11,369.54                        |
| CNE0000008X7  | (39,000)                     | 7.355765   | 8.186871   | (319,287.97)                               | (319,287.97)   | 11,402.93                | (809.487100)   | 1                                | (33.39)                   | (33.39)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 11,369.54                        |
| <b>YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000878.ZK   | (3,700)                      | CNY  | 1.669439   | (6,159.34)                                 | (6,176.92)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (18.68)                          |
| CNE000000W13  | (3,700)                      | 7.355765   | 1.664687   | (6,159.34)                                 | (6,159.34)   | (17.58)                  | (1,075.000000)                                       | 1                                | (1.10)                    | (1.10)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (18.68)                          |
| <b>YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND</b>        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000948.ZK   | (13,100)                     | CNY  | 2.094955   | (29,929.26)                                | (27,443.92)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 2,476.71                         |
| CNE0000010M6  | (13,100)                     | 7.355765   | 2.284676   | (29,929.26)                                | (29,929.26)  | 2,485.34                 | (1,470.992300)                                       | 1                                | (8.63)                    | (8.63)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 2,476.71                         |
| <b>YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002059.ZK   | (409,951)                    | CNY  | 0.670223   | (272,676.76)                               | (274,758.43)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 24,350.36                        |
| CNE000001NB5  | (370,451)                    | 7.355765   | 0.729883   | (272,676.76)                               | (299,216.27)   | 24,457.84                | (1,852.031000)                                       | 1                                | (107.48)                  | (107.48)                  | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 24,350.36                        |
| <b>ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                    |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 601877.SH   | (50,500)                     | CNY  | 2.992211   | (161,443.85)                               | (151,106.65)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 10,351.89                        |
| CNE100000KD8  | (50,500)                     | 7.355765   | 3.196908   | (161,443.85)                               | (161,443.85)   | 10,337.20                | (105.544500)   | 1                                | 14.68                     | 14.68                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 10,351.89                        |
| <b>ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300401.ZK   | (22,600)                     | CNY  | 1.934537   | (45,245.06)                                | (43,720.54)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,503.92                         |
| CNE100001XX7  | (22,600)                     | 7.355765   | 2.001994   | (45,245.06)                                | (45,245.06)  | 1,524.53                 | (2,072.676900)                                       | 1                                | (20.61)                   | (20.61)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,503.92                         |
| <b>ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002203.ZK   | (21,900)                     | CNY  | 1.477752   | (32,150.03)                                | (32,362.78)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (218.70)                         |
| CNE1000008X5  | (21,900)                     | 7.355765   | 1.468038   | (32,150.03)                                | (32,150.03)  | (212.75)                 | (1,100.000000)                                       | 1                                | (5.96)                    | (5.96)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (218.70)                         |
| <b>ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600477.SH   | (134,900)                    | CNY  | 0.338510   | (47,344.91)                                | (45,665.00)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,660.57                         |
| CNE000001G79  | (134,900)                    | 7.355765   | 0.350963   | (47,344.91)                                | (47,344.91)  | 1,679.91                 | (1,903.650800)                                       | 1                                | (19.34)                   | (19.34)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,660.57                         |
| <b>ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND</b>                        |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603799.SH   | (55,061)                     | CNY  | 3.840525   | (278,906.42)                               | (211,463.15)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 2,516.90                                  | 0.00                                     | 10,982.95                        |
| CNE100001VW3  | (69,800)                     | 7.355765   | 3.995794   | (278,906.42)                               | (220,012.41)   | 8,549.26                 | (1,507.055800)                                       | 1                                | (83.21)                   | (83.21)                   | 100.00     | 0.00             | (50.69)                                   | 0.00                                     | 10,982.95                        |
| <b>ZHEJIANG JINGGONG SCIENCE &amp; TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002006.ZK   | (13,400)                     | CNY  | 2.060969   | (37,404.23)                                | (27,616.98)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 603.71                                    | 0.00                                     | 3,165.31                         |
| CNE000001JL2  | (16,600)                     | 7.355765   | 2.253267   | (37,404.23)                                | (30,193.78)  | 2,576.80                 | (1,895.783100)                                       | 1                                | (15.20)                   | (15.20)                   | 100.00     | 0.00             | (8.36)                                    | 0.00                                     | 3,165.31                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

