

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM 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	7,581.50	13,975.84	5,480.10	50,952.16	0.00	(1,467.07)	77,989.60	0.619730	48,332.50	LONG	111,723,873.41	111,723,873.41	USD
HKD	(1,752,141.66)	(38,712.83)	(60,687.87)	110,031.13	0.00	(5,751.39)	(1,741,511.23)	0.128487	(223,761.22)	SHORT	(114,098,420.75)	114,098,420.75	USD
JPY	(49,006,343.22)	(2,266,337.99)	(268,384.65)	22,426,495.60	0.00	(24,564.62)	(29,114,570.26)	0.006324	(184,128.42)				
NZD	82,565.52	0.00	789.24	0.00	0.00	0.00	83,354.77	0.559940	46,673.67				
SGD	(39,552.04)	0.00	(1,575.98)	39,386.01	0.00	(867.83)	(1,742.01)	0.730861	(1,273.17)				
USD	(65,314.51)	(33,716.06)	(83,329.26)	450,615.38	0.00	(9,737.45)	268,255.55	1.000000	268,255.55				
<b>GRAND TOTAL</b>									<b>(45,901.10)</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	0	AUD	29.370000	639,513.74	0.00	0.00	4.334688	ACT/365					23,566.37	0.00	22,547.07
AU000000ANZ3	22,037	1.000000	0.000000	628,935.98	0.00	0.00	25.000000	1	(79.07)	(1,019.31)	100.00	0.00	(1,019.31)	0.00	22,547.07
<b>APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES</b>															
APA.AX	3,385	AUD	6.920000	29,497.50	23,424.20	0.00	4.334688	ACT/365					(59.73)	0.00	(198.38)
AU000000APA1	4,275	1.000000	6.958752	29,748.66	23,555.38	(131.18)	25.000000	1	(3.73)	(7.48)	100.00	0.00	(3.89)	0.00	(198.38)
<b>ASX LIMITED CMN ORDINARY FULLY PAID</b>															
ASX.AX	0	AUD	65.100000	0.00	0.00	0.00	0.000000	ACT/365					37.02	0.00	31.38
AU000000ASX7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.64)	100.00	0.00	(5.64)	0.00	31.38
<b>BHP GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
BHP.AX	60,301	AUD	39.270000	2,175,636.60	2,368,020.27	0.00	4.334688	ACT/365					0.00	0.00	20,341.30
AU000000BHP4	56,218	1.000000	38.925226	2,187,100.59	2,347,230.04	20,790.23	25.000000	1	(274.64)	(448.93)	100.00	0.00	0.00	0.00	20,341.30
<b>COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID</b>															
CBA.AX	0	AUD	158.790000	0.00	0.00	0.00	0.000000	ACT/365					39,389.93	0.00	38,361.98
AU000000CBA7	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,027.95)	100.00	0.00	(1,027.95)	0.00	38,361.98
<b>COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID</b>															
CPU.AX	4,473	AUD	33.580000	139,166.94	150,203.34	0.00	4.334688	ACT/365					578.30	0.00	(4,508.61)
AU000000CPU5	3,966	1.000000	34.706609	138,200.00	155,242.66	(5,039.32)	25.000000	1	(17.37)	(47.59)	100.00	0.00	(8.51)	0.00	(4,508.61)
<b>FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID</b>															
FMG.AX	45,756	AUD	17.910000	583,291.50	819,489.96	0.00	4.334688	ACT/365					835.06	0.00	8,191.33
AU000000FMG4	33,814	1.000000	17.746217	601,209.64	811,995.89	7,494.07	25.000000	1	(75.39)	(137.79)	100.00	0.00	(27.05)	0.00	8,191.33

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<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	0	AUD	37.340000	0.00	0.00		0.000000	ACT/365					6,687.58	0.00	7,125.23
AU000000GMG2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(105.64)	100.00	543.30	(105.64)	0.00	7,121.77
<b>MACQUARIE GROUP LIMITED CMN DEFERRED SETT.</b>															
MQG.AX	0	AUD	234.100000	309,789.54	0.00		4.334688	ACT/365					14,503.95	0.00	14,141.68
AU000000MQG1	1,367	1.000000	0.000000	302,995.55	0.00	0.00	25.000000	1	(38.11)	(362.27)	100.00	0.00	(400.18)	0.00	14,141.68
<b>MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID</b>															
MPL.AX	72,752	AUD	3.830000	277,912.64	278,640.16		4.334688	ACT/365					14.28	0.00	1,800.77
AU000000MPL3	72,752	1.000000	3.803289	276,696.89	276,696.89	1,943.27	25.000000	1	(34.76)	(156.77)	100.00	0.00	(1.30)	0.00	1,800.77
<b>MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b>															
MGR.AX	203,638	AUD	1.875000	569,488.32	381,821.25		4.334688	ACT/365					1,972.81	0.00	14,819.01
AU000000MGR9	298,944	1.000000	1.875370	560,595.25	381,896.50	(75.25)	25.000000	1	(70.48)	(511.09)	100.00	13,432.55	(205.74)	0.00	14,733.49
<b>NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
NWL.AX	45,877	AUD	30.410000	1,349,799.12	1,395,119.57		4.334688	ACT/365					0.00	0.00	74,592.78
AU000000NWL7	45,174	1.000000	28.760054	1,298,362.61	1,319,425.01	75,694.56	25.000000	1	(163.44)	(1,101.78)	100.00	0.00	0.00	0.00	74,592.78
<b>NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID</b>															
NHC.AX	51,293	AUD	4.870000	198,903.92	249,796.91		4.334688	ACT/365					0.00	0.00	(6,169.73)
AU000000NHC7	40,759	1.000000	4.989355	204,905.26	255,918.96	(6,122.05)	25.000000	1	(25.70)	(47.67)	100.00	0.00	0.00	0.00	(6,169.73)
<b>PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID</b>															
PME.AX	1,478	AUD	269.380000	383,555.78	398,143.64		4.334688	ACT/365					0.00	0.00	23,623.42
AU000000PME8	1,478	1.000000	253.286999	374,358.18	374,358.18	23,785.46	25.000000	1	(47.09)	(162.04)	100.00	0.00	0.00	0.00	23,623.42
<b>QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID</b>															
QAN.AX	0	AUD	9.230000	0.00	0.00		0.000000	ACT/365					(249.24)	0.00	(254.93)
AU000000QAN2	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.70)	100.00	0.00	(5.70)	0.00	(254.93)
<b>REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
REA.AX	0	AUD	239.260000	0.00	0.00		0.000000	ACT/365					1,949.58	0.00	1,895.82
AU000000REA9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(53.76)	100.00	0.00	(53.76)	0.00	1,895.82
<b>RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID</b>															
RIO.AX	2,465	AUD	116.450000	250,739.55	287,049.25		4.334688	ACT/365					0.00	0.00	3,040.03
AU000000RIO1	2,187	1.000000	115.197918	251,747.13	283,962.87	3,086.38	25.000000	1	(31.61)	(46.35)	100.00	0.00	0.00	0.00	3,040.03
<b>SANTOS LTD (ORD) CMN ORDINARY FULLY PAID</b>															
STO.AX	88,221	AUD	7.000000	615,521.52	617,547.00		4.334688	ACT/365					3,878.73	0.00	31,185.35
AU000000STO6	88,437	1.000000	6.683374	591,056.83	589,613.95	27,933.05	25.000000	1	(74.41)	(626.44)	100.00	0.00	(114.08)	0.00	31,185.35
<b>SUNCORP GROUP LTD CMN ORDINARY FULLY PAID</b>															
SUN.AX	0	AUD	19.710000	0.00	0.00		0.000000	ACT/365					182.42	0.00	179.39
AU000000SUN6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.03)	100.00	0.00	(3.03)	0.00	179.39

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<b>066831553 (Cont.)</b>															
<b>AUD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID</b>															
TNE.AX	48,922	AUD	30.340000	1,456,378.00	1,484,293.48		4.334688	ACT/365					0.00	0.00	(41,270.28)
AU000000TNE8	47,285	1.000000	31.160479	1,475,049.13	1,524,432.93	(40,139.45)	25.000000	1	(185.15)	(1,130.83)	100.00	0.00	0.00	0.00	(41,270.28)
<b>TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b>															
TCL.AX	0	AUD	13.590000	0.00	0.00		0.000000	ACT/365					(107.87)	0.00	(110.73)
AU000000TCL6	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(2.86)	100.00	0.00	(2.86)	0.00	(110.73)
<b>WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID</b>															
SOL.AX	0	AUD	33.690000	0.00	0.00		0.000000	ACT/365					(269.88)	0.00	(275.11)
AU000000SOL3	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(5.23)	100.00	0.00	(5.23)	0.00	(275.11)
<b>WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID</b>															
WBC.AX	0	AUD	33.160000	114,256.12	0.00		4.334688	ACT/365					1,783.52	0.00	1,749.97
AU000000WBC1	3,476	1.000000	0.000000	113,590.60	0.00	0.00	25.000000	1	(14.27)	(33.55)	100.00	0.00	(33.55)	0.00	1,749.97
<b>TOTAL Long</b>				<b>9,093,450.79</b>	<b>8,453,549.03</b>	<b>109,219.76</b>			<b>(1,135.21)</b>	<b>(7,049.70)</b>		<b>13,975.84</b>	<b>94,692.85</b>	<b>0.00</b>	<b>210,838.75</b>
				<b>9,034,552.31</b>	<b>8,344,329.27</b>								<b>(3,023.41)</b>	<b>0.00</b>	<b>210,749.77</b>
<b>Short</b>															
<b>AGL ENERGY LIMITED CMN ORDINARY FULLY PAID</b>															
AGL.AX	(69,801)	AUD	11.180000	(733,286.40)	(780,375.18)		4.334688	ACT/365					0.00	0.00	8,214.13
AU000000AGL7	(65,472)	1.000000	11.289788	(739,542.82)	(788,038.47)	7,663.29	(25.000000)	1	82.80	550.85	100.00	0.00	0.00	0.00	8,214.13
<b>AMPOL LTD CMN ORDINARY FULLY PAID</b>															
ALD.AX	(30,874)	AUD	29.270000	(904,299.46)	(903,681.98)		4.334688	ACT/365					(311.28)	0.00	(28,934.43)
AU00000088338	(30,874)	1.000000	28.323588	(874,462.47)	(874,462.47)	(29,219.51)	(25.000000)	1	97.66	596.36	100.00	0.00	6.78	0.00	(28,934.43)
<b>ANSELL LIMITED CMN ORDINARY FULLY PAID</b>															
ANN.AX	(31,828)	AUD	33.950000	(998,660.10)	(1,080,560.60)		4.334688	ACT/365					0.00	0.00	(3,255.45)
AU000000ANN9	(29,459)	1.000000	33.824588	(996,376.61)	(1,076,568.97)	(3,991.63)	(25.000000)	1	111.49	736.18	100.00	0.00	0.00	0.00	(3,255.45)
<b>APPEN LIMITED CMN ORDINARY FULLY PAID</b>															
APX.AX	(21,990)	AUD	2.810000	(67,279.30)	(61,791.90)		4.334688	ACT/365					0.00	0.00	(710.05)
AU000000APX3	(21,703)	1.000000	2.778104	(60,239.44)	(61,090.50)	(701.40)	(539.470300)	1	(2.79)	(8.65)	100.00	0.00	0.00	0.00	(710.05)
<b>ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
ALL.AX	(1,917)	AUD	71.790000	(97,740.50)	(137,621.43)		4.334688	ACT/365					(1,598.64)	0.00	(5,623.89)
AU000000ALL7	(1,367)	1.000000	69.653578	(94,178.93)	(133,525.91)	(4,095.52)	(25.000000)	1	10.52	70.27	100.00	0.00	31.96	0.00	(5,623.89)
<b>BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID</b>															
BGL.AX	(18,886)	AUD	1.080000	(19,198.08)	(20,396.88)		4.334688	ACT/365					217.52	0.00	1,085.47
AU0000019374	(19,392)	1.000000	1.125009	(21,816.17)	(21,246.92)	850.04	(25.000000)	1	2.46	17.91	100.00	0.00	1.40	0.00	1,085.47
<b>BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
BRG.AX	(23,946)	AUD	36.060000	(857,834.59)	(863,492.76)		4.334688	ACT/365					(1,297.53)	0.00	(16,673.29)
AU000000BRG2	(23,743)	1.000000	35.387743	(840,027.34)	(847,394.90)	(16,097.86)	(25.000000)	1	93.88	722.10	100.00	0.00	64.88	0.00	(16,673.29)

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<b>066831553 (Cont.)</b>															
<b>AUD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>CAR GROUP LTD CMN ORDINARY FULLY PAID</b>															
CAR.AX	(1,267)	AUD	37.960000	0.00	(48,095.32)		4.335203	ACT/365					0.00	0.00	314.25
AU000000CAR3	0	1.000000	38.208026	0.00	(48,409.57)	314.25	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	314.25
<b>CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID</b>															
CU6.AX	0	AUD	3.980000	0.00	0.00		0.000000	ACT/365					412.31	0.00	412.26
AU0000165375	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.05)	100.00	0.00	(0.05)	0.00	412.26
<b>COCHLEAR LIMITED CMN ORDINARY FULLY PAID</b>															
COH.AX	(205)	AUD	303.740000	(25,479.60)	(62,266.70)		4.334688	ACT/365					(2,411.66)	0.00	(3,941.49)
AU000000COH5	(85)	1.000000	296.016148	(24,639.80)	(60,683.31)	(1,583.39)	(25.000000)	1	2.75	53.56	100.00	0.00	34.25	0.00	(3,941.49)
<b>COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID</b>															
CBA.AX	0	AUD	158.790000	(1,252,638.03)	0.00		4.334688	ACT/365					(21,922.57)	0.00	(21,644.11)
AU000000CBA7	(7,973)	1.000000	0.000000	(1,243,600.89)	0.00	0.00	(25.000000)	1	139.11	278.46	100.00	0.00	278.46	0.00	(21,644.11)
<b>CSL LIMITED CMN ORDINARY FULLY PAID</b>															
CSL.AX	0	AUD	287.550000	0.00	0.00		0.000000	ACT/365					(10,056.37)	0.00	(9,555.47)
AU000000CSL8	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	500.90	100.00	0.00	500.90	0.00	(9,555.47)
<b>DE GREY MINING LTD CMN ORDINARY FULLY PAID</b>															
DEG.AX	(27,039)	AUD	1.910000	(50,379.42)	(51,644.49)		4.334688	ACT/365					(141.21)	0.00	(4,002.70)
AU000000DEG6	(27,681)	1.000000	1.765751	(48,877.28)	(47,744.15)	(3,900.34)	(25.000000)	1	5.46	38.84	100.00	0.00	1.94	0.00	(4,002.70)
<b>DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID</b>															
DMP.AX	(363)	AUD	29.370000	(13,202.56)	(10,661.31)		4.334688	ACT/365					(12.84)	0.00	(4.59)
AU000000DMP0	(448)	1.000000	29.377618	(13,156.06)	(10,664.08)	2.77	(25.000000)	1	1.47	5.48	100.00	0.00	1.42	0.00	(4.59)
<b>DRONESHIELD LTD CMN ORDINARY FULLY PAID</b>															
DRO.AX	(253,484)	AUD	0.785000	(190,189.24)	(198,984.94)		4.334688	ACT/365					0.00	0.00	(5,994.76)
AU000000DRO2	(250,249)	1.000000	0.762680	(190,738.75)	(193,327.17)	(5,657.77)	(1,418.132300)	1	(51.24)	(336.99)	100.00	0.00	0.00	0.00	(5,995.18)
<b>ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
EDV.AX	(41,004)	AUD	4.150000	(152,513.92)	(170,166.60)		4.334688	ACT/365					1,260.67	0.00	2,773.84
AU0000154833	(36,662)	1.000000	4.183169	(153,318.56)	(171,526.64)	1,360.04	(25.000000)	1	17.16	153.12	100.00	0.00	86.39	0.00	2,773.84
<b>GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID</b>															
GMD.AX	(121,726)	AUD	2.700000	(310,146.96)	(328,660.20)		4.334688	ACT/365					0.00	0.00	(27,301.33)
AU000000GMD9	(120,212)	1.000000	2.473826	(297,037.37)	(301,128.92)	(27,531.28)	(25.000000)	1	33.15	229.95	100.00	0.00	0.00	0.00	(27,301.33)
<b>LOTTERY CORP/THE CMN ORDINARY FULLY PAID</b>															
TLC.AX	(24,347)	AUD	4.910000	(201,381.08)	(119,543.77)		4.334688	ACT/365					844.65	0.00	3,720.34
AU0000219529	(40,036)	1.000000	5.026595	(201,030.53)	(122,382.50)	2,838.73	(25.000000)	1	22.49	36.96	100.00	0.00	30.61	0.00	3,720.34
<b>LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
LYC.AX	(10,857)	AUD	6.850000	(76,324.71)	(74,370.45)		4.334688	ACT/365					(275.12)	0.00	(4,507.86)
AU000000LYC6	(10,857)	1.000000	6.455162	(70,083.69)	(70,083.69)	(4,286.76)	(25.000000)	1	7.80	54.01	100.00	0.00	2.46	0.00	(4,507.86)

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<b>066831553 (Cont.)</b>															
<b>AUD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID</b>															
MIN.AX	(8,311)	AUD	34.630000	(343,718.12)	(287,809.93)		4.334688	ACT/365					(1,206.41)	0.00	(3,348.80)
AU000000MIN4	(9,986)	1.000000	34.344974	(342,809.83)	(285,441.08)	(2,368.85)	(25.000000)	1	38.36	226.46	100.00	0.00	48.54	0.00	(3,348.80)
<b>NEXTDC LIMITED CMN ORDINARY FULLY PAID</b>															
NXT.AX	(24,161)	AUD	15.370000	(302,633.11)	(371,354.57)		4.334688	ACT/365					0.00	0.00	(2,938.23)
AU000000NXT8	(19,487)	1.000000	15.243955	(296,202.37)	(368,309.19)	(3,045.38)	(25.000000)	1	33.10	107.14	100.00	0.00	0.00	0.00	(2,938.23)
<b>ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00</b>															
ORG.AX	(60,241)	AUD	11.130000	(657,229.31)	(670,482.33)		4.334688	ACT/365					(1,928.48)	0.00	(15,453.56)
AU000000ORG5	(60,241)	1.000000	10.896348	(656,406.87)	(656,406.87)	(14,075.46)	(25.000000)	1	73.45	550.38	100.00	0.00	105.68	0.00	(15,453.56)
<b>ORORA LIMITED CMN ORDINARY FULLY PAID</b>															
ORA.AX	(322,426)	AUD	2.420000	(785,803.20)	(780,270.92)		4.334688	ACT/365					211.79	0.00	13,552.90
AU000000ORA8	(320,736)	1.000000	2.459466	(788,905.64)	(792,995.64)	12,724.72	(25.000000)	1	88.31	616.39	100.00	0.00	10.95	0.00	13,552.90
<b>PALADIN ENERGY LTD CMN ORDINARY FULLY PAID</b>															
PDN.AX	0	AUD	7.950000	(11,029.41)	0.00		4.334688	ACT/365					(3,886.17)	0.00	(3,866.43)
AU000000PDN8	(1,281)	1.000000	0.000000	(9,684.36)	0.00	0.00	(25.000000)	1	1.07	19.74	100.00	0.00	19.74	0.00	(3,866.43)
<b>PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID</b>															
PLS.AX	(46,289)	AUD	2.240000	(105,076.03)	(103,687.36)		4.334688	ACT/365					0.00	0.00	(1,310.56)
AU000000PLS0	(46,289)	1.000000	2.210830	(102,337.09)	(102,337.09)	(1,350.27)	(50.000000)	1	10.71	39.71	100.00	0.00	0.00	0.00	(1,310.56)
<b>RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID</b>															
RHC.AX	(9,360)	AUD	34.430000	(94,420.06)	(322,264.80)		4.334688	ACT/365					(84.57)	0.00	1,077.57
AU000000RHC8	(2,714)	1.000000	34.551101	(93,340.95)	(323,398.30)	1,133.50	(25.000000)	1	10.44	28.64	100.00	0.00	0.70	0.00	1,077.57
<b>RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID</b>															
RIO.AX	0	AUD	116.450000	0.00	0.00		0.000000	ACT/365					510.91	0.00	518.57
AU000000RIO1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	7.66	100.00	0.00	7.66	0.00	518.57
<b>SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
SFR.AX	(39,402)	AUD	9.510000	(369,465.25)	(374,713.02)		4.334688	ACT/365					(64.69)	0.00	(8,826.44)
AU000000SFR8	(39,515)	1.000000	9.280054	(366,701.32)	(365,652.68)	(9,060.34)	(25.000000)	1	41.02	298.59	100.00	0.00	12.57	0.00	(8,826.44)
<b>SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>															
SIG.AX	(45,999)	AUD	2.990000	(128,559.61)	(137,537.01)		4.334688	ACT/365					0.00	0.00	(14,508.27)
AU000000SIG5	(43,877)	1.000000	2.672960	(116,641.14)	(122,953.49)	(14,583.52)	(25.000000)	1	12.97	75.26	100.00	0.00	0.00	0.00	(14,508.27)
<b>SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>															
SHL.AX	(25,200)	AUD	28.050000	(431,927.18)	(706,860.00)		4.334688	ACT/365					(3,886.72)	0.00	(17,405.55)
AU000000SHL7	(15,322)	1.000000	27.497812	(414,546.45)	(692,944.86)	(13,915.14)	(25.000000)	1	46.27	396.30	100.00	0.00	83.29	0.00	(17,405.55)
<b>SOUTH32 LIMITED CMN ORDINARY FULLY PAID</b>															
S32.AX	0	AUD	3.380000	0.00	0.00		0.000000	ACT/365					215.82	0.00	220.07
AU000000S320	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	4.24	100.00	0.00	4.24	0.00	220.07

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<b>066831553 (Cont.)</b>															
<b>AUD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID</b>															
TLX.AX	(33,075)	AUD	24.250000	(814,702.08)	(802,068.75)		4.334688	ACT/365					(127.28)	0.00	12,432.66
AU000000TLX2	(33,024)	1.000000	24.609670	(812,720.64)	(813,964.85)	11,896.10	(25.000000)	1	90.94	663.85	100.00	0.00	26.17	0.00	12,432.66
<b>TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
TWE.AX	(199,514)	AUD	10.940000	(2,160,770.08)	(2,182,683.16)		4.334688	ACT/365					4,078.38	0.00	81,647.56
AU000000TWE9	(195,368)	1.000000	11.319705	(2,212,980.27)	(2,258,439.54)	75,756.38	(25.000000)	1	248.01	1,812.80	100.00	0.00	103.94	0.00	81,647.56
<b>VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
VEA.AX	(503,742)	AUD	2.710000	(1,370,178.24)	(1,365,140.82)		4.334688	ACT/365					(339.01)	0.00	(39,197.09)
AU0000016875	(503,742)	1.000000	2.630802	(1,325,245.34)	(1,325,245.34)	(39,895.48)	(25.000000)	1	148.00	1,037.41	100.00	0.00	7.16	0.00	(39,197.09)
<b>WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
WEB.AX	(4,530)	AUD	4.520000	(52,000.95)	(20,475.60)		4.334688	ACT/365					97.53	0.00	454.88
AU000000WEB7	(11,183)	1.000000	4.590000	(51,329.97)	(20,792.70)	317.10	(25.000000)	1	5.74	40.24	100.00	0.00	29.14	0.00	454.88
<b>WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID</b>															
WTC.AX	(1,290)	AUD	125.840000	(213,396.48)	(162,333.60)		4.334688	ACT/365					(764.65)	0.00	(603.22)
AU000000WTC3	(1,684)	1.000000	125.929654	(211,430.98)	(162,449.25)	115.65	(25.000000)	1	23.65	45.78	100.00	0.00	30.37	0.00	(603.22)
<b>WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID</b>															
WDS.AX	0	AUD	25.390000	0.00	0.00		0.000000	ACT/365					(1,119.44)	0.00	(1,109.59)
AU0000224040	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	9.85	100.00	0.00	9.85	0.00	(1,109.59)
<b>WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
WOW.AX	(104,477)	AUD	30.630000	(3,183,414.19)	(3,200,130.51)		4.334688	ACT/365					(143.34)	0.00	(10,055.58)
AU000000WOW2	(104,477)	1.000000	30.513585	(3,187,967.86)	(3,187,967.86)	(12,162.65)	(25.000000)	1	356.79	2,250.41	100.00	0.00	14.27	0.00	(10,055.58)
<b>WORLEY LTD ORD CMN ORDINARY FULLY PAID</b>															
WOR.AX	(18,186)	AUD	13.810000	(251,512.38)	(251,148.66)		4.334688	ACT/365					(12.27)	0.00	(1,727.61)
AU000000WOR2	(18,186)	1.000000	13.707636	(249,287.07)	(249,287.07)	(1,861.59)	(25.000000)	1	27.88	146.25	100.00	0.00	0.65	0.00	(1,727.61)
<b>ZIP CO LIMITED CMN ORDINARY FULLY PAID</b>															
ZIP.AX	(246,121)	AUD	3.040000	(777,474.80)	(748,207.84)		4.334688	ACT/365					0.00	0.00	(6,773.29)
AU0000218307	(237,035)	1.000000	3.010638	(712,750.83)	(740,981.12)	(7,226.72)	(25.000000)	1	79.32	453.42	100.00	0.00	0.00	0.00	(6,773.29)
<b>TOTAL Short</b>				<b>(18,003,864.43)</b>	<b>(17,399,483.39)</b>								<b>(43,740.68)</b>	<b>0.00</b>	<b>(132,849.14)</b>
<b>TOTAL AUD</b>				<b>(17,820,415.72)</b>	<b>(17,297,845.13)</b>	<b>(101,638.26)</b>			<b>1,910.22</b>	<b>12,529.80</b>		<b>0.00</b>	<b>1,556.34</b>	<b>0.00</b>	<b>(132,849.56)</b>
<b>TOTAL AUD</b>				<b>(8,910,413.64)</b>	<b>(8,945,934.36)</b>				<b>775.00</b>	<b>5,480.10</b>		<b>13,975.84</b>	<b>(1,467.07)</b>	<b>0.00</b>	<b>77,989.60</b>
<b>TOTAL AUD</b>				<b>(8,785,863.40)</b>	<b>(8,953,515.86)</b>	<b>7,581.50</b>									<b>77,900.21</b>
<b>HKD</b>															
<b>Long</b>															
<b>AIA GROUP LIMITED CMN</b>															
1299.HK	0	HKD	53.050000	0.00	0.00		0.000000	ACT/365					(147,260.03)	0.00	(151,356.21)
HK0000069689	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(4,096.18)	100.00	0.00	(4,096.18)	0.00	(151,356.21)

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<b>066831553 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>ALIBABA GROUP HOLDING LIMITED CMN</b>															
9988.HK	0	HKD	80.600000	0.00	0.00		0.000000	ACT/365					(7,548.15)	0.00	(8,612.46)
KYG017191142	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,064.31)	100.00	0.00	(1,064.31)	0.00	(8,612.46)
<b>BOC HONG KONG (HOLDINGS) LTD CMN</b>															
2388.HK	169,000	HKD	24.550000	4,191,200.00	4,148,950.00		3.851410	ACT/365					0.00	0.00	(71,031.12)
HK2388011192	169,000	1.000000	24.950000	4,216,550.00	4,216,550.00	(67,600.00)	30.000000	1	(479.37)	(3,431.12)	100.00	0.00	0.00	0.00	(71,031.12)
<b>BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A</b>															
3998.HK	536,000	HKD	3.700000	1,961,760.00	1,983,200.00		3.851410	ACT/365					0.00	0.00	(66,250.24)
KYG126521064	536,000	1.000000	3.880000	2,079,680.00	2,079,680.00	(96,480.00)	30.000000	1	(235.57)	(1,690.24)	100.00	31,920.00	0.00	0.00	(66,344.68)
<b>CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H</b>															
1359.HK	110,000	HKD	1.090000	126,500.00	119,900.00		3.851410	ACT/365					0.00	0.00	(19,913.29)
CNE100001QS1	110,000	1.000000	1.270000	139,700.00	139,700.00	(19,800.00)	30.000000	1	(15.78)	(113.29)	90.00	0.00	0.00	0.00	(19,913.29)
<b>CHINA CONSTRUCTION BANK CORP CMN CL H</b>															
0939.HK	1,396,000	HKD	5.950000	8,403,920.00	8,306,200.00		3.851410	ACT/365					0.00	0.00	(108,565.00)
CNE1000002H1	1,396,000	1.000000	6.026039	8,412,350.72	8,412,350.72	(106,150.72)	30.000000	1	(956.73)	(2,414.28)	90.00	0.00	0.00	0.00	(108,565.00)
<b>CHINA FEIHE LIMITED CMN</b>															
6186.HK	254,000	HKD	5.170000	1,303,020.00	1,313,180.00		3.851410	ACT/365					0.00	0.00	(72,243.91)
KYG2121Q1055	254,000	1.000000	5.450000	1,384,300.00	1,384,300.00	(71,120.00)	30.000000	1	(156.78)	(1,123.91)	100.00	0.00	0.00	0.00	(72,243.91)
<b>CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H</b>															
6881.HK	18,500	HKD	6.610000	123,765.00	122,285.00		3.851410	ACT/365					0.00	0.00	(7,488.60)
CNE100001NT6	18,500	1.000000	7.090000	131,165.00	131,165.00	(8,880.00)	30.000000	1	(14.86)	(106.49)	90.00	1,497.88	0.00	0.00	(7,493.03)
<b>CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H</b>															
3908.HK	400	HKD	11.960000	4,856.00	4,784.00		3.851410	ACT/365					0.00	0.00	(348.16)
CNE100002359	400	1.000000	12.820000	5,128.00	5,128.00	(344.00)	30.000000	1	(0.58)	(4.16)	90.00	0.00	0.00	0.00	(348.16)
<b>CHINA LIFE INSURANCE CO LTD CMN CLASS H</b>															
2628.HK	206,000	HKD	13.700000	2,879,880.00	2,822,200.00		3.851410	ACT/365					0.00	0.00	(204,336.49)
CNE1000002L3	206,000	1.000000	14.680000	3,024,080.00	3,024,080.00	(201,880.00)	30.000000	1	(342.77)	(2,456.49)	90.00	0.00	0.00	0.00	(204,336.49)
<b>CHINA LITERATURE LIMITED CMN PRIV PL/144A/REG S</b>															
0772.HK	200	HKD	24.400000	4,960.00	4,880.00		3.851410	ACT/365					0.00	0.00	(164.10)
KYG2121R1039	200	1.000000	25.200000	5,040.00	5,040.00	(160.00)	30.000000	1	(0.57)	(4.10)	100.00	0.00	0.00	0.00	(164.10)
<b>CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H</b>															
0916.HK	1,000	HKD	5.790000	6,030.00	5,790.00		3.851410	ACT/365					0.00	0.00	(655.23)
CNE100000HD4	1,000	1.000000	6.440000	6,440.00	6,440.00	(650.00)	30.000000	1	(0.73)	(5.23)	90.00	0.00	0.00	0.00	(655.23)
<b>CHINA MENGNIU DAIRY CO CMN</b>															
2319.HK	46,000	HKD	16.040000	705,200.00	737,840.00		3.851410	ACT/365					0.00	0.00	(34,249.77)
KYG210961051	43,000	1.000000	16.777615	723,627.13	771,770.28	(33,930.28)	30.000000	1	(82.15)	(319.49)	100.00	0.00	0.00	0.00	(34,249.77)

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<b>066831553 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>CHINA MERCHANTS PORT HOLDINGS CMN</b>															
0144.HK	508,000	HKD	12.920000	6,705,600.00	6,563,360.00		3.851410	ACT/365					0.00	0.00	(473,074.72)
HK0144000764	508,000	1.000000	13.840000	7,030,720.00	7,030,720.00	(467,360.00)	30.000000	1	(796.98)	(5,714.72)	100.00	0.00	0.00	0.00	(473,074.72)
<b>CHINA PACIFIC INSURANCE (GRP) CMN CLASS H</b>															
2601.HK	200	HKD	22.750000	4,620.00	4,550.00		3.851410	ACT/365					0.00	0.00	(494.09)
CNE1000009Q7	200	1.000000	25.200000	5,040.00	5,040.00	(490.00)	30.000000	1	(0.57)	(4.09)	90.00	0.00	0.00	0.00	(494.09)
<b>CHINA TOWER CORPORATION LIMITE'D CMN CLASS H</b>															
0788.HK	1,678,000	HKD	1.120000	1,862,580.00	1,879,360.00		3.851410	ACT/365					0.00	0.00	(3,675.67)
CNE100003688	1,678,000	1.000000	1.121358	1,881,638.45	1,881,638.45	(2,278.45)	30.000000	1	(213.86)	(1,397.22)	90.00	0.00	0.00	0.00	(3,675.67)
<b>CHINA VANKE CO LTD. CMN CLASS H</b>															
2202.HK	900	HKD	4.930000	4,527.00	4,437.00		3.851410	ACT/365					0.00	0.00	(327.87)
CNE100001SR9	900	1.000000	5.290000	4,761.00	4,761.00	(324.00)	30.000000	1	(0.54)	(3.87)	90.00	0.00	0.00	0.00	(327.87)
<b>CITIC SECURITIES CO., LTD CMN CLASS H</b>															
6030.HK	39,000	HKD	19.520000	773,760.00	761,280.00		3.851410	ACT/365					0.00	0.00	(72,045.72)
CNE1000016V2	39,000	1.000000	21.350000	832,650.00	832,650.00	(71,370.00)	30.000000	1	(94.22)	(675.72)	90.00	0.00	0.00	0.00	(72,045.72)
<b>CK INFRASTRUCTURE HOLDINGS LIMITED CMN</b>															
1038.HK	3,000	HKD	55.850000	168,750.00	167,550.00		3.851410	ACT/365					0.00	0.00	(5,840.88)
BMG2178K1009	3,000	1.000000	57.750000	173,250.00	173,250.00	(5,700.00)	30.000000	1	(19.67)	(140.88)	100.00	0.00	0.00	0.00	(5,840.88)
<b>CRRC CORPORATION LIMITED CMN CLASS H</b>															
1766.HK	1,000	HKD	4.790000	4,800.00	4,790.00		3.851410	ACT/365					0.00	0.00	(224.07)
CNE100000BG0	1,000	1.000000	5.010000	5,010.00	5,010.00	(220.00)	30.000000	1	(0.57)	(4.07)	90.00	0.00	0.00	0.00	(224.07)
<b>GEELY AUTOMOBILE HOLDINGS LTD CMN</b>															
0175.HK	285,000	HKD	13.960000	3,984,300.00	3,978,600.00		3.851410	ACT/365					0.00	0.00	(194,902.91)
KYG3777B1032	285,000	1.000000	14.633943	4,170,673.65	4,170,673.65	(192,073.65)	30.000000	1	(472.83)	(2,829.26)	100.00	0.00	0.00	0.00	(194,902.91)
<b>GUOTAI JUNAN SECURITIES CO. LTD CMN</b>															
2611.HK	0	HKD	10.380000	0.00	0.00		0.000000	ACT/365					(2,917.79)	0.00	(2,943.78)
CNE100002FK9	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(25.99)	90.00	0.00	(25.99)	0.00	(2,943.78)
<b>HANG LUNG PROPERTIES LIMITED CMN</b>															
0101.HK	88,000	HKD	6.080000	509,880.00	535,040.00		3.851410	ACT/365					0.00	0.00	(12,903.03)
HK0101000591	84,000	1.000000	6.221791	523,320.00	547,517.59	(12,477.59)	30.000000	1	(59.41)	(425.44)	100.00	0.00	0.00	0.00	(12,903.03)
<b>HONG KONG EXCHANGES &amp; CLEAR CMN</b>															
0388.HK	400	HKD	282.000000	0.00	112,800.00		3.583526	ACT/365					(32,730.39)	0.00	(33,959.95)
HK0388045442	0	1.000000	283.740176	0.00	113,496.07	(696.07)	30.000000	0	0.00	(533.49)	100.00	0.00	(533.49)	0.00	(33,959.95)
<b>J&amp;T GLOBAL EXPRESS LIMITED CMN</b>															
1519.HK	1,400	HKD	6.420000	8,330.00	8,988.00		3.851410	ACT/365					0.00	0.00	399.03
KYG4990A1040	1,400	1.000000	6.130000	8,582.00	8,582.00	406.00	30.000000	1	(0.97)	(6.97)	100.00	0.00	0.00	0.00	399.03