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| Underlyer RIC /<br>Underlyer ISIN  | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|--|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>USD (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>Short (Cont.)</b>   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| <b>ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600160.SH  | (19,100)                     | CNY  | 3.364708   | (12,516.69)                                | (64,265.92)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (1,779.07)                       |
| CNE000000WQ6   | (3,800)                      | 7.355765   | 3.271766   | (12,516.69)                                | (62,490.73)  | (1,775.19)               | (1,550.000000)                                       | 1                                | (3.88)                    | (3.88)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (1,779.07)                       |
| <b>ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>            |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300068.ZK  | (4,500)                      | CNY  | 2.218668   | 0.00                                       | (9,984.01)   |                          | 4.328843   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 19.22                            |
| CNE100000NC4   | 0                            | 7.355765   | 2.222938   | 0.00                                       | (10,003.22)  | 19.22                    | (2,000.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 19.22                            |
| <b>ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 688298.SH  | (21,690)                     | CNY  | 3.975113   | (85,662.48)                                | (86,220.21)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 281.42                                    | 0.00                                     | 756.71                           |
| CNE100003RM8   | (21,387)                     | 7.355765   | 3.997342   | (85,662.48)                                | (86,702.34)  | 482.13                   | (720.494900)   | 1                                | (6.84)                    | (6.84)                    | 100.00     | 0.00             | (3.08)                                    | 0.00                                     | 753.84                           |
| <b>ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 002648.ZK  | (489,400)                    | CNY  | 2.524550   | (432,369.82)                               | (1,235,515.00)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 18,919.55                        |
| CNE100001B07   | (168,500)                    | 7.355765   | 2.563134   | (432,369.82)                               | (1,254,397.56)   | 18,882.55                | (125.000000)   | 1                                | 36.99                     | 36.99                     | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 18,919.55                        |
| <b>ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600226.SH  | (86,000)                     | CNY  | 0.335791   | (29,947.95)                                | (28,878.03)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,062.35                         |
| CNE0000010Q7   | (86,000)                     | 7.355765   | 0.348232   | (29,947.95)                                | (29,947.95)  | 1,069.92                 | (1,343.139500)                                       | 1                                | (7.57)                    | (7.57)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,062.35                         |
| <b>ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300702.ZK  | (25,000)                     | CNY  | 2.218668   | (56,877.93)                                | (55,466.70)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,396.87                         |
| CNE1000034X1   | (25,000)                     | 7.355765   | 2.275117   | (56,877.93)                                | (56,877.93)  | 1,411.23                 | (1,341.800000)                                       | 1                                | (14.36)                   | (14.36)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,396.87                         |
| <b>ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300913.ZK  | (800)                        | CNY  | 7.986933   | (6,282.93)                                 | (6,389.55)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (109.20)                         |
| CNE1000049C3   | (800)                        | 7.355765   | 7.853661   | (6,282.93)                                 | (6,282.93)   | (106.62)                 | (1,915.625000)                                       | 1                                | (2.59)                    | (2.59)                    | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (109.20)                         |
| <b>ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>               |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 600023.SH  | (1,108,100)                  | CNY  | 0.732759   | (856,493.71)                               | (811,969.80)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 44,533.36                        |
| CNE100001SP3   | (1,108,100)                  | 7.355765   | 0.772939   | (856,493.71)                               | (856,493.71)   | 44,523.91                | (393.263200)   | 1                                | 9.45                      | 9.45                      | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 44,533.36                        |
| <b>ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>          |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000403.ZK  | (22,300)                     | CNY  | 2.823636   | (64,347.72)                                | (62,967.07)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | 1,360.19                         |
| CNE000000F14   | (22,300)                     | 7.355765   | 2.885548   | (64,347.72)                                | (64,347.72)  | 1,380.65                 | (1,577.242100)                                       | 1                                | (20.45)                   | (20.45)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | 1,360.19                         |
| <b>ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 300308.ZK  | (18,860)                     | CNY  | 17.060088  | (167,992.62)                               | (321,753.26)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 218.22                                    | 0.00                                     | (13.49)                          |
| CNE100001CY9   | (9,960)                      | 7.355765   | 17.049134  | (167,992.62)                               | (321,546.67)   | (206.60)                 | (971.084300)   | 1                                | (25.11)                   | (25.11)                   | 100.00     | 0.00             | (17.28)                                   | 0.00                                     | (13.49)                          |
| <b>ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND</b>     |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 603619.SH  | (88,800)                     | CNY  | 2.665936   | (234,772.46)                               | (236,735.13)   |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 0.00                                      | 0.00                                     | (2,054.65)                       |
| CNE100002TK0   | (88,800)                     | 7.355765   | 2.643834   | (234,772.46)                               | (234,772.46)   | (1,962.67)               | (1,843.412100)                                       | 1                                | (91.98)                   | (91.98)                   | 100.00     | 0.00             | 0.00                                      | 0.00                                     | (2,054.65)                       |
| <b>ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                  |   |  |                                  |
| 000685.ZK  | (81,100)                     | CNY  | 1.209935   | (102,601.77)                               | (98,125.76)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                  | 16.55                                     | 0.00                                     | 4,090.28                         |
| CNE0000006B7   | (81,400)                     | 7.355765   | 1.260464   | (102,601.77)                               | (102,223.63)   | 4,097.87                 | (1,280.006100)                                       | 1                                | (24.14)                   | (24.14)                   | 100.00     | 0.00             | (0.26)                                    | 0.00                                     | 4,090.28                         |