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<b>066831553 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>JD LOGISTICS, INC. CMN</b>															
2618.HK	100	HKD	12.080000	1,226.00	1,208.00		3.851410	ACT/365					0.00	0.00	(73.04)
KYG5074S1012	100	1.000000	12.800000	1,280.00	1,280.00	(72.00)	30.000000	1	(0.15)	(1.04)	100.00	0.00	0.00	0.00	(73.04)
<b>JD.COM, INC. CMN</b>															
9618.HK	150	HKD	133.200000	20,250.00	19,980.00		3.851410	ACT/365					0.00	0.00	(436.59)
KYG8208B1014	150	1.000000	136.000000	20,400.00	20,400.00	(420.00)	30.000000	1	(2.32)	(16.59)	100.00	0.00	0.00	0.00	(436.59)
<b>JUIMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN</b>															
9922.HK	1,000	HKD	2.840000	3,020.00	2,840.00		3.851410	ACT/365					0.00	0.00	(592.78)
KYG5141L1059	1,000	1.000000	3.430000	3,430.00	3,430.00	(590.00)	30.000000	1	(0.39)	(2.78)	90.00	0.00	0.00	0.00	(592.78)
<b>KINGSOFT CORPORATION LTD CMN</b>															
3888.HK	192,800	HKD	32.250000	6,140,030.00	6,217,800.00		3.851410	ACT/365					0.00	0.00	(268,786.09)
KYG5264Y1089	189,800	1.000000	33.617287	6,385,216.65	6,481,412.88	(263,612.88)	30.000000	1	(724.22)	(5,173.21)	100.00	0.00	0.00	0.00	(268,786.09)
<b>KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS</b>															
0135.HK	10,000	HKD	7.770000	63,840.00	77,700.00		3.851410	ACT/365					0.00	0.00	(5,096.48)
BMG5320C1082	8,000	1.000000	8.274186	67,200.00	82,741.86	(5,041.86)	30.000000	1	(7.62)	(54.62)	100.00	0.00	0.00	0.00	(5,096.48)
<b>MINISO GROUP HOLDING LIMITED CMN</b>															
9896.HK	1,000	HKD	48.600000	48,400.00	48,600.00		3.851410	ACT/365					0.00	0.00	1,511.62
KYG6180F1081	1,000	1.000000	47.050000	47,050.00	47,050.00	1,550.00	30.000000	1	(5.36)	(38.38)	100.00	0.00	0.00	0.00	1,511.62
<b>MTR CORP LTD CMN</b>															
0066.HK	14,000	HKD	25.250000	0.00	353,500.00		3.583526	ACT/365					0.00	0.00	(1,000.46)
HK0066009694	0	1.000000	25.321462	0.00	354,500.46	(1,000.46)	30.000000	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,000.46)
<b>NETEASE, INC. CMN</b>															
9999.HK	300	HKD	144.700000	41,250.00	43,410.00		3.851410	ACT/365					0.00	0.00	1,856.22
KYG6427A1022	300	1.000000	138.400000	41,520.00	41,520.00	1,890.00	30.000000	1	(4.72)	(33.78)	100.00	0.00	0.00	0.00	1,856.22
<b>NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H</b>															
1336.HK	83,800	HKD	22.200000	1,881,310.00	1,860,360.00		3.851410	ACT/365					0.00	0.00	(118,925.97)
CNE100001922	83,800	1.000000	23.600000	1,977,680.00	1,977,680.00	(117,320.00)	30.000000	1	(224.14)	(1,605.97)	90.00	0.00	0.00	0.00	(118,925.97)
<b>ORIENT OVERSEAS INTL LTD CMN</b>															
0316.HK	34,000	HKD	108.000000	3,831,800.00	3,672,000.00		3.851410	ACT/365					0.00	0.00	(244,585.37)
BMG677491539	34,000	1.000000	115.100000	3,913,400.00	3,913,400.00	(241,400.00)	30.000000	1	(444.43)	(3,185.37)	100.00	0.00	0.00	0.00	(244,585.37)
<b>PEOPLE'S INSURANCE COMPANY (GR'UP) OF CHINA LTD CMN CLASS H</b>															
1339.HK	1,122,000	HKD	3.670000	4,050,420.00	4,117,740.00		3.851410	ACT/365					0.00	0.00	(157,248.36)
CNE100001MK7	1,122,000	1.000000	3.870000	4,342,140.00	4,342,140.00	(224,400.00)	30.000000	1	(491.47)	(3,525.98)	90.00	70,677.62	0.00	0.00	(157,457.47)
<b>PHARMARON BEIJING CO LTD CMN</b>															
3759.HK	100	HKD	13.040000	1,300.00	1,304.00		3.851410	ACT/365					0.00	0.00	(107.14)
CNE100003PG4	100	1.000000	14.100000	1,410.00	1,410.00	(106.00)	30.000000	1	(0.16)	(1.14)	90.00	0.00	0.00	0.00	(107.14)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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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 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>PICC PPTY &amp; CASUALTY CO LTD CMN CLASS H</b>															
2328.HK	116,000	HKD	11.560000	1,354,880.00	1,340,960.00		3.851410	ACT/365					0.00	0.00	(82,355.41)
CNE100000593	116,000	1.000000	12.260000	1,422,160.00	1,422,160.00	(81,200.00)	30.000000	1	(161.20)	(1,155.41)	90.00	0.00	0.00	0.00	(82,355.41)
<b>PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H</b>															
2318.HK	1,500	HKD	42.800000	64,875.00	64,200.00		3.851410	ACT/365					0.00	0.00	(4,931.11)
CNE1000003X6	1,500	1.000000	46.050000	69,075.00	69,075.00	(4,875.00)	30.000000	1	(7.82)	(56.11)	90.00	0.00	0.00	0.00	(4,931.11)
<b>POWER ASSETS HOLDINGS LTD CMN</b>															
0006.HK	35,000	HKD	52.450000	1,849,750.00	1,835,750.00		3.851410	ACT/365					0.00	0.00	(62,792.74)
HK0006000050	35,000	1.000000	54.200000	1,897,000.00	1,897,000.00	(61,250.00)	30.000000	1	(215.37)	(1,542.74)	100.00	0.00	0.00	0.00	(62,792.74)
<b>SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN</b>															
1308.HK	291,000	HKD	19.700000	6,081,900.00	5,732,700.00		3.851410	ACT/365					0.00	0.00	(295,905.33)
KYG8187G1055	291,000	1.000000	20.700000	6,023,700.00	6,023,700.00	(291,000.00)	30.000000	1	(685.60)	(4,905.33)	100.00	0.00	0.00	0.00	(295,905.33)
<b>SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A</b>															
0016.HK	18,500	HKD	71.200000	1,354,200.00	1,317,200.00		3.851410	ACT/365					0.00	0.00	(64,948.34)
HK0016000132	18,500	1.000000	74.650000	1,381,025.00	1,381,025.00	(63,825.00)	30.000000	1	(156.85)	(1,123.34)	100.00	0.00	0.00	0.00	(64,948.34)
<b>TECHTRONIC INDUSTRIES CO LTD CMN</b>															
0669.HK	48,000	HKD	99.300000	7,112,000.00	4,766,400.00		3.851410	ACT/365					(140,220.02)	0.00	(291,141.69)
HK0669013440	70,000	1.000000	102.288621	7,175,000.00	4,909,853.80	(143,453.80)	30.000000	1	(815.55)	(7,467.87)	100.00	0.00	(3,715.98)	0.00	(291,141.69)
<b>TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN</b>															
0322.HK	136,000	HKD	11.200000	1,351,840.00	1,523,200.00		3.851410	ACT/365					0.00	0.00	145,760.45
KYG8878S1030	136,000	1.000000	10.120000	1,376,320.00	1,376,320.00	146,880.00	30.000000	1	(156.34)	(1,119.55)	100.00	0.00	0.00	0.00	145,760.45
<b>TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN</b>															
6110.HK	92,000	HKD	2.790000	256,080.00	256,680.00		3.851410	ACT/365					0.00	0.00	(14,563.02)
KYG8924B1041	88,000	1.000000	2.946479	259,800.51	271,076.02	(14,396.02)	30.000000	1	(29.52)	(167.00)	100.00	0.00	0.00	0.00	(14,563.02)
<b>WH GROUP LIMITED CMN</b>															
0288.HK	1,041,500	HKD	5.850000	6,030,285.00	6,092,775.00		3.851410	ACT/365					0.00	0.00	(171,730.33)
KYG960071028	1,041,500	1.000000	6.010000	6,259,415.00	6,259,415.00	(166,640.00)	30.000000	1	(710.05)	(5,090.33)	100.00	0.00	0.00	0.00	(171,730.33)
<b>WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN</b>															
1997.HK	34,000	HKD	18.800000	659,600.00	639,200.00		3.851410	ACT/365					0.00	0.00	(36,589.14)
KYG9593A1040	34,000	1.000000	19.860000	675,240.00	675,240.00	(36,040.00)	30.000000	1	(76.67)	(549.14)	100.00	0.00	0.00	0.00	(36,589.14)
<b>WUXI APPTec CO., LTD. CMN CLASS H</b>															
2359.HK	500	HKD	52.750000	25,750.00	26,375.00		3.851410	ACT/365					0.00	0.00	(1,897.92)
CNE100003F19	500	1.000000	56.500000	28,250.00	28,250.00	(1,875.00)	30.000000	1	(3.19)	(22.92)	90.00	0.00	0.00	0.00	(1,897.92)
<b>YUE YUEN INDUSTRIAL HLDG CMN</b>															
0551.HK	16,500	HKD	16.020000	274,890.00	264,330.00		3.851410	ACT/365					0.00	0.00	(22,385.18)
BMG988031446	16,500	1.000000	17.363043	286,490.21	286,490.21	(22,160.21)	30.000000	1	(32.49)	(224.97)	100.00	0.00	0.00	0.00	(22,385.18)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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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 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>ZTE CORPORATION CMN CLASS H</b>															
0763.HK	400	HKD	23.700000	8,860.00	9,480.00		3.851410	ACT/365					0.00	0.00	(267.90)
CNE1000004Y2	400	1.000000	24.350000	9,740.00	9,740.00	(260.00)	30.000000	1	(1.10)	(7.90)	90.00	0.00	0.00	0.00	(267.90)
<b>ZTO EXPRESS (CAYMAN) INC. CMN</b>															
2057.HK	1,350	HKD	145.900000	199,800.00	196,965.00		3.851410	ACT/365					0.00	0.00	(7,456.16)
KYG9897K1058	1,350	1.000000	151.300000	204,255.00	204,255.00	(7,290.00)	30.000000	1	(23.19)	(166.16)	100.00	0.00	0.00	0.00	(7,456.16)
<b>TOTAL Long</b>				<b>76,445,794.00</b>	<b>74,072,621.00</b>	<b>(2,957,487.01)</b>			<b>(8,925.41)</b>	<b>(65,828.64)</b>		<b>104,095.50</b>	<b>(330,676.38)</b>	<b>0.00</b>	<b>(3,249,896.52)</b>
				<b>78,631,903.31</b>	<b>77,030,108.01</b>								<b>(9,435.95)</b>	<b>0.00</b>	<b>(3,250,204.50)</b>
<b>Short</b>															
<b>AKESO INC CMN</b>															
9926.HK	(14,000)	HKD	56.500000	(803,600.00)	(791,000.00)		3.851410	ACT/365					0.00	0.00	59,243.38
KYG0146B1032	(14,000)	1.000000	60.700000	(849,800.00)	(849,800.00)	58,800.00	(125.000000)	1	62.15	443.38	100.00	0.00	0.00	0.00	59,243.38
<b>ALIBABA GROUP HOLDING LIMITED CMN</b>															
9988.HK	(103,200)	HKD	80.600000	(8,400,480.00)	(8,317,920.00)		3.851410	ACT/365					0.00	0.00	164,368.26
KYG017191142	(103,200)	1.000000	82.176943	(8,480,660.53)	(8,480,660.53)	162,740.53	(30.000000)	1	825.82	1,627.73	100.00	0.00	0.00	0.00	164,368.26
<b>ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN</b>															
0241.HK	(158,000)	HKD	3.250000	(478,040.00)	(513,500.00)		3.851410	ACT/365					0.00	0.00	(4,308.74)
BMG0171K1018	(148,000)	1.000000	3.222022	(476,944.25)	(509,079.49)	(4,420.51)	(150.000000)	1	30.68	111.77	100.00	0.00	0.00	0.00	(4,308.74)
<b>ALIBABA PICTURES GROUP LIMITED CMN</b>															
1060.HK	(1,360,000)	HKD	0.480000	(639,200.00)	(652,800.00)		3.851410	ACT/365					0.00	0.00	(9,537.68)
BMG0171W1055	(1,360,000)	1.000000	0.472714	(642,890.73)	(642,890.73)	(9,909.27)	(30.000000)	1	62.58	371.59	100.00	0.00	0.00	0.00	(9,537.68)
<b>BAIDU, INC. CMN</b>															
9888.HK	(5,850)	HKD	78.850000	(470,632.50)	(461,272.50)		3.851410	ACT/365					0.00	0.00	22,860.94
KYG070341048	(5,850)	1.000000	82.700000	(483,795.00)	(483,795.00)	22,522.50	(30.000000)	1	47.18	338.44	100.00	0.00	0.00	0.00	22,860.94
<b>BANK OF COMMUNICATIONS - HK BR CLASS H</b>															
3328.HK	(52,000)	HKD	6.190000	(325,520.00)	(321,880.00)		3.851410	ACT/365					0.00	0.00	10,632.40
CNE100000205	(52,000)	1.000000	6.390000	(332,280.00)	(332,280.00)	10,400.00	(30.000000)	1	32.39	232.40	100.00	0.00	0.00	0.00	10,632.40
<b>BUDWEISER BREWING COMPANY APAC LIMITED CMN</b>															
1876.HK	(23,600)	HKD	6.950000	(167,560.00)	(164,020.00)		3.851410	ACT/365					0.00	0.00	7,479.09
KYG1674K1013	(23,600)	1.000000	7.264009	(171,430.62)	(171,430.62)	7,410.62	(30.000000)	1	16.71	68.47	100.00	0.00	0.00	0.00	7,479.09
<b>CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H</b>															
0998.HK	(189,000)	HKD	5.280000	(992,250.00)	(997,920.00)		3.851410	ACT/365					0.00	0.00	17,719.92
CNE1000001Q4	(189,000)	1.000000	5.370000	(1,014,930.00)	(1,014,930.00)	17,010.00	(30.000000)	1	98.94	709.92	100.00	0.00	0.00	0.00	17,719.92
<b>CHINA GAS HOLDINGS LIMITED CMN</b>															
0384.HK	(18,200)	HKD	6.320000	(115,934.00)	(115,024.00)		3.851410	ACT/365					0.00	0.00	2,775.29
BMG2109G1033	(18,200)	1.000000	6.619902	(120,482.21)	(120,482.21)	5,458.21	(30.000000)	1	11.76	47.08	100.00	(2,730.00)	0.00	0.00	2,791.12

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## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>CHINA HONGQIAO GROUP LIMITED CMN</b>															
1378.HK	(43,500)	HKD	11.540000	(483,720.00)	(501,990.00)		3.851410	ACT/365					0.00	0.00	9,928.17
KYG211501005	(43,500)	1.000000	11.760000	(511,560.00)	(511,560.00)	9,570.00	(30.000000)	1	50.00	358.17	100.00	0.00	0.00	0.00	9,928.17
<b>CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H</b>															
1988.HK	(458,000)	HKD	3.450000	(1,575,520.00)	(1,580,100.00)		3.851410	ACT/365					0.00	0.00	(3,478.62)
CNE100000HF9	(458,000)	1.000000	3.440000	(1,575,520.00)	(1,575,520.00)	(4,580.00)	(30.000000)	1	153.30	1,101.38	100.00	0.00	0.00	0.00	(3,478.62)
<b>CHINA OILFIELD SERVICES LIMITED CMN CLASS H</b>															
2883.HK	(56,000)	HKD	7.070000	(409,920.00)	(395,920.00)		3.851410	ACT/365					0.00	0.00	(1,404.95)
CNE1000002P4	(56,000)	1.000000	7.040000	(394,240.00)	(394,240.00)	(1,680.00)	(30.000000)	1	38.23	275.05	100.00	0.00	0.00	0.00	(1,404.95)
<b>CHINA OVERSEAS LAND LTD (ORD) CMN</b>															
0688.HK	(21,000)	HKD	12.140000	(259,140.00)	(254,940.00)		3.851410	ACT/365					0.00	0.00	2,670.73
HK0688002218	(21,000)	1.000000	12.262489	(257,512.28)	(257,512.28)	2,572.28	(30.000000)	1	25.04	98.45	100.00	0.00	0.00	0.00	2,670.73
<b>CHINA POWER INTL DEV LTD CMN</b>															
2380.HK	(535,000)	HKD	2.930000	(1,578,250.00)	(1,567,550.00)		3.851410	ACT/365					0.00	0.00	63,851.82
HK2380027329	(535,000)	1.000000	3.048174	(1,630,773.09)	(1,630,773.09)	63,223.09	(30.000000)	1	159.10	628.72	100.00	0.00	0.00	0.00	63,851.82
<b>CHINA RAILWAY GROUP LIMITED CMN CLASS H</b>															
0390.HK	(28,000)	HKD	3.680000	(105,000.00)	(103,040.00)		3.851410	ACT/365					0.00	0.00	7,917.64
CNE1000007Z2	(28,000)	1.000000	3.960000	(110,880.00)	(110,880.00)	7,840.00	(30.000000)	1	10.84	77.64	100.00	0.00	0.00	0.00	7,917.64
<b>CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN</b>															
0291.HK	(31,000)	HKD	23.250000	(720,750.00)	(720,750.00)		3.851410	ACT/365					0.00	0.00	44,163.40
HK0291001490	(31,000)	1.000000	24.664511	(764,599.85)	(764,599.85)	43,849.85	(30.000000)	1	74.76	313.55	100.00	0.00	0.00	0.00	44,163.40
<b>CHINA RESOURCES LAND LIMITED CMN</b>															
1109.HK	(9,500)	HKD	21.850000	(210,425.00)	(207,575.00)		3.851410	ACT/365					0.00	0.00	5,470.52
KYG2108Y1052	(9,500)	1.000000	22.416295	(212,954.81)	(212,954.81)	5,379.81	(30.000000)	1	20.74	90.72	100.00	0.00	0.00	0.00	5,470.52
<b>CHINA RUYI HOLDINGS LTD CMN</b>															
0136.HK	(3,572,000)	HKD	2.500000	(8,858,560.00)	(8,930,000.00)		3.851410	ACT/365					0.00	0.00	(172,018.46)
BMG4404N1149	(3,572,000)	1.000000	2.451846	(8,757,994.68)	(8,757,994.68)	(172,005.32)	(392.805100)	1	(29.21)	(13.14)	100.00	0.00	0.00	0.00	(172,018.46)
<b>CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H</b>															
0956.HK	0	HKD	3.720000	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	0	0.00	13.25	100.00	0.00	13.25	0.00	470.65
<b>CITIC LTD CMN</b>															
0267.HK	(1,000)	HKD	8.370000	(1,180,110.00)	(8,370.00)		3.851410	ACT/365					230,699.04	0.00	233,348.54
HK0267001375	(139,000)	1.000000	9.210000	(1,280,190.00)	(9,210.00)	840.00	(30.000000)	1	125.38	1,809.50	100.00	0.00	1,893.21	0.00	233,348.54
<b>CK ASSET HOLDINGS LIMITED CMN</b>															
1113.HK	0	HKD	31.600000	0.00	0.00		0.000000	ACT/365					158.42	0.00	161.52
KYG2177B1014	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	3.11	100.00	0.00	3.11	0.00	161.52

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<b>066831553 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>CLP HOLDINGS LIMITED CMN</b>															
0002.HK	(5,000)	HKD	63.300000	(318,500.00)	(316,500.00)		3.851410	ACT/365					0.00	0.00	5,054.77
HK0002007356	(5,000)	1.000000	64.285307	(321,426.54)	(321,426.54)	4,926.54	(30.000000)	1	31.30	128.23	100.00	0.00	0.00	0.00	5,054.77
<b>CONCH CEMENT CO LTD CMN CLASS H</b>															
0914.HK	(4,000)	HKD	19.780000	(76,720.00)	(79,120.00)		3.851410	ACT/365					0.00	0.00	455.68
CNE1000001W2	(4,000)	1.000000	19.880000	(79,520.00)	(79,520.00)	400.00	(30.000000)	1	7.76	55.68	100.00	0.00	0.00	0.00	455.68
<b>COWELL E HOLDINGS INC CMN</b>															
1415.HK	(24,000)	HKD	26.900000	(664,800.00)	(645,600.00)		3.851410	ACT/365					0.00	0.00	32,184.97
KYG248141163	(24,000)	1.000000	28.300000	(679,200.00)	(679,200.00)	33,600.00	(1,500.000000)	1	(201.54)	(1,415.03)	100.00	0.00	0.00	0.00	32,184.97
<b>DONGYUE GROUP LTD CMN</b>															
0189.HK	(64,000)	HKD	8.310000	(519,040.00)	(531,840.00)		3.851410	ACT/365					0.00	0.00	(13,571.11)
KYG2816P1072	(64,000)	1.000000	8.092816	(517,940.26)	(517,940.26)	(13,899.75)	(30.000000)	1	50.39	328.63	100.00	0.00	0.00	0.00	(13,571.11)
<b>EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD</b>															
1797.HK	0	HKD	17.620000	0.00	0.00		0.000000	ACT/365					2,933.61	0.00	2,914.93
KYG5313A1013	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(18.68)	100.00	0.00	(18.68)	0.00	2,914.93
<b>EVEREST MEDICINES LIMITED CMN</b>															
1952.HK	(16,000)	HKD	43.600000	(804,000.00)	(697,600.00)		3.851410	ACT/365					0.00	0.00	76,909.51
KYG3224E1061	(16,000)	1.000000	48.467619	(775,481.91)	(775,481.91)	77,881.91	(1,056.250000)	1	(150.84)	(972.40)	100.00	0.00	0.00	0.00	76,909.51
<b>FLAT GLASS GROUP CO., LTD. CMN</b>															
6865.HK	(6,000)	HKD	12.060000	(72,360.00)	(72,360.00)		3.851410	ACT/365					0.00	0.00	(6,983.28)
CNE100002375	(6,000)	1.000000	10.920000	(65,520.00)	(65,520.00)	(6,840.00)	(1,475.000000)	1	(22.33)	(143.28)	100.00	0.00	0.00	0.00	(6,983.28)
<b>GALAXY ENTERTAINMENT GROUP LTD CMN</b>															
0027.HK	(80,000)	HKD	33.450000	0.00	(2,676,000.00)		3.583526	ACT/365					0.00	0.00	(10,523.90)
HK0027032686	0	1.000000	33.318451	0.00	(2,665,476.10)	(10,523.90)	(30.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(10,523.90)
<b>GANFENG LITHIUM CO., LTD. CMN</b>															
1772.HK	(6,000)	HKD	20.500000	(124,500.00)	(123,000.00)		3.851410	ACT/365					0.00	0.00	(2,493.41)
CNE1000031W9	(6,000)	1.000000	20.100000	(120,600.00)	(120,600.00)	(2,400.00)	(800.000000)	1	(14.56)	(93.41)	100.00	0.00	0.00	0.00	(2,493.41)
<b>GIANT BIOGENE HOLDING CO., LTD CMN</b>															
2367.HK	(8,400)	HKD	46.350000	(392,280.00)	(389,340.00)		3.851410	ACT/365					0.00	0.00	30,113.57
KYG3887G1091	(8,400)	1.000000	49.900000	(419,160.00)	(419,160.00)	29,820.00	(30.000000)	1	41.00	293.57	100.00	0.00	0.00	0.00	30,113.57
<b>HAIDILAO INTERNATIONAL HOLDING LTD CMN</b>															
6862.HK	0	HKD	14.560000	(298,400.00)	0.00		3.851410	ACT/365					24,692.76	0.00	24,915.44
KYG4290A1013	(20,000)	1.000000	0.000000	(318,000.00)	0.00	0.00	(30.000000)	1	31.10	222.68	100.00	0.00	265.90	0.00	24,915.44
<b>HANG SENG BANK (ORD) CMN</b>															
0011.HK	0	HKD	92.200000	0.00	0.00		0.000000	ACT/365					10,367.39	0.00	10,524.72
HK0011000095	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	157.33	100.00	0.00	157.33	0.00	10,524.72

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<b>066831553 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>HENGAN INTL GROUP CO LTD CMN</b>															
1044.HK	(24,000)	HKD	20.700000	(506,400.00)	(496,800.00)		3.851410	ACT/365					0.00	0.00	42,377.17
KYG4402L1510	(24,000)	1.000000	22.450000	(538,800.00)	(538,800.00)	42,000.00	(30.000000)	1	52.69	377.17	100.00	0.00	0.00	0.00	42,377.17
<b>HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H</b>															
0921.HK	(4,000)	HKD	27.600000	(103,800.00)	(110,400.00)		3.851410	ACT/365					0.00	0.00	(12,131.55)
CNE100000353	(4,000)	1.000000	24.550000	(98,200.00)	(98,200.00)	(12,200.00)	(30.000000)	1	9.51	68.45	100.00	0.00	0.00	0.00	(12,131.55)
<b>HUA HONG SEMICONDUCTOR LIMITED CMN</b>															
1347.HK	(18,000)	HKD	20.550000	(373,500.00)	(369,900.00)		3.851410	ACT/365					0.00	0.00	19,954.70
HK0000218211	(18,000)	1.000000	21.650000	(389,700.00)	(389,700.00)	19,800.00	(194.444400)	1	21.22	154.70	100.00	0.00	0.00	0.00	19,954.70
<b>HUADIAN POWER INTL CORP LTD CMN CLASS H</b>															
1071.HK	(68,000)	HKD	3.730000	(250,920.00)	(253,640.00)		3.851410	ACT/365					0.00	0.00	18,386.34
CNE1000003D8	(68,000)	1.000000	4.000000	(272,000.00)	(272,000.00)	18,360.00	(355.147000)	1	4.29	26.34	100.00	0.00	0.00	0.00	18,386.34
<b>HUANENG POWER INTL INC CMN CLASS H</b>															
0902.HK	(64,000)	HKD	4.000000	(261,120.00)	(256,000.00)		3.851410	ACT/365					0.00	0.00	18,111.78
CNE1000006Z4	(64,000)	1.000000	4.280000	(273,920.00)	(273,920.00)	17,920.00	(30.000000)	1	26.76	191.78	100.00	0.00	0.00	0.00	18,111.78
<b>INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H</b>															
1398.HK	0	HKD	4.880000	0.00	0.00		0.000000	ACT/365					130,704.06	0.00	74,338.30
CNE1000003G1	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	777.57	100.00	(57,143.34)	777.57	0.00	74,507.36
<b>INNOVENT BIOLOGICS INC CMN</b>															
1801.HK	(34,000)	HKD	33.100000	(1,195,100.00)	(1,125,400.00)		3.851410	ACT/365					0.00	0.00	119,870.95
KYG4818G1010	(34,000)	1.000000	36.600000	(1,244,400.00)	(1,244,400.00)	119,000.00	(30.000000)	1	121.48	870.95	100.00	0.00	0.00	0.00	119,870.95
<b>JD HEALTH INTERNATIONAL INC. CMN</b>															
6618.HK	(36,150)	HKD	28.400000	(1,003,162.50)	(1,026,660.00)		3.851410	ACT/365					0.00	0.00	(10,133.87)
KYG5074A1004	(36,150)	1.000000	28.100000	(1,015,815.00)	(1,015,815.00)	(10,845.00)	(30.000000)	1	98.94	711.13	100.00	0.00	0.00	0.00	(10,133.87)
<b>KINGSOFT CLOUD HOLDINGS LTD CMN</b>															
3896.HK	(118,000)	HKD	5.910000	(660,800.00)	(697,380.00)		3.851410	ACT/365					0.00	0.00	(2,590.03)
KYG5264S1012	(118,000)	1.000000	5.891668	(695,216.81)	(695,216.81)	(2,163.19)	(800.847400)	1	(71.63)	(426.84)	100.00	0.00	0.00	0.00	(2,590.03)
<b>NEW ORIENTAL EDUCATION &amp; TECHNOLOGY GROUP INC. CMN</b>															
9901.HK	(18,000)	HKD	49.000000	(876,600.00)	(882,000.00)		3.851410	ACT/365					0.00	0.00	(7,409.30)
KYG6470A1168	(18,000)	1.000000	48.560784	(874,094.12)	(874,094.12)	(7,905.88)	(30.000000)	1	85.03	496.58	100.00	0.00	0.00	0.00	(7,409.30)
<b>PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED</b>															
1833.HK	(100,977)	HKD	6.250000	(636,155.10)	(631,106.25)		3.851410	ACT/365					0.00	0.00	(182,068.94)
KYG711391022	(100,977)	1.000000	5.280410	(533,200.00)	(533,200.00)	(97,906.25)	(1,650.000000)	1	(231.31)	(1,227.69)	100.00	(82,935.00)	0.00	0.00	(181,823.57)
<b>POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H</b>															
1658.HK	(112,000)	HKD	4.480000	(509,600.00)	(501,760.00)		3.851410	ACT/365					0.00	0.00	11,558.62
CNE1000029W3	(112,000)	1.000000	4.580000	(512,960.00)	(512,960.00)	11,200.00	(30.000000)	1	49.94	358.62	100.00	0.00	0.00	0.00	11,558.62

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<b>066831553 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H</b>															
1385.HK	0	HKD	14.040000	0.00	0.00		0.000000	ACT/365					1,601.16	0.00	1,578.92
CNE100000510	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	9.180000	(208,780.00)	(201,960.00)		3.851410	ACT/365					0.00	0.00	5,367.05
CNE100004QP1	(22,000)	1.000000	9.471940	(208,382.69)	(208,382.69)	6,422.69	(3,306.818100)	1	(167.16)	(1,055.64)	100.00	0.00	0.00	0.00	5,367.05
<b>SHENZHOU INTL GROUP LTD CMN</b>															
2313.HK	(8,000)	HKD	60.800000	(492,400.00)	(486,400.00)		3.851410	ACT/365					0.00	0.00	9,946.61
KYG8087W1015	(8,000)	1.000000	62.000000	(496,000.00)	(496,000.00)	9,600.00	(30.000000)	1	48.29	346.61	100.00	0.00	0.00	0.00	9,946.61
<b>SUNNY OPTICAL TECH GROUP CO LT'D CMN</b>															
2382.HK	(1,000)	HKD	61.750000	(336,250.00)	(61,750.00)		3.851410	ACT/365					27,925.89	0.00	35,266.78
KYG8586D1097	(5,000)	1.000000	68.850000	(344,250.00)	(68,850.00)	7,100.00	(30.000000)	1	33.56	240.89	100.00	0.00	267.70	0.00	35,266.78
<b>TONGCHENG TRAVEL HOLDINGS LIMITED CMN</b>															
0780.HK	(16,000)	HKD	17.900000	(291,840.00)	(286,400.00)		3.851410	ACT/365					0.00	0.00	5,003.62
KYG8918W1069	(16,000)	1.000000	18.200000	(291,200.00)	(291,200.00)	4,800.00	(30.000000)	1	28.33	203.62	100.00	0.00	0.00	0.00	5,003.62
<b>UNI-PRESIDENT CHINA HOLDINGS L'TD. CMN</b>															
0220.HK	(66,000)	HKD	7.920000	(481,140.00)	(522,720.00)		3.851410	ACT/365					0.00	0.00	(6,899.29)
KYG9222R1065	(66,000)	1.000000	7.810000	(515,460.00)	(515,460.00)	(7,260.00)	(30.000000)	1	50.44	360.71	100.00	0.00	0.00	0.00	(6,899.29)
<b>VOBILE GROUP LIMITED CMN</b>															
3738.HK	(121,000)	HKD	2.650000	(424,710.00)	(320,650.00)		3.851410	ACT/365					0.00	0.00	107,984.80
KYG9390R1103	(121,000)	1.000000	3.546135	(429,082.38)	(429,082.38)	108,432.38	(1,525.000000)	1	(132.17)	(447.59)	100.00	0.00	0.00	0.00	107,984.80
<b>WEIMOB INC CMN</b>															
2013.HK	(357,000)	HKD	3.180000	(1,066,230.00)	(1,135,260.00)		3.851410	ACT/365					362.57	0.00	28,507.59
KYG9T20A1060	(359,000)	1.000000	3.270000	(1,173,930.00)	(1,167,390.00)	32,130.00	(2,232.660100)	1	(528.33)	(3,984.98)	100.00	0.00	(22.20)	0.00	28,507.59
<b>WEST CHINA CEMENT LIMITED CMN</b>															
2233.HK	(88,000)	HKD	1.480000	(137,280.00)	(130,240.00)		3.851410	ACT/365					0.00	0.00	8,877.38
JE00B3MW7P88	(88,000)	1.000000	1.580000	(139,040.00)	(139,040.00)	8,800.00	(115.340900)	1	10.33	77.38	100.00	0.00	0.00	0.00	8,877.38
<b>WUXI BIOLOGICS (CAYMAN) INC. CMN</b>															
2269.HK	0	HKD	16.920000	0.00	0.00		0.000000	ACT/365					2,776.30	0.00	2,811.52
KYG970081173	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	35.22	100.00	0.00	35.22	0.00	2,811.52
<b>XD INC CMN</b>															
2400.HK	(22,600)	HKD	22.850000	(542,400.00)	(516,410.00)		3.851410	ACT/365					0.00	0.00	52,194.71
KYG9830N1097	(22,600)	1.000000	25.150000	(568,390.00)	(568,390.00)	51,980.00	(202.212300)	1	29.93	214.71	100.00	0.00	0.00	0.00	52,194.71
<b>XIAOMI CORPORATION CMN CLASS B</b>															
1810.HK	0	HKD	33.750000	(341,500.00)	0.00		3.851410	ACT/365					8,028.92	0.00	8,269.78
KYG9830T1067	(10,000)	1.000000	0.000000	(345,000.00)	0.00	0.00	(30.000000)	1	33.60	240.86	100.00	0.00	334.39	0.00	8,269.78