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

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
SECURITIES  
SERVICES



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| Underlyer RIC /<br>Underlyer ISIN   | TD Quantity /<br>SD Quantity | Underlyer<br>Currency /<br>FX Contract to<br>Underlyer | Current Price /<br>WA Initial / Reset<br>Net Price | Spread Notional /<br>Benchmark<br>Notional | Current Market<br>Value /<br>Initial / Reset<br>Notional | Equity Mark to<br>Market | WA Benchmark<br>Rate (%) /<br>WA Spread L/S<br>(bps) | Day Count /<br>Number Of<br>Days | Daily Interest<br>Accrued | Total Interest<br>Accrued | Dividend % | Dividend Accrued   | Unsettled P&L /<br>Unsettled<br>Financing | Unsettled<br>Dividend /<br>Unsettled Fee | Total Mark to<br>Market /<br>NPV |
|---|------------------------------|--|--|--|--|--------------------------|--|----------------------------------|---------------------------|---------------------------|------------|--------------------|---|--|----------------------------------|
| <b>066831553 (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                    |   |  |                                  |
| <b>USD (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                    |   |  |                                  |
| <b>Short (Cont.)</b>  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                    |   |  |                                  |
| <b>ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND</b>                  |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                    |   |  |                                  |
| 000544.ZK   | (58,200)                     | CNY  | 1.140602   | (69,385.05)                                | (66,383.03)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                    | 0.00                                      | 0.00                                     | 2,993.61                         |
| CNE000000F30  | (58,200)                     | 7.355765   | 1.192183   | (69,385.05)                                | (69,385.05)  | 3,002.02                 | (869.415800)   | 1                                | (8.41)                    | (8.41)                    | 100.00     | 0.00               | 0.00                                      | 0.00                                     | 2,993.61                         |
| <b>ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND</b>                             |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                    |   |  |                                  |
| 601636.SH   | (26,500)                     | CNY  | 0.755870   | (20,301.94)                                | (20,030.55)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                    | 0.00                                      | 0.00                                     | 263.68                           |
| CNE100001666  | (26,500)                     | 7.355765   | 0.766111   | (20,301.94)                                | (20,301.94)  | 271.39                   | (1,800.000000)                                       | 1                                | (7.71)                    | (7.71)                    | 100.00     | 0.00               | 0.00                                      | 0.00                                     | 263.68                           |
| <b>ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                    |   |  |                                  |
| 000157.ZK   | (101,600)                    | CNY  | 0.961151   | 0.00                                       | (97,652.93)  |                          | 4.330000   | ACT/360                          |                           |                           |            |                    | 0.00                                      | 0.00                                     | 1,629.47                         |
| CNE000001527  | 0                            | 7.355765   | 0.977189   | 0.00                                       | (99,282.40)  | 1,629.47                 | (1,450.000000)                                       | 0                                | 0.00                      | 0.00                      | 100.00     | 0.00               | 0.00                                      | 0.00                                     | 1,629.47                         |
| <b>TOTAL Short</b>  |                              |  |  | <b>(60,768,214.84)</b>                     | <b>(63,044,325.01)</b>                                   |                          |  |                                  |                           |                           |            |                    | <b>257,343.34</b>                         | <b>0.00</b>                              | <b>2,667,743.21</b>              |
|   |                              |  |  | <b>(60,972,819.94)</b>                     | <b>(65,490,380.01)</b>                                   | <b>2,446,055.00</b>      |  |                                  | <b>(10,890.42)</b>        | <b>(12,608.29)</b>        |            | <b>(23,046.85)</b> | <b>(3,099.73)</b>                         | <b>0.00</b>                              | <b>2,667,839.25</b>              |
| <b>TOTAL USD</b>  |                              |  | <b>1,913,759.91</b>                                | <b>1,654,400.93</b>                        | <b>2,889,923.46</b>                                      | <b>(217,698.69)</b>      |  |                                  | <b>(19,317.95)</b>        | <b>(25,815.80)</b>        |            | <b>(23,046.85)</b> | <b>(4,382.19)</b>                         | <b>0.00</b>                              | <b>(41,708.29)</b>               |
|   |                              |  |  |  |  |                          |  |                                  |                           |                           |            |                    |   | <b>0.00</b>                              | <b>(41,612.24)</b>               |

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