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<b>066831553 (Cont.)</b>															
<b>HKD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>YANKUANG ENERGY GROUP CO LTD CMN CLASS H</b>															
1171.HK	(650,000)	HKD	8.200000	(5,635,500.00)	(5,330,000.00)		3.851410	ACT/365					0.00	0.00	488,491.39
CNE1000004Q8	(650,000)	1.000000	8.950000	(5,817,500.00)	(5,817,500.00)	487,500.00	(309.753800)	1	135.60	991.39	100.00	0.00	0.00	0.00	488,491.39
<b>ZAI LAB LIMITED CMN</b>															
9688.HK	(6,000)	HKD	19.400000	(126,000.00)	(116,400.00)		3.851410	ACT/365					0.00	0.00	9,087.85
KYG9887T1168	(6,000)	1.000000	20.900000	(125,400.00)	(125,400.00)	9,000.00	(30.000000)	1	12.20	87.85	100.00	0.00	0.00	0.00	9,087.85
<b>ZJLD GROUP INC. CMN</b>															
6979.HK	(151,800)	HKD	6.460000	(974,556.00)	(980,628.00)		3.851410	ACT/365					0.00	0.00	48,313.60
KYG989BA1027	(151,800)	1.000000	6.790000	(1,030,722.00)	(1,030,722.00)	50,094.00	(1,321.739100)	1	(244.15)	(1,780.40)	100.00	0.00	0.00	0.00	48,313.60
<b>ZOOMLION HEAVY INDUSTRY SCIENC'E AND TECHNOLOGY CO., LTD CMN CLASS H</b>															
1157.HK	(10,000)	HKD	5.550000	(54,800.00)	(55,500.00)		3.851410	ACT/365					0.00	0.00	1,503.11
CNE100000X85	(10,000)	1.000000	5.700000	(57,000.00)	(57,000.00)	1,500.00	(375.000000)	1	0.38	3.11	100.00	0.00	0.00	0.00	1,503.11
<b>TOTAL Short</b>				<b>(48,535,755.10)</b>	<b>(48,632,295.75)</b>	<b>1,205,345.34</b>			<b>1,066.43</b>	<b>5,140.77</b>		<b>(142,808.34)</b>	<b>440,707.51</b>	<b>0.00</b>	<b>1,508,385.28</b>
				<b>(49,355,949.75)</b>	<b>(49,837,641.09)</b>							<b>(142,808.34)</b>	<b>3,684.56</b>	<b>0.00</b>	<b>1,508,815.54</b>
<b>TOTAL HKD</b>			<b>27,910,038.90</b>	<b>27,910,038.90</b>	<b>25,440,325.25</b>	<b>(1,752,141.66)</b>			<b>(7,858.98)</b>	<b>(60,687.87)</b>		<b>(38,712.83)</b>	<b>(5,751.39)</b>	<b>0.00</b>	<b>(1,741,511.23)</b>
			<b>29,275,953.56</b>	<b>29,275,953.56</b>	<b>27,192,466.91</b>							<b>(38,712.83)</b>	<b>(5,751.39)</b>	<b>0.00</b>	<b>(1,741,388.95)</b>
<b>JPY</b>															
<b>Long</b>															
<b>AIR WATER CMN</b>															
4088.T	28,800	JPY	1,884.000000	55,065,600.00	54,259,200.00		0.231000	ACT/365					0.00	0.00	(938,174.57)
JP3160670000	28,800	1.000000	1,916.500000	55,195,200.00	55,195,200.00	(936,000.00)	25.000000	1	(726.48)	(2,174.57)	90.00	0.00	0.00	0.00	(938,174.57)
<b>AJINOMOTO CO., INC. CMN</b>															
2802.T	3,300	JPY	6,401.000000	15,249,600.00	21,123,300.00		0.231000	ACT/365					0.00	0.00	35,385.77
JP3119600009	2,400	1.000000	6,390.136740	15,385,980.67	21,087,451.24	35,848.76	25.000000	1	(201.82)	(462.99)	90.00	0.00	0.00	0.00	35,385.77
<b>ASAHI KASEI CMN</b>															
3407.T	8,900	JPY	1,072.500000	8,435,700.00	9,545,250.00		0.231000	ACT/365					0.00	0.00	(167,862.26)
JP3111200006	7,800	1.000000	1,091.323307	8,521,500.00	9,712,777.43	(167,527.43)	25.000000	1	(111.71)	(334.84)	90.00	0.00	0.00	0.00	(167,862.26)
<b>BAYCURRENT CMN</b>															
6532.T	12,900	JPY	5,266.000000	52,381,000.00	67,931,400.00		0.231000	ACT/365					0.00	0.00	(909,726.76)
JP3835250006	9,800	1.000000	5,336.384596	52,452,296.20	68,839,361.29	(907,961.29)	25.000000	1	(690.73)	(1,765.47)	90.00	0.00	0.00	0.00	(909,726.76)
<b>CENTRAL JAPAN RAILWAY COMPANY CMN</b>															
9022.T	47,600	JPY	2,850.500000	139,777,400.00	135,683,800.00		0.231000	ACT/365					0.00	0.00	(5,455,743.13)
JP3566800003	47,600	1.000000	2,965.000000	141,134,000.00	141,134,000.00	(5,450,200.00)	25.000000	1	(1,850.58)	(5,543.13)	90.00	0.00	0.00	0.00	(5,455,743.13)
<b>CHIBA BANK LTD CMN</b>															
8331.T	0	JPY	1,227.000000	0.00	0.00		0.000000	ACT/365					(361.23)	0.00	(383.60)
JP3511800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.37)	90.00	0.00	(22.37)	0.00	(383.60)

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>CHUGAI PHARMACEUTICAL LTD CMN</b>															
4519.T	5,300	JPY	6,954.000000	13,686,589.57	36,856,200.00		0.231000	ACT/365					0.00	0.00	536,559.03
JP3519400000	2,000	1.000000	6,852.728417	13,686,589.57	36,319,460.61	536,739.39	25.000000	1	(180.36)	(180.36)	90.00	0.00	0.00	0.00	536,559.03
<b>CONCORDIA FINANCIAL GROUP CMN</b>															
7186.T	0	JPY	876.200000	0.00	0.00		0.000000	ACT/365					(32,202.71)	0.00	(32,433.32)
JP3305990008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(230.62)	90.00	0.00	(230.62)	0.00	(32,433.32)
<b>DAI-ICHI LIFE HOLDINGS CMN</b>															
8750.T	0	JPY	4,165.000000	0.00	0.00		0.000000	ACT/365					2,844.76	0.00	2,833.69
JP3476480003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(11.07)	90.00	0.00	(11.07)	0.00	2,833.69
<b>DAIFUKU CO LTD CMN</b>															
6383.T	700	JPY	3,207.000000	0.00	2,244,900.00		0.226998	ACT/365					0.00	0.00	(15,546.92)
JP3497400006	0	1.000000	3,229.209885	0.00	2,260,446.92	(15,546.92)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(15,546.92)
<b>DAIWA SECURITIES CMN</b>															
8601.T	10,700	JPY	1,015.000000	11,315,250.00	10,860,500.00		0.231000	ACT/365					68,905.91	0.00	(285,103.99)
JP3502200003	10,700	1.000000	1,048.000000	11,213,600.00	11,213,600.00	(353,100.00)	25.000000	1	(148.47)	(909.91)	90.00	0.00	(467.04)	0.00	(285,103.99)
<b>FAST RETAILING CO LTD CMN</b>															
9983.T	1,100	JPY	52,100.000000	46,950,051.55	57,310,000.00		0.231000	ACT/365					(93,039.96)	0.00	127,964.16
JP3802300008	900	1.000000	51,898.524700	46,950,051.55	57,088,377.17	221,622.83	25.000000	1	(618.71)	(618.71)	90.00	0.00	(1,361.85)	0.00	127,964.16
<b>FP PARTNER INC. CMN</b>															
7388.T	0	JPY	2,125.000000	2,711,800.00	0.00		0.231000	ACT/365					86,120.49	0.00	86,014.57
JP3167010002	1,300	1.000000	0.000000	2,675,400.00	0.00	0.00	25.000000	1	(35.51)	(105.92)	90.00	0.00	(247.95)	0.00	86,014.57
<b>FUJIFILM HOLDINGS CORPORATION CMN</b>															
4901.T	50,600	JPY	3,311.000000	173,915,600.00	167,536,600.00		0.231000	ACT/365					(43,684.34)	0.00	50,687.65
JP3814000000	52,400	1.000000	3,309.000000	173,391,600.00	167,435,400.00	101,200.00	25.000000	1	(2,288.56)	(6,828.01)	90.00	0.00	(320.54)	0.00	50,687.65
<b>FUKUOKA FINANCIAL GROUP CMN</b>															
8354.T	0	JPY	4,015.000000	3,941,000.00	0.00		0.231000	ACT/365					47,073.75	0.00	46,685.15
JP3805010000	1,000	1.000000	0.000000	3,945,000.00	0.00	0.00	25.000000	1	(51.96)	(388.60)	90.00	0.00	(533.40)	0.00	46,685.15
<b>GMO PAYMENT GATEWAY, INC. CMN</b>															
3769.T	2,800	JPY	7,745.000000	14,466,600.00	21,686,000.00		0.231000	ACT/365					0.00	0.00	(221,893.53)
JP3385890003	1,900	1.000000	7,824.070919	15,033,451.80	21,907,398.57	(221,398.57)	25.000000	1	(194.23)	(494.96)	90.00	0.00	0.00	0.00	(221,893.53)
<b>HIKARI TSUSHIN, INC. CMN</b>															
9435.T	2,500	JPY	33,880.000000	67,360,000.00	84,700,000.00		0.231000	ACT/365					0.00	0.00	(847,907.48)
JP3783420007	2,000	1.000000	34,316.706524	68,859,665.80	85,791,766.31	(1,091,766.31)	25.000000	1	(897.17)	(2,471.17)	90.00	246,330.00	0.00	0.00	(847,993.54)
<b>HITACHI CMN</b>															
6501.T	14,300	JPY	3,909.000000	57,743,400.00	55,898,700.00		0.231000	ACT/365					0.00	0.00	(451,661.49)
JP3788600009	14,300	1.000000	3,940.432494	56,348,184.67	56,348,184.67	(449,484.67)	25.000000	1	(752.12)	(2,176.82)	90.00	0.00	0.00	0.00	(451,661.49)

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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 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>IHI CORPORATION CMN</b>															
7013.T	3,700	JPY	8,082.000000	0.00	29,903,400.00		0.226998	ACT/365					0.00	0.00	(951,205.42)
JP3134800006	0	1.000000	8,339.082546	0.00	30,854,605.42	(951,205.42)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(951,205.42)
<b>INPEX CMN</b>															
1605.T	26,100	JPY	1,958.000000	46,437,300.00	51,103,800.00		0.231000	ACT/365					0.00	0.00	(187,393.08)
JP3294460005	23,400	1.000000	1,982.321454	46,428,194.79	51,738,589.94	(634,789.94)	25.000000	1	(611.90)	(1,523.14)	90.00	448,920.00	0.00	0.00	(187,549.92)
<b>JAPAN EXCHANGE GROUP CMN</b>															
8697.T	76,200	JPY	1,721.500000	136,894,800.00	131,178,300.00		0.231000	ACT/365					346.43	0.00	(3,665,116.04)
JP3183200009	75,800	1.000000	1,769.533330	134,166,000.00	134,838,439.72	(3,660,139.72)	25.000000	1	(1,786.74)	(5,322.74)	90.00	0.00	(51.14)	0.00	(3,665,116.04)
<b>JAPAN POST BANK CMN</b>															
7182.T	0	JPY	1,514.500000	0.00	0.00		0.000000	ACT/365					1,292,950.49	0.00	1,291,215.90
JP3946750001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1,734.59)	90.00	0.00	(1,734.59)	0.00	1,291,215.90
<b>JAPAN POST HOLDINGS CO. LTD. CMN</b>															
6178.T	12,500	JPY	1,534.500000	126,594,150.00	19,181,250.00		0.231000	ACT/365					4,297,946.65	0.00	4,820,097.19
JP3752900005	81,700	1.000000	1,492.302067	121,796,375.84	18,653,775.84	527,474.16	25.000000	1	(1,637.90)	(5,323.62)	90.00	0.00	(7,237.84)	0.00	4,820,097.19
<b>JAPAN POST INSURANCE CO., LTD CMN</b>															
7181.T	14,100	JPY	2,921.000000	40,378,800.00	41,186,100.00		0.231000	ACT/365					0.00	0.00	171,384.59
JP3233250004	13,800	1.000000	2,908.734237	40,125,495.05	41,013,152.74	172,947.26	25.000000	1	(530.51)	(1,562.67)	90.00	0.00	0.00	0.00	171,384.59
<b>JAPAN TOBACCO INC. CMN</b>															
2914.T	56,900	JPY	3,963.000000	202,855,400.00	225,494,700.00		0.231000	ACT/365					0.00	0.00	(1,764,487.57)
JP3726800000	50,600	1.000000	4,063.529266	206,270,193.91	231,214,815.21	(5,720,115.21)	25.000000	1	(2,694.86)	(7,792.36)	90.00	3,963,420.00	0.00	0.00	(1,765,872.21)
<b>KAKAKU.COM, INC. CMN</b>															
2371.T	59,800	JPY	2,326.500000	136,449,900.00	139,124,700.00		0.231000	ACT/365					0.00	0.00	(5,281,450.32)
JP3206000006	58,200	1.000000	2,414.729026	140,685,454.27	144,400,795.76	(5,276,095.76)	25.000000	1	(1,824.95)	(5,354.56)	90.00	0.00	0.00	0.00	(5,281,450.32)
<b>KAWASAKI HEAVY INDUSTRIES LTD ORD CMN</b>															
7012.T	1,900	JPY	6,819.000000	0.00	12,956,100.00		0.226998	ACT/365					0.00	0.00	(370,666.18)
JP3224200000	0	1.000000	7,014.087465	0.00	13,326,766.18	(370,666.18)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(370,666.18)
<b>KDDI CORPORATION CMN</b>															
9433.T	40,300	JPY	4,869.000000	143,372,000.00	196,220,700.00		0.231000	ACT/365					0.00	0.00	(2,726,976.12)
JP3496400007	29,200	1.000000	4,936.577427	144,834,253.41	198,944,070.31	(2,723,370.31)	25.000000	1	(1,898.62)	(3,605.80)	90.00	0.00	0.00	0.00	(2,726,976.12)
<b>KEIHAN ELECTRIC RAILWAY CMN</b>															
9045.T	0	JPY	3,205.000000	0.00	0.00		0.000000	ACT/365					(8,884.60)	0.00	(8,884.60)
JP3279400000	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	(34.25)	0.00	(8,884.60)
<b>KEYENCE CORP. CMN</b>															
6861.T	1,100	JPY	62,730.000000	58,734,000.00	69,003,000.00		0.231000	ACT/365					0.00	0.00	(2,057,126.07)
JP3236200006	900	1.000000	64,598.034409	58,167,000.00	71,057,837.85	(2,054,837.85)	25.000000	1	(770.41)	(2,288.22)	90.00	0.00	0.00	0.00	(2,057,126.07)

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>KIKKOMAN CORP. CMN</b>															
2801.T	35,200	JPY	1,631.500000	35,321,400.00	57,428,800.00		0.231000	ACT/365					0.00	0.00	(2,348,920.88)
JP3240400006	21,100	1.000000	1,698.200910	36,477,357.67	59,776,672.03	(2,347,872.03)	25.000000	1	(472.78)	(1,048.85)	90.00	0.00	0.00	0.00	(2,348,920.88)
<b>KINDEN CORPORATION CMN</b>															
1944.T	8,700	JPY	3,094.000000	25,636,800.00	26,917,800.00		0.231000	ACT/365					0.00	0.00	495,948.35
JP3263000006	8,400	1.000000	3,036.885865	25,500,347.19	26,420,907.03	496,892.97	25.000000	1	(336.98)	(944.63)	90.00	0.00	0.00	0.00	495,948.35
<b>KOTOBUKI SPIRITS CO., LTD. CMN</b>															
2222.T	15,300	JPY	2,063.000000	30,450,000.00	31,563,900.00		0.231000	ACT/365					0.00	0.00	(1,721,308.09)
JP3299600001	15,000	1.000000	2,175.421771	32,673,463.41	33,283,953.09	(1,720,053.09)	25.000000	1	(415.34)	(1,254.99)	90.00	0.00	0.00	0.00	(1,721,308.09)
<b>LASERTEC CORP CMN</b>															
6920.T	0	JPY	15,505.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	31,050.00
JP3979200007	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	31,050.00	0.00	0.00	31,039.15
<b>LY CMN</b>															
4689.T	0	JPY	423.200000	0.00	0.00		0.000000	ACT/365					(20,365.89)	0.00	(20,395.49)
JP3933800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(29.60)	90.00	0.00	(29.60)	0.00	(20,395.49)
<b>M&amp;A RESEARCH INSTITUTE HOLDING CMN</b>															
9552.T	10,300	JPY	2,021.000000	19,228,000.00	20,816,300.00		0.231000	ACT/365					0.00	0.00	(147,570.59)
JP3167370000	9,500	1.000000	2,035.254174	19,349,813.13	20,963,117.99	(146,817.99)	25.000000	1	(254.16)	(752.60)	90.00	0.00	0.00	0.00	(147,570.59)
<b>MEBUKI FINANCIAL GROUP CMN</b>															
7167.T	7,800	JPY	647.500000	7,202,520.00	5,050,500.00		0.231000	ACT/365					13,791.12	0.00	54,034.93
JP3117700009	11,400	1.000000	642.300000	7,322,220.00	5,009,940.00	40,560.00	25.000000	1	(95.67)	(316.18)	90.00	0.00	(241.75)	0.00	54,034.93
<b>MEIDENSHA CORP. CMN</b>															
6508.T	3,200	JPY	4,140.000000	12,354,000.00	13,248,000.00		0.231000	ACT/365					0.00	0.00	(712,579.04)
JP3919800007	2,900	1.000000	4,362.525848	12,687,500.00	13,960,082.71	(712,082.71)	25.000000	1	(164.91)	(496.33)	90.00	0.00	0.00	0.00	(712,579.04)
<b>MEITEC CORP. CMN</b>															
9744.T	39,600	JPY	2,942.000000	114,826,250.00	116,503,200.00		0.231000	ACT/365					0.00	0.00	(909,080.09)
JP3919200000	38,500	1.000000	2,964.842951	114,154,369.39	117,407,780.85	(904,580.85)	25.000000	1	(1,508.94)	(4,499.24)	90.00	0.00	0.00	0.00	(909,080.09)
<b>MISUMI GROUP INC. CMN</b>															
9962.T	11,400	JPY	2,361.500000	27,339,300.00	26,921,100.00		0.231000	ACT/365					0.00	0.00	(1,061,706.63)
JP3885400006	11,100	1.000000	2,454.540470	27,248,113.67	27,981,761.35	(1,060,661.35)	25.000000	1	(359.70)	(1,045.28)	90.00	0.00	0.00	0.00	(1,061,706.63)
<b>mitsubishi elec corp cmn</b>															
6503.T	1,200	JPY	2,587.000000	0.00	3,104,400.00		0.226998	ACT/365					0.00	0.00	(80,907.03)
JP3902400005	0	1.000000	2,654.422526	0.00	3,185,307.03	(80,907.03)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(80,907.03)
<b>MITSUBISHI HC CAPITAL CMN</b>															
8593.T	147,900	JPY	1,018.500000	144,620,000.00	150,636,150.00		0.231000	ACT/365					(53,388.41)	0.00	(3,396,563.65)
JP3499800005	140,000	1.000000	1,041.064071	145,880,000.00	153,973,376.03	(3,337,226.03)	25.000000	1	(1,913.79)	(5,949.21)	90.00	0.00	(205.13)	0.00	(3,396,563.65)

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>MITSUBISHI HEAVY IND CMN</b>															
7011.T	15,500	JPY	2,171.500000	26,916,000.00	33,658,250.00		0.231000	ACT/365					12,641.38	0.00	(955,005.78)
JP3900000005	12,000	1.000000	2,233.866461	26,829,223.45	34,624,930.14	(966,680.14)	25.000000	1	(354.15)	(967.01)	90.00	0.00	(23.39)	0.00	(955,005.78)
<b>MITSUBISHI UFJ FINANCIAL GROUP CMN</b>															
8306.T	0	JPY	1,917.500000	0.00	0.00		0.000000	ACT/365					332,006.55	0.00	330,544.61
JP3902900004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1,461.94)	90.00	0.00	(1,461.94)	0.00	330,544.61
<b>MITSUI FUDOSAN CO., LTD. CMN</b>															
8801.T	2,100	JPY	1,239.500000	0.00	2,602,950.00		0.226998	ACT/365					0.00	0.00	(4,219.45)
JP3893200000	0	1.000000	1,241.509264	0.00	2,607,169.45	(4,219.45)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(4,219.45)
<b>MIURA CO., LTD CMN</b>															
6005.T	500	JPY	3,892.000000	0.00	1,946,000.00		0.226998	ACT/365					0.00	0.00	(20,627.82)
JP3880800002	0	1.000000	3,933.255645	0.00	1,966,627.82	(20,627.82)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(20,627.82)
<b>MS&amp;AD INSURANCE GROUP HOLDINGS CMN</b>															
8725.T	6,800	JPY	3,250.000000	0.00	22,100,000.00		0.226996	ACT/365					0.00	0.00	(118,044.08)
JP3890310000	0	1.000000	3,267.359423	0.00	22,218,044.08	(118,044.08)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(118,044.08)
<b>NGK INSULATORS CMN</b>															
5333.T	29,900	JPY	1,945.000000	59,351,500.00	58,155,500.00		0.231000	ACT/365					(19,216.52)	0.00	(2,054,802.26)
JP3695200000	29,900	1.000000	2,013.000000	60,188,700.00	60,188,700.00	(2,033,200.00)	25.000000	1	(787.44)	(2,385.74)	90.00	0.00	(23.68)	0.00	(2,054,802.26)
<b>NICHIREI CORP CMN</b>															
2871.T	20,800	JPY	4,011.000000	83,214,000.00	83,428,800.00		0.231000	ACT/365					0.00	0.00	(3,168,332.93)
JP3665200006	20,700	1.000000	4,163.163677	86,194,078.49	86,593,804.47	(3,165,004.47)	25.000000	1	(1,115.46)	(3,328.46)	90.00	0.00	0.00	0.00	(3,168,332.93)
<b>NIPPON PAINT CO., LTD. CMN</b>															
4612.T	39,100	JPY	989.300000	25,553,000.00	38,681,630.00		0.231000	ACT/365					0.00	0.00	(665,350.07)
JP3749400002	25,300	1.000000	1,009.848656	25,774,761.31	39,485,082.43	(803,452.43)	25.000000	1	(338.14)	(857.64)	90.00	138,960.00	0.00	0.00	(665,398.61)
<b>NIPPON SANSO HOLDINGS CORP CMN</b>															
4091.T	18,900	JPY	4,303.000000	85,709,000.00	81,326,700.00		0.231000	ACT/365					271.22	0.00	(2,289,948.90)
JP3711600001	19,000	1.000000	4,424.000000	84,056,000.00	83,613,600.00	(2,286,900.00)	25.000000	1	(1,119.02)	(3,320.13)	90.00	0.00	(17.47)	0.00	(2,289,948.90)
<b>NIPPON SHINYAKU CMN</b>															
4516.T	600	JPY	3,999.000000	2,431,200.00	2,399,400.00		0.231000	ACT/365					0.00	0.00	5,905.19
JP3717600005	600	1.000000	3,989.000000	2,393,400.00	2,393,400.00	6,000.00	25.000000	1	(31.80)	(94.81)	90.00	0.00	0.00	0.00	5,905.19
<b>NIPPON SHOKUBAI LTD CMN</b>															
4114.T	45,900	JPY	1,906.000000	88,908,300.00	87,485,400.00		0.231000	ACT/365					0.00	0.00	(416,575.43)
JP3715200006	45,900	1.000000	1,915.000000	87,898,500.00	87,898,500.00	(413,100.00)	25.000000	1	(1,165.25)	(3,475.43)	90.00	0.00	0.00	0.00	(416,575.43)
<b>NISSAN CHEMICAL IND CMN</b>															
4021.T	1,400	JPY	4,795.000000	6,848,800.00	6,713,000.00		0.231000	ACT/365					0.00	0.00	(215,872.03)
JP3670800006	1,400	1.000000	4,949.000000	6,928,600.00	6,928,600.00	(215,600.00)	25.000000	1	(90.76)	(272.03)	90.00	0.00	0.00	0.00	(215,872.03)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>NISSIN FOODS HOLDINGS CMN</b>															
2897.T	1,100	JPY	3,597.000000	4,127,200.00	3,956,700.00		0.231000	ACT/365					0.00	0.00	(242,399.03)
JP3675600005	1,100	1.000000	3,817.226621	4,198,949.28	4,198,949.28	(242,249.28)	25.000000	1	(54.84)	(149.75)	90.00	0.00	0.00	0.00	(242,399.03)
<b>NITTO DENKO CMN</b>															
6988.T	3,000	JPY	2,668.000000	8,419,600.00	8,004,000.00		0.231000	ACT/365					6,802.80	0.00	(83,435.24)
JP3684000007	3,100	1.000000	2,698.037861	8,357,643.21	8,094,113.58	(90,113.58)	25.000000	1	(110.56)	(124.45)	90.00	0.00	(7.00)	0.00	(83,435.24)
<b>NOF CORPORATION CMN</b>															
4403.T	32,000	JPY	2,163.500000	67,937,950.00	69,232,000.00		0.231000	ACT/365					0.00	0.00	(1,320,042.09)
JP3753400005	31,100	1.000000	2,204.668468	68,589,813.61	70,549,390.98	(1,317,390.98)	25.000000	1	(899.42)	(2,651.11)	90.00	0.00	0.00	0.00	(1,320,042.09)
<b>NS SOLUTIONS CMN</b>															
2327.T	0	JPY	3,960.000000	0.00	0.00		0.000000	ACT/365					(20,504.55)	0.00	(20,525.83)
JP3379900008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(21.29)	90.00	0.00	(21.29)	0.00	(20,525.83)
<b>OBAYASHI CORP CMN</b>															
1802.T	0	JPY	2,041.500000	0.00	0.00		0.000000	ACT/365					12,908.69	0.00	12,831.43
JP3190000004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(77.25)	90.00	0.00	(77.25)	0.00	12,831.43
<b>OBIC BUSINESS CONSULTANTS CMN</b>															
4733.T	23,300	JPY	6,875.000000	152,595,000.00	160,187,500.00		0.231000	ACT/365					0.00	0.00	(1,195,980.62)
JP3173500004	22,500	1.000000	6,926.073230	155,952,753.68	161,377,506.26	(1,190,006.26)	25.000000	1	(2,032.16)	(5,974.36)	90.00	0.00	0.00	0.00	(1,195,980.62)
<b>OBIC CO., LTD CMN</b>															
4684.T	55,900	JPY	4,564.000000	256,702,600.00	255,127,600.00		0.231000	ACT/365					0.00	0.00	(7,118,548.21)
JP3173400007	55,300	1.000000	4,691.163307	259,493,650.61	262,236,028.85	(7,108,428.85)	25.000000	1	(3,400.51)	(10,119.36)	90.00	0.00	0.00	0.00	(7,118,548.21)
<b>ONO PHARMACEUTICAL CMN</b>															
4528.T	0	JPY	1,631.500000	5,482,950.00	0.00		0.231000	ACT/365					260,908.05	0.00	260,358.09
JP3197600004	3,300	1.000000	0.000000	5,393,850.00	0.00	0.00	25.000000	1	(71.69)	(549.96)	90.00	0.00	(549.96)	0.00	260,358.09
<b>ORACLE CORPORATION JAPAN CMN</b>															
4716.T	4,200	JPY	14,535.000000	63,446,500.00	61,047,000.00		0.231000	ACT/365					(36,694.64)	0.00	(2,643,262.85)
JP3689500001	4,300	1.000000	15,155.000000	65,166,500.00	63,651,000.00	(2,604,000.00)	25.000000	1	(846.99)	(2,568.21)	90.00	0.00	(79.07)	0.00	(2,643,262.85)
<b>ORIX CMN</b>															
8591.T	48,500	JPY	3,226.000000	0.00	156,461,000.00		0.226996	ACT/365					0.00	0.00	(1,177,845.88)
JP3200450009	0	1.000000	3,250.285482	0.00	157,638,845.88	(1,177,845.88)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1,177,845.88)
<b>OTSUKA HOLDINGS CO., LTD. CMN</b>															
4578.T	500	JPY	8,414.000000	4,261,376.97	4,207,000.00		0.231000	ACT/365					0.00	0.00	(54,433.13)
JP3188220002	500	1.000000	8,522.753943	4,261,376.97	4,261,376.97	(54,376.97)	25.000000	1	(56.16)	(56.16)	90.00	0.00	0.00	0.00	(54,433.13)
<b>RECRUIT HOLDINGS CMN</b>															
6098.T	0	JPY	11,165.000000	15,792,526.45	0.00		0.231000	ACT/365					10,946.26	0.00	10,738.14
JP3970300004	1,400	1.000000	0.000000	15,792,526.45	0.00	0.00	25.000000	1	(208.12)	(208.12)	90.00	0.00	(563.64)	0.00	10,738.14

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>RESONA HOLDINGS CMN</b>															
8308.T	0	JPY	1,137.000000	25,916,800.00	0.00		0.231000	ACT/365					528,669.01	0.00	526,145.07
JP3500610005	22,400	1.000000	0.000000	25,636,800.00	0.00	0.00	25.000000	1	(339.76)	(2,523.94)	90.00	0.00	(3,427.00)	0.00	526,145.07
<b>SANSAN CMN</b>															
4443.T	4,600	JPY	2,199.000000	7,660,800.00	10,115,400.00		0.231000	ACT/365					0.00	0.00	(167,420.04)
JP3332540008	3,600	1.000000	2,235.337100	8,144,411.69	10,282,550.66	(167,150.66)	25.000000	1	(104.02)	(269.38)	90.00	0.00	0.00	0.00	(167,420.04)
<b>SCREEN HOLDINGS CMN</b>															
7735.T	0	JPY	10,150.000000	0.00	0.00		0.000000	ACT/365					62,664.10	0.00	62,577.29
JP3494600004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(86.81)	90.00	0.00	(86.81)	0.00	62,577.29
<b>SCSK CORPORATION CMN</b>															
9719.T	11,200	JPY	3,238.000000	36,770,200.00	36,265,600.00		0.231000	ACT/365					(21,185.23)	0.00	(1,064,271.72)
JP3400400002	11,300	1.000000	3,331.000000	37,640,300.00	37,307,200.00	(1,041,600.00)	25.000000	1	(490.07)	(1,486.49)	90.00	0.00	(26.10)	0.00	(1,064,271.72)
<b>SECOM CO., LTD. CMN</b>															
9735.T	2,000	JPY	5,203.000000	0.00	10,406,000.00		0.226998	ACT/365					0.00	0.00	(4,876.66)
JP3421800008	0	1.000000	5,205.438331	0.00	10,410,876.66	(4,876.66)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(4,876.66)
<b>SEIBU HOLDINGS INC CMN</b>															
9024.T	0	JPY	3,230.000000	5,371,200.00	0.00		0.231000	ACT/365					149,827.39	0.00	149,634.73
JP3417200007	1,600	1.000000	0.000000	5,164,406.31	0.00	0.00	25.000000	1	(69.47)	(192.66)	90.00	0.00	(383.40)	0.00	149,634.73
<b>SEVEN BANK CMN</b>															
8410.T	288,900	JPY	301.000000	79,057,440.00	86,958,900.00		0.231000	ACT/365					0.00	0.00	(2,805,955.99)
JP3105220002	257,600	1.000000	310.701991	80,247,966.72	89,761,805.06	(2,802,905.06)	25.000000	1	(1,049.36)	(3,050.92)	90.00	0.00	0.00	0.00	(2,805,955.99)
<b>SHIMAMURA CO LTD CMN</b>															
8227.T	3,300	JPY	8,461.000000	28,868,400.00	27,921,300.00		0.231000	ACT/365					0.00	0.00	(1,166,041.97)
JP3358200008	3,300	1.000000	8,814.000000	29,086,200.00	29,086,200.00	(1,164,900.00)	25.000000	1	(381.81)	(1,141.97)	90.00	0.00	0.00	0.00	(1,166,041.97)
<b>SHIN-ETSU CHEMICAL CMN</b>															
4063.T	2,700	JPY	5,188.000000	0.00	14,007,600.00		0.226998	ACT/365					0.00	0.00	(24,112.00)
JP3371200001	0	1.000000	5,196.930371	0.00	14,031,712.00	(24,112.00)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(24,112.00)
<b>SHIZUOKA FINANCIAL GROUP CMN</b>															
5831.T	0	JPY	1,332.500000	3,806,250.00	0.00		0.231000	ACT/365					469,692.35	0.00	469,205.50
JP3351500008	2,900	1.000000	0.000000	3,725,050.00	0.00	0.00	25.000000	1	(49.65)	(486.85)	90.00	0.00	(637.70)	0.00	469,205.50
<b>SOMPO HOLDINGS, INC. CMN</b>															
8630.T	16,600	JPY	4,007.000000	67,149,000.00	66,516,200.00		0.231000	ACT/365					2,073.09	0.00	(1,823,176.70)
JP3165000005	16,200	1.000000	4,116.795464	66,727,800.00	68,338,804.71	(1,822,604.71)	25.000000	1	(882.23)	(2,645.09)	90.00	0.00	(10.82)	0.00	(1,823,176.70)
<b>SUMITOMO BAKELITE CO., LTD. CMN</b>															
4203.T	2,400	JPY	3,875.000000	9,302,400.00	9,300,000.00		0.231000	ACT/365					1,974.69	0.00	4,004.07
JP3409400003	2,400	1.000000	3,874.000000	9,297,600.00	9,297,600.00	2,400.00	25.000000	1	(122.56)	(370.61)	90.00	0.00	(5.06)	0.00	4,004.07

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## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>SUMITOMO FORESTRY CO LTD CMN</b>															
1911.T	0	JPY	5,055.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	64,800.00
JP3409800004	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	64,800.00	0.00	0.00	64,777.36
<b>SUMITOMO MITSUI TRUST GROUP CMN</b>															
8309.T	0	JPY	3,675.000000	0.00	0.00		0.000000	ACT/365					36,737.62	0.00	36,665.25
JP3892100003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(72.37)	90.00	0.00	(72.37)	0.00	36,665.25
<b>SUMITOMO REALTY &amp; DEV CO LTD CMN</b>															
8830.T	2,400	JPY	4,876.000000	0.00	11,702,400.00		0.226998	ACT/365					0.00	0.00	135,648.21
JP3409000001	0	1.000000	4,819.479913	0.00	11,566,751.79	135,648.21	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	135,648.21
<b>SWCC SHOWA HOLDINGS CO., LTD. CMN</b>															
5805.T	4,900	JPY	7,320.000000	36,554,000.00	35,868,000.00		0.231000	ACT/365					0.00	0.00	(1,373,459.11)
JP3368400002	4,900	1.000000	7,600.000000	37,240,000.00	37,240,000.00	(1,372,000.00)	25.000000	1	(486.05)	(1,459.11)	90.00	0.00	0.00	0.00	(1,373,459.11)
<b>TAKASAGO THERMAL ENGINEERING CMN</b>															
1969.T	200	JPY	6,220.000000	0.00	1,244,000.00		0.226998	ACT/365					0.00	0.00	2,519.31
JP3455200000	0	1.000000	6,207.403455	0.00	1,241,480.69	2,519.31	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2,519.31
<b>TDK CORP CMN</b>															
6762.T	2,500	JPY	1,958.000000	0.00	4,895,000.00		0.226996	ACT/365					0.00	0.00	(26,469.88)
JP3538800008	0	1.000000	1,968.587950	0.00	4,921,469.88	(26,469.88)	25.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(26,469.88)
<b>TECHNOPRO HOLDINGS, INC. CMN</b>															
6028.T	15,600	JPY	2,904.000000	36,015,800.00	45,302,400.00		0.231000	ACT/365					0.00	0.00	(348,102.30)
JP3545240008	12,400	1.000000	2,945.439027	36,680,196.39	45,948,848.82	(646,448.82)	25.000000	1	(478.82)	(1,353.48)	90.00	299,700.00	0.00	0.00	(348,207.00)
<b>TECMO KOEI HOLDINGS CO., LTD. CMN</b>															
3635.T	29,600	JPY	1,752.000000	53,055,500.00	51,859,200.00		0.231000	ACT/365					0.00	0.00	(3,024,522.62)
JP3283460008	29,000	1.000000	1,854.109466	53,823,471.42	54,881,640.20	(3,022,440.20)	25.000000	1	(704.03)	(2,082.42)	90.00	0.00	0.00	0.00	(3,024,522.62)
<b>TIS INC. CMN</b>															
3626.T	6,000	JPY	3,617.000000	21,870,000.00	21,702,000.00		0.231000	ACT/365					0.00	0.00	(720,876.66)
JP3104890003	6,000	1.000000	3,737.000000	22,422,000.00	22,422,000.00	(720,000.00)	25.000000	1	(291.70)	(876.66)	90.00	0.00	0.00	0.00	(720,876.66)
<b>TOBU RAILWAY CMN</b>															
9001.T	32,100	JPY	2,570.000000	81,607,500.00	82,497,000.00		0.231000	ACT/365					0.00	0.00	20,771.12
JP3597800006	31,000	1.000000	2,569.257840	79,608,390.45	82,473,176.65	23,823.35	25.000000	1	(1,062.78)	(3,052.23)	90.00	0.00	0.00	0.00	20,771.12
<b>TOKIO MARINE HOLDINGS CMN</b>															
8766.T	7,100	JPY	5,257.000000	3,999,100.00	37,324,700.00		0.231000	ACT/365					(70,591.16)	0.00	(887,877.33)
JP3910660004	700	1.000000	5,372.058935	4,009,600.00	38,141,618.44	(816,918.44)	25.000000	1	(52.77)	(367.73)	90.00	0.00	(209.96)	0.00	(887,877.33)
<b>TORAY INDUSTRIES CMN</b>															
3402.T	22,600	JPY	1,022.000000	20,927,700.00	23,097,200.00		0.231000	ACT/365					26,205.85	0.00	388,734.28
JP3621000003	20,700	1.000000	1,005.939300	20,759,249.26	22,734,228.18	362,971.82	25.000000	1	(274.72)	(443.40)	90.00	0.00	(87.34)	0.00	388,734.28

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>TOYO SUISAN KAISHA, LTD. CMN</b>															
2875.T	100	JPY	10,580.000000	1,055,568.61	1,058,000.00		0.231000	ACT/365					0.00	0.00	2,417.48
JP3613000003	100	1.000000	10,555.686075	1,055,568.61	1,055,568.61	2,431.39	25.000000	1	(13.91)	(13.91)	90.00	0.00	0.00	0.00	2,417.48
<b>TREND MICRO INC. CMN</b>															
4704.T	300	JPY	8,288.000000	2,468,560.45	2,486,400.00		0.231000	ACT/365					0.00	0.00	17,807.02
JP3637300009	300	1.000000	8,228.534820	2,468,560.45	2,468,560.45	17,839.55	25.000000	1	(32.53)	(32.53)	90.00	0.00	0.00	0.00	17,807.02
<b>USS CO LTD CMN</b>															
4732.T	85,800	JPY	1,340.000000	113,130,000.00	114,972,000.00		0.231000	ACT/365					0.00	0.00	(3,066,288.49)
JP3944130008	83,800	1.000000	1,375.685488	115,355,840.81	118,033,814.87	(3,061,814.87)	25.000000	1	(1,504.92)	(4,473.63)	90.00	0.00	0.00	0.00	(3,066,288.49)
<b>VISIONAL INC CMN</b>															
4194.T	1,700	JPY	7,880.000000	8,545,900.00	13,396,000.00		0.231000	ACT/365					0.00	0.00	(8,276.75)
JP3800270005	1,100	1.000000	7,884.709679	8,761,404.70	13,404,006.45	(8,006.45)	25.000000	1	(113.98)	(270.30)	90.00	0.00	0.00	0.00	(8,276.75)
<b>YAKULT HONSHA CO., LTD. CMN</b>															
2267.T	26,400	JPY	2,874.000000	71,138,200.00	75,873,600.00		0.231000	ACT/365					0.00	0.00	(2,722,906.78)
JP3931600005	24,400	1.000000	2,977.035296	72,814,606.20	78,593,731.81	(2,720,131.81)	25.000000	1	(948.07)	(2,774.97)	90.00	0.00	0.00	0.00	(2,722,906.78)
<b>YAMAZAKI BAKING CO LTD CMN</b>															
2212.T	6,700	JPY	2,957.000000	20,039,700.00	19,811,900.00		0.231000	ACT/365					0.00	0.00	322,231.82
JP3935600001	6,700	1.000000	2,943.500000	19,721,450.00	19,721,450.00	90,450.00	25.000000	1	(262.07)	(778.18)	90.00	232,560.00	0.00	0.00	322,150.58
<b>ZENKOKU HOSHO CO LTD CMN</b>															
7164.T	6,300	JPY	5,402.000000	11,087,020.61	34,032,600.00		0.231000	ACT/365					0.00	0.00	(565,794.85)
JP3429250008	2,000	1.000000	5,491.785514	11,087,020.61	34,598,248.74	(565,648.74)	25.000000	1	(146.11)	(146.11)	90.00	0.00	0.00	0.00	(565,794.85)
<b>ZOZO CMN</b>															
3092.T	27,000	JPY	4,803.000000	118,017,700.00	129,681,000.00		0.231000	ACT/365					0.00	0.00	(2,250,966.22)
JP3399310006	24,100	1.000000	4,886.214816	117,834,084.00	131,927,800.03	(2,246,800.03)	25.000000	1	(1,554.08)	(4,166.19)	90.00	0.00	0.00	0.00	(2,250,966.22)
<b>TOTAL Long</b>															
				<b>3,792,806,454.21</b>	<b>4,198,192,880.00</b>								<b>7,304,189.39</b>	<b>0.00</b>	<b>(71,982,022.10)</b>
				<b>3,815,340,976.69</b>	<b>4,282,755,986.22</b>	<b>(84,563,106.22)</b>			<b>(50,124.53)</b>	<b>(148,845.27)</b>		<b>5,425,740.00</b>	<b>(20,500.39)</b>	<b>0.00</b>	<b>(71,983,917.61)</b>
<b>Short</b>															
<b>ADVANTEST CORP CMN</b>															
6857.T	(2,800)	JPY	9,874.000000	(5,875,118.09)	(27,647,200.00)		0.231000	ACT/365					0.00	0.00	91,493.81
JP3122400009	(600)	1.000000	9,906.677453	(5,875,118.09)	(27,738,696.87)	91,496.87	(25.000000)	1	(3.06)	(3.06)	92.00	0.00	0.00	0.00	91,493.81
<b>AGC INC. CMN</b>															
5201.T	0	JPY	4,509.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(38,640.00)
JP3112000009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(38,640.00)	0.00	0.00	(38,626.50)
<b>APIPER GROUP CMN</b>															
4180.T	(1,400)	JPY	1,472.000000	(3,205,400.00)	(2,060,800.00)		0.231000	ACT/365					19,125.33	0.00	(1,727.45)
JP3160960005	(2,200)	1.000000	1,460.000000	(3,212,000.00)	(2,044,000.00)	(16,800.00)	(25.000000)	1	(1.63)	(4.78)	92.00	(4,048.00)	(1.74)	0.00	(1,726.04)

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>ASAHI GROUP HOLDINGS LTD CMN</b>															
2502.T	0	JPY	1,583.500000	0.00	0.00		0.000000	ACT/365					411,250.53	0.00	(129,258.45)
JP3116000005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.98)	92.00	(540,500.00)	(8.98)	0.00	(129,149.85)
<b>ASICS CORP CMN</b>															
7936.T	(6,800)	JPY	3,252.000000	(31,395,600.00)	(22,113,600.00)		0.231000	ACT/365					148,894.72	0.00	(886,662.39)
JP3118000003	(10,200)	1.000000	3,112.302728	(31,722,000.00)	(21,163,658.55)	(949,941.45)	(25.000000)	1	(14.28)	(55.66)	92.00	(85,560.00)	(25.11)	0.00	(886,645.20)
<b>BANDAI NAMCO HOLDINGS CMN</b>															
7832.T	0	JPY	3,540.000000	(16,461,000.00)	0.00		0.231000	ACT/365					1,317,622.42	0.00	1,317,571.39
JP3778630008	(4,500)	1.000000	0.000000	(17,005,500.00)	0.00	0.00	(25.000000)	1	(5.12)	(51.03)	92.00	0.00	(51.03)	0.00	1,317,571.39
<b>CAPCOM CO., LTD. CMN</b>															
9697.T	(18,800)	JPY	3,368.000000	(69,319,200.00)	(63,318,400.00)		0.231000	ACT/365					190,551.11	0.00	2,183,257.68
JP3218900003	(20,400)	1.000000	3,474.000000	(70,869,600.00)	(65,311,200.00)	1,992,800.00	(25.000000)	1	(26.27)	(93.43)	92.00	0.00	(7.33)	0.00	2,183,257.68
<b>CERES CMN</b>															
3696.T	(3,000)	JPY	2,816.000000	(8,811,000.00)	(8,448,000.00)		0.231000	ACT/365					0.00	0.00	699,669.17
JP3423570005	(3,000)	1.000000	3,105.000000	(9,315,000.00)	(9,315,000.00)	867,000.00	(253.333300)	1	(552.59)	(1,730.83)	92.00	(165,600.00)	0.00	0.00	699,727.03
<b>CHUBU ELECTRIC POWER COMPANY CMN</b>															
9502.T	(700)	JPY	1,617.000000	(8,543,600.00)	(1,131,900.00)		0.231000	ACT/365					97,882.28	0.00	124,816.84
JP3526600006	(5,200)	1.000000	1,655.500000	(8,608,600.00)	(1,158,850.00)	26,950.00	(25.000000)	1	(4.04)	(15.44)	92.00	0.00	(17.40)	0.00	124,816.84
<b>CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN</b>															
9504.T	(29,900)	JPY	880.100000	(26,649,870.00)	(26,314,990.00)		0.231000	ACT/365					0.00	0.00	950,780.41
JP3522200009	(29,900)	1.000000	911.900000	(27,265,810.00)	(27,265,810.00)	950,820.00	(25.000000)	1	(9.97)	(39.59)	92.00	0.00	0.00	0.00	950,780.41
<b>COSMO ENERGY HOLDINGS CO., LTD. CMN</b>															
5021.T	(7,500)	JPY	6,994.000000	(52,260,000.00)	(52,455,000.00)		0.231000	ACT/365					0.00	0.00	(487,593.37)
JP3298000005	(7,500)	1.000000	6,929.000000	(51,967,500.00)	(51,967,500.00)	(487,500.00)	(25.000000)	1	(29.06)	(93.37)	92.09	0.00	0.00	0.00	(487,593.37)
<b>CUORIPS INC. CMN</b>															
4894.T	(900)	JPY	4,905.000000	(4,383,000.00)	(4,414,500.00)		0.231000	ACT/365					0.00	0.00	(272,395.38)
JP3266030000	(900)	1.000000	4,610.000000	(4,149,000.00)	(4,149,000.00)	(265,500.00)	(1,986.111100)	1	(2,358.71)	(6,895.38)	92.00	0.00	0.00	0.00	(272,395.38)
<b>CYBER AGENT LTD CMN</b>															
4751.T	(10,900)	JPY	1,089.500000	(12,631,900.00)	(11,875,550.00)		0.231000	ACT/365					55,882.67	0.00	126,715.31
JP3311400000	(11,800)	1.000000	1,096.000000	(12,932,800.00)	(11,946,400.00)	70,850.00	(25.000000)	1	(4.67)	(17.36)	92.00	0.00	(2.75)	0.00	126,715.31
<b>DAIHEN CORP. CMN</b>															
6622.T	(1,900)	JPY	7,920.000000	(15,295,000.00)	(15,048,000.00)		0.231000	ACT/365					0.00	0.00	322,977.17
JP3497800007	(1,900)	1.000000	8,090.000000	(15,371,000.00)	(15,371,000.00)	323,000.00	(25.000000)	1	(7.48)	(22.83)	92.00	0.00	0.00	0.00	322,977.17
<b>DAIKIN INDUSTRIES CMN</b>															
6367.T	(6,700)	JPY	18,440.000000	(116,662,500.00)	(123,548,000.00)		0.231000	ACT/365					376,583.96	0.00	3,245,639.43
JP3481800005	(6,100)	1.000000	18,868.240046	(114,717,288.32)	(126,417,208.31)	2,869,208.31	(25.000000)	1	(73.04)	(152.84)	92.00	0.00	(129.30)	0.00	3,245,639.43

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>DENA CMN</b>															
2432.T	(5,900)	JPY	2,766.500000	(23,242,950.00)	(16,322,350.00)		0.231000	ACT/365					611,991.50	0.00	2,781,607.33
JP3548610009	(8,100)	1.000000	3,134.233884	(25,388,979.91)	(18,491,979.91)	2,169,629.92	(25.000000)	1	1.48	(14.09)	92.00	0.00	(3.86)	0.00	2,781,607.33
<b>DENKA COMPANY LIMITED CMN</b>															
4061.T	(600)	JPY	2,190.500000	(1,350,000.00)	(1,314,300.00)		0.231000	ACT/365					0.00	0.00	25,683.33
JP3549600009	(600)	1.000000	2,233.309040	(1,339,985.42)	(1,339,985.42)	25,685.42	(25.000000)	1	(0.77)	(2.10)	92.00	0.00	0.00	0.00	25,683.33
<b>DENTSU GROUP CMN</b>															
4324.T	0	JPY	3,662.000000	(2,225,555.33)	0.00		0.231000	ACT/365					32,112.76	0.00	32,111.61
JP3551520004	(600)	1.000000	0.000000	(2,225,555.33)	0.00	0.00	(25.000000)	1	(1.16)	(1.16)	92.00	0.00	(1.16)	0.00	32,111.61
<b>DMG MORI CO., LTD. CMN</b>															
6141.T	(5,200)	JPY	2,402.500000	(13,239,400.00)	(12,493,000.00)		0.231000	ACT/365					9,434.08	0.00	496,215.34
JP3924800000	(5,300)	1.000000	2,543.000000	(13,477,900.00)	(13,223,600.00)	730,600.00	(25.000000)	1	(5.38)	(18.75)	92.00	(243,800.00)	(0.75)	0.00	496,300.51
<b>EBARA CORPORATION CMN</b>															
6361.T	(2,100)	JPY	2,689.000000	(1,616,794.90)	(5,646,900.00)		0.231000	ACT/365					(5,100.44)	0.00	(81,861.37)
JP3166000004	(600)	1.000000	2,652.447580	(1,616,794.90)	(5,570,139.92)	(76,760.08)	(25.000000)	1	(0.84)	(0.84)	92.00	0.00	(6.63)	0.00	(81,861.37)
<b>EISAI CO., LTD. CMN</b>															
4523.T	(13,000)	JPY	4,375.000000	(39,284,600.00)	(56,875,000.00)		0.231000	ACT/365					0.00	0.00	(310,458.06)
JP3160400002	(8,900)	1.000000	4,351.123496	(38,641,570.52)	(56,564,605.45)	(310,394.55)	(25.000000)	1	(24.52)	(63.51)	92.00	0.00	0.00	0.00	(310,458.06)
<b>ENEOS HOLDINGS CMN</b>															
5020.T	0	JPY	807.800000	0.00	0.00		0.000000	ACT/365					(695,177.19)	0.00	(695,212.60)
JP3386450005	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(35.41)	92.00	0.00	(35.41)	0.00	(695,212.60)
<b>FANUC CORP. CMN</b>															
6954.T	(5,400)	JPY	4,147.000000	(12,281,500.00)	(22,393,800.00)		0.231000	ACT/365					8,680.96	0.00	266,952.31
JP3802400006	(2,900)	1.000000	4,194.836029	(12,107,500.00)	(22,652,114.55)	258,314.56	(25.000000)	1	(7.49)	(43.21)	92.00	0.00	(23.53)	0.00	266,952.31
<b>FERROTEC CORPORATION CMN</b>															
6890.T	(8,700)	JPY	2,681.000000	(22,828,800.00)	(23,324,700.00)		0.231000	ACT/365					0.00	0.00	(857,554.37)
JP3802720007	(8,700)	1.000000	2,582.434863	(22,467,183.31)	(22,467,183.31)	(857,516.69)	(25.000000)	1	(14.17)	(37.68)	92.00	0.00	0.00	0.00	(857,554.37)
<b>FINANCIAL PARTNERS GROUP CMN</b>															
7148.T	(14,600)	JPY	2,751.000000	(41,296,000.00)	(40,164,600.00)		0.231000	ACT/365					0.00	0.00	2,088,800.64
JP3166990006	(14,500)	1.000000	2,894.072825	(41,975,181.33)	(42,253,463.24)	2,088,863.24	(25.000000)	1	(17.20)	(62.60)	92.00	0.00	0.00	0.00	2,088,800.64
<b>FREEE CMN</b>															
4478.T	(10,300)	JPY	3,085.000000	(30,650,000.00)	(31,775,500.00)		0.231000	ACT/365					0.00	0.00	(506,104.31)
JP3826520003	(10,000)	1.000000	3,036.304849	(30,350,000.00)	(31,273,939.94)	(501,560.06)	(207.000000)	1	(1,546.15)	(4,544.25)	92.00	0.00	0.00	0.00	(506,104.31)
<b>FUJITSU CMN</b>															
6702.T	(37,200)	JPY	2,843.000000	(2,876,513.01)	(105,759,600.00)		0.231000	ACT/365					0.00	0.00	489,941.84
JP3818000006	(1,000)	1.000000	2,856.170520	(2,876,513.01)	(106,249,543.33)	489,943.33	(25.000000)	1	(1.50)	(1.50)	92.00	0.00	0.00	0.00	489,941.84

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>GENDA INC. CMN</b>															
9166.T	(900)	JPY	2,720.000000	(2,953,500.00)	(2,448,000.00)		0.231000	ACT/365					(27,135.11)	0.00	(168,078.27)
JP3386890002	(1,100)	1.000000	2,565.000000	(2,821,500.00)	(2,308,500.00)	(139,500.00)	(638.636300)	1	(498.91)	(1,443.16)	92.00	0.00	(262.39)	0.00	(168,078.27)
<b>GS YUASA CMN</b>															
6674.T	(1,900)	JPY	2,536.000000	(4,961,850.00)	(4,818,400.00)		0.231000	ACT/365					0.00	0.00	218,492.25
JP3385820000	(1,900)	1.000000	2,651.000000	(5,036,900.00)	(5,036,900.00)	218,500.00	(25.000000)	1	(2.11)	(7.75)	92.00	0.00	0.00	0.00	218,492.25
<b>HARMONIC DRIVE SYSTEMS INC. CMN</b>															
6324.T	(12,300)	JPY	3,935.000000	(51,858,000.00)	(48,400,500.00)		0.231000	ACT/365					(1,082,679.12)	0.00	(8,339,834.00)
JP3765150002	(13,400)	1.000000	3,345.000000	(44,823,000.00)	(41,143,500.00)	(7,257,000.00)	(25.000000)	1	(71.52)	(154.88)	92.00	0.00	(27.61)	0.00	(8,339,834.00)
<b>HINO MOTORS LTD CMN</b>															
7205.T	(74,000)	JPY	529.200000	(42,402,000.00)	(39,160,800.00)		0.231000	ACT/365					58,943.47	0.00	2,782,087.13
JP3792600003	(76,400)	1.000000	566.000000	(43,242,400.00)	(41,884,000.00)	2,723,200.00	(25.000000)	1	(16.75)	(56.34)	92.00	0.00	(2.05)	0.00	2,782,087.13
<b>HIS CMN</b>															
9603.T	(15,400)	JPY	1,369.000000	(22,056,500.00)	(21,082,600.00)		0.231000	ACT/365					2,090.75	0.00	1,117,296.76
JP3160740001	(15,500)	1.000000	1,441.540925	(22,344,130.25)	(22,199,730.25)	1,117,130.25	(129.032200)	1	(638.31)	(1,924.24)	92.00	0.00	(13.66)	0.00	1,117,296.76
<b>HITACHI CONSTRUCTION MACHINE CMN</b>															
6305.T	(3,100)	JPY	3,418.000000	(10,479,000.00)	(10,595,800.00)		0.231000	ACT/365					0.00	0.00	306,160.64
JP3787000003	(3,000)	1.000000	3,516.766834	(10,551,000.00)	(10,901,977.19)	306,177.18	(25.000000)	1	(5.00)	(16.54)	92.00	0.00	0.00	0.00	306,160.64
<b>HOKKAIDO ELEC PWR CO INC CMN</b>															
9509.T	(14,000)	JPY	800.100000	(11,390,400.00)	(11,201,400.00)		0.231000	ACT/365					0.00	0.00	474,583.03
JP3850200001	(14,000)	1.000000	834.000000	(11,676,000.00)	(11,676,000.00)	474,600.00	(25.000000)	1	(4.12)	(16.97)	92.00	0.00	0.00	0.00	474,583.03
<b>HONDA MOTOR CMN</b>															
7267.T	(4,800)	JPY	1,553.500000	(7,699,200.00)	(7,456,800.00)		0.231000	ACT/365					0.00	0.00	(31,757.31)
JP3854600008	(4,800)	1.000000	1,546.886768	(7,425,056.49)	(7,425,056.49)	(31,743.51)	(25.000000)	1	(5.74)	(13.79)	92.00	0.00	0.00	0.00	(31,757.31)
<b>HORIBA LTD CMN</b>															
6856.T	0	JPY	9,288.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(15,180.00)
JP3853000002	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(15,180.00)	0.00	0.00	(15,174.70)
<b>HOYA CORP CMN</b>															
7741.T	(500)	JPY	20,025.000000	0.00	(10,012,500.00)		0.226996	ACT/365					0.00	0.00	(8,150.33)
JP3837800006	0	1.000000	20,008.699350	0.00	(10,004,349.68)	(8,150.33)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(8,150.33)
<b>IDEMITSU KOSAN CO.,LTD. CMN</b>															
5019.T	(92,800)	JPY	1,021.500000	(99,089,400.00)	(94,795,200.00)		0.231000	ACT/365					(139,533.99)	0.00	1,159,485.82
JP3142500002	(95,600)	1.000000	1,035.500000	(98,993,800.00)	(96,094,400.00)	1,299,200.00	(25.000000)	1	(52.19)	(180.19)	92.00	0.00	(15.14)	0.00	1,159,485.82
<b>IHI CORPORATION CMN</b>															
7013.T	0	JPY	8,082.000000	0.00	0.00		0.000000	ACT/365					97,824.81	0.00	97,823.16
JP3134800006	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.64)	100.00	0.00	(1.64)	0.00	97,823.16

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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 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>INFORICH CMN</b>															
9338.T	(1,300)	JPY	4,280.000000	(5,375,500.00)	(5,564,000.00)		0.231000	ACT/365					0.00	0.00	(145,800.77)
JP3153830009	(1,300)	1.000000	4,170.000000	(5,421,000.00)	(5,421,000.00)	(143,000.00)	(650.000000)	1	(922.97)	(2,800.77)	92.00	0.00	0.00	0.00	(145,800.77)
<b>INFRONEER HOLDINGS INC. CMN</b>															
5076.T	(6,800)	JPY	1,180.500000	(14,274,050.00)	(8,027,400.00)		0.231000	ACT/365					170,129.35	0.00	445,506.21
JP3153850007	(11,900)	1.000000	1,221.000000	(14,529,900.00)	(8,302,800.00)	275,400.00	(25.000000)	1	(5.81)	(23.13)	92.00	0.00	(13.75)	0.00	445,506.21
<b>INSTITUTE FOR Q-SHU PIONEERS O CMN</b>															
5595.T	(6,300)	JPY	1,145.000000	(6,105,600.00)	(7,213,500.00)		0.231000	ACT/365					0.00	0.00	(165,717.81)
JP3244850008	(5,300)	1.000000	1,120.277924	(5,907,925.67)	(7,057,750.92)	(155,749.08)	(2,325.471600)	1	(3,852.58)	(9,968.73)	92.00	0.00	0.00	0.00	(165,717.81)
<b>ISETAN MITSUKOSHI HOLDINGS CMN</b>															
3099.T	0	JPY	2,539.500000	(14,509,800.00)	0.00		0.231000	ACT/365					1,168,640.16	0.00	1,168,607.65
JP3894900004	(5,400)	1.000000	0.000000	(14,863,500.00)	0.00	0.00	(25.000000)	1	(5.31)	(32.51)	92.00	0.00	(38.96)	0.00	1,168,607.65
<b>ITO EN, LTD.</b>															
2593.T	(21,100)	JPY	3,428.000000	(71,946,000.00)	(72,330,800.00)		0.231000	ACT/365					0.00	0.00	2,319,341.79
JP3143000002	(21,000)	1.000000	3,537.925709	(74,308,254.69)	(74,650,232.46)	2,319,432.46	(25.000000)	1	(22.50)	(90.67)	92.00	0.00	0.00	0.00	2,319,341.79
<b>IWATANI INTERNATIONAL CMN</b>															
8088.T	(4,400)	JPY	1,796.000000	(8,481,600.00)	(7,902,400.00)		0.231000	ACT/365					8,692.10	0.00	21,879.50
JP3151600008	(4,800)	1.000000	1,799.000000	(8,635,200.00)	(7,915,600.00)	13,200.00	(25.000000)	1	(3.44)	(12.61)	92.00	0.00	(1.15)	0.00	21,879.50
<b>JAPAN AIRPORT TERMINAL CMN</b>															
9706.T	(10,500)	JPY	4,793.000000	(51,240,000.00)	(50,326,500.00)		0.231000	ACT/365					0.00	0.00	2,173,428.08
JP3699400002	(10,500)	1.000000	5,000.000000	(52,500,000.00)	(52,500,000.00)	2,173,500.00	(25.000000)	1	(18.70)	(71.92)	92.00	0.00	0.00	0.00	2,173,428.08
<b>JFE HOLDINGS CMN</b>															
5411.T	(84,700)	JPY	1,747.500000	(164,544,600.00)	(148,013,250.00)		0.231000	ACT/365					20,106.63	0.00	2,730,241.47
JP3386030005	(93,200)	1.000000	1,779.500000	(165,849,400.00)	(150,723,650.00)	2,710,400.00	(25.000000)	1	(77.40)	(265.16)	92.00	0.00	(28.30)	0.00	2,730,241.47
<b>JGC HOLDINGS CMN</b>															
1963.T	(50,900)	JPY	1,281.500000	(67,564,000.00)	(65,228,350.00)		0.231000	ACT/365					0.00	0.00	1,736,868.86
JP3667600005	(50,800)	1.000000	1,315.625535	(66,835,448.17)	(66,965,339.73)	1,736,989.73	(25.000000)	1	(39.78)	(120.86)	92.00	0.00	0.00	0.00	1,736,868.86
<b>K'S HOLDINGS CMN</b>															
8282.T	(40,500)	JPY	1,411.500000	(53,401,100.00)	(57,165,750.00)		0.231000	ACT/365					0.00	0.00	(138,449.59)
JP3277150003	(37,900)	1.000000	1,408.083669	(53,364,876.67)	(57,027,388.59)	(138,361.41)	(25.000000)	1	(28.03)	(88.18)	92.00	0.00	0.00	0.00	(138,449.59)
<b>KADOKAWA CORPORATION CMN</b>															
9468.T	(300)	JPY	3,200.000000	(964,537.30)	(960,000.00)		0.231000	ACT/365					0.00	0.00	4,536.80
JP3214350005	(300)	1.000000	3,215.124337	(964,537.30)	(964,537.30)	4,537.30	(25.000000)	1	(0.50)	(0.50)	92.00	0.00	0.00	0.00	4,536.80
<b>KAJIMA CMN</b>															
1812.T	(76,100)	JPY	2,759.000000	(238,419,450.00)	(209,959,900.00)		0.231000	ACT/365					740,700.32	0.00	10,024,524.25
JP3210200006	(83,700)	1.000000	2,881.000000	(241,139,700.00)	(219,244,100.00)	9,284,200.00	(25.000000)	1	(106.89)	(376.07)	92.00	0.00	(57.18)	0.00	10,024,524.25

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>KANSAI ELECTRIC POWER COMPANY CMN</b>															
9503.T	(2,100)	JPY	1,683.500000	(3,620,400.00)	(3,535,350.00)		0.231000	ACT/365					0.00	0.00	118,672.67
JP3228600007	(2,100)	1.000000	1,740.012599	(3,654,026.46)	(3,654,026.46)	118,676.46	(25.000000)	1	(1.67)	(3.79)	92.00	0.00	0.00	0.00	118,672.67
<b>KAO CORP LTD CMN</b>															
4452.T	(7,800)	JPY	6,060.000000	(56,474,600.00)	(47,268,000.00)		0.231000	ACT/365					322,381.20	0.00	2,160,668.78
JP3205800000	(9,100)	1.000000	6,386.225561	(58,116,959.38)	(49,812,559.38)	2,544,559.38	(25.000000)	1	(19.00)	(79.80)	92.00	(706,192.00)	(11.48)	0.00	2,160,915.49
<b>KASUMIGASEKI CAPITAL CMN</b>															
3498.T	(5,100)	JPY	14,720.000000	(72,879,000.00)	(75,072,000.00)		0.231000	ACT/365					0.00	0.00	(6,579,684.57)
JP3211050004	(5,100)	1.000000	13,440.000000	(68,544,000.00)	(68,544,000.00)	(6,528,000.00)	(910.784300)	1	(17,751.69)	(51,684.57)	92.00	0.00	0.00	0.00	(6,579,684.57)
<b>KINTETSU CORP CMN</b>															
9041.T	(1,400)	JPY	3,238.000000	(5,313,600.00)	(4,533,200.00)		0.231000	ACT/365					256.99	0.00	101,047.95
JP3260800002	(1,600)	1.000000	3,310.000000	(5,296,000.00)	(4,634,000.00)	100,800.00	(25.000000)	1	(2.88)	(9.04)	92.00	0.00	(1.13)	0.00	101,047.95
<b>KIRIN HOLDINGS COMPANY, LTD CMN</b>															
2503.T	(70,300)	JPY	1,980.500000	(119,937,300.00)	(139,229,150.00)		0.231000	ACT/365					268,175.62	0.00	2,336,966.21
JP3258000003	(59,700)	1.000000	2,038.177117	(122,220,470.55)	(143,283,851.35)	4,054,701.35	(25.000000)	1	(47.98)	(182.76)	92.00	(1,985,728.00)	(12.52)	0.00	2,337,659.93
<b>KOBAYASHI PHARMACEUTICAL CO CMN</b>															
4967.T	(4,800)	JPY	5,912.000000	(28,190,600.00)	(28,377,600.00)		0.231000	ACT/365					0.00	0.00	1,246,208.04
JP3301100008	(4,700)	1.000000	6,224.783569	(29,281,000.00)	(29,878,961.13)	1,501,361.13	(25.000000)	1	(7.77)	(37.09)	92.00	(255,116.00)	0.00	0.00	1,246,297.17
<b>KOBE BUSSAN CMN</b>															
3038.T	0	JPY	3,317.000000	0.00	0.00		0.000000	ACT/365					9,173.33	0.00	9,165.31
JP3291200008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.02)	92.00	0.00	(8.02)	0.00	9,165.31
<b>KOBE STEEL CMN</b>															
5406.T	(15,200)	JPY	1,553.000000	(27,808,000.00)	(23,605,600.00)		0.231000	ACT/365					34,835.43	0.00	429,987.88
JP3289800009	(17,600)	1.000000	1,579.000000	(27,790,400.00)	(24,000,800.00)	395,200.00	(25.000000)	1	(14.59)	(47.55)	92.00	0.00	(13.17)	0.00	429,987.88
<b>KOKUSAI ELECTRIC CMN</b>															
6525.T	(600)	JPY	2,318.000000	0.00	(1,390,800.00)		0.226998	ACT/365					0.00	0.00	46,606.56
JP3293300001	0	1.000000	2,395.677604	0.00	(1,437,406.56)	46,606.56	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	46,606.56
<b>KOSE CORPORATION. CMN</b>															
4922.T	(200)	JPY	6,765.000000	(1,382,800.00)	(1,353,000.00)		0.231000	ACT/365					0.00	0.00	75,052.60
JP3283650004	(200)	1.000000	7,140.269185	(1,428,053.84)	(1,428,053.84)	75,053.84	(25.000000)	1	(0.43)	(1.24)	92.00	0.00	0.00	0.00	75,052.60
<b>KUSURI NO AOKI HOLDINGS ORD CMN</b>															
3549.T	(2,300)	JPY	3,112.000000	(3,856,800.00)	(7,157,600.00)		0.231000	ACT/365					0.00	0.00	230,087.80
JP3266190002	(1,200)	1.000000	3,217.640398	(3,907,200.00)	(7,400,572.92)	242,972.92	(25.000000)	1	(1.69)	(5.12)	92.00	(12,880.00)	0.00	0.00	230,088.34
<b>KYOCERA CORPORATION CMN</b>															
6971.T	(9,200)	JPY	1,599.000000	0.00	(14,710,800.00)		0.226998	ACT/365					0.00	0.00	598,554.83
JP3249600002	0	1.000000	1,664.060308	0.00	(15,309,354.83)	598,554.83	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	598,554.83

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>KYORITSU MAINTENANCE CMN</b>															
9616.T	(49,400)	JPY	2,870.500000	(137,163,200.00)	(141,802,700.00)		0.231000	ACT/365					0.00	0.00	2,735,321.01
JP3253900009	(47,200)	1.000000	2,925.875203	(138,219,895.76)	(144,538,235.04)	2,735,535.04	(25.000000)	1	(64.71)	(214.03)	92.00	0.00	0.00	0.00	2,735,321.01
<b>LAND CMN</b>															
8918.T	(619,200)	JPY	8.000000	(4,953,600.00)	(4,953,600.00)		0.231000	ACT/365					0.00	0.00	(617,810.49)
JP3968800007	(619,200)	1.000000	7.002411	(4,335,892.62)	(4,335,892.62)	(617,707.38)	(50.000000)	1	(40.42)	(103.12)	92.00	0.00	0.00	0.00	(617,810.49)
<b>LIFEDRINK COMPANY CMN</b>															
2585.T	(4,300)	JPY	2,306.000000	(10,363,800.00)	(9,915,800.00)		0.231000	ACT/365					(14,560.07)	0.00	(152,176.89)
JP3966680005	(4,600)	1.000000	2,274.000000	(10,460,400.00)	(9,778,200.00)	(137,600.00)	(25.000000)	1	(4.78)	(16.82)	92.00	0.00	(1.34)	0.00	(152,176.89)
<b>MARUBENI CORPORATION CMN</b>															
8002.T	(4,800)	JPY	2,247.000000	(20,072,750.00)	(10,785,600.00)		0.231000	ACT/365					412,801.47	0.00	1,111,170.48
JP3877600001	(8,500)	1.000000	2,392.500000	(20,336,250.00)	(11,484,000.00)	698,400.00	(25.000000)	1	(8.78)	(30.99)	92.00	0.00	(24.89)	0.00	1,111,170.48
<b>MATSUKIYOCOCOKARA CMN</b>															
3088.T	(55,800)	JPY	2,297.000000	(127,190,000.00)	(128,172,600.00)		0.231000	ACT/365					222,620.82	0.00	666,144.58
JP3869010003	(55,300)	1.000000	2,304.952066	(127,466,500.00)	(128,616,325.26)	443,725.26	(25.000000)	1	(64.46)	(201.50)	92.00	0.00	(12.52)	0.00	666,144.58
<b>MEDLEY CMN</b>															
4480.T	(700)	JPY	3,675.000000	(2,625,000.00)	(2,572,500.00)		0.231000	ACT/365					0.00	0.00	111,996.35
JP3921310003	(700)	1.000000	3,835.000000	(2,684,500.00)	(2,684,500.00)	112,000.00	(25.000000)	1	(0.99)	(3.65)	92.00	0.00	0.00	0.00	111,996.35
<b>MERCARI CMN</b>															
4385.T	(25,700)	JPY	1,701.000000	(40,431,750.00)	(43,715,700.00)		0.231000	ACT/365					0.00	0.00	1,956,091.26
JP3921290007	(23,500)	1.000000	1,777.114222	(41,962,526.62)	(45,671,835.50)	1,956,135.50	(25.000000)	1	(11.36)	(44.24)	92.00	0.00	0.00	0.00	1,956,091.26
<b>MITSUBISHI MOTORS CMN</b>															
7211.T	(16,100)	JPY	484.600000	(8,812,620.00)	(7,802,060.00)		0.231000	ACT/365					80,302.14	0.00	853,091.66
JP3899800001	(17,300)	1.000000	532.600000	(9,213,980.00)	(8,574,860.00)	772,800.00	(25.000000)	1	(2.05)	(10.48)	92.00	0.00	(1.87)	0.00	853,091.66
<b>MITSUBISHI UFJ FINANCIAL GROUP CMN</b>															
8306.T	(66,200)	JPY	1,917.500000	0.00	(126,938,500.00)		0.226998	ACT/365					0.00	0.00	56,794.74
JP3902900004	0	1.000000	1,918.357927	0.00	(126,995,294.74)	56,794.74	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	56,794.74
<b>MITSUJI E&amp;S CMN</b>															
7003.T	0	JPY	1,617.000000	0.00	0.00		0.000000	ACT/365					165,559.34	0.00	165,556.80
JP3891600003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(2.55)	92.00	0.00	(2.55)	0.00	165,556.80
<b>MITSUJI O.S.K. LINES LTD CMN</b>															
9104.T	(6,800)	JPY	5,421.000000	(34,355,466.75)	(36,862,800.00)		0.231000	ACT/365					0.00	0.00	775,935.44
JP3362700001	(6,200)	1.000000	5,535.110782	(34,355,466.75)	(37,638,753.32)	775,953.32	(25.000000)	1	(17.88)	(17.88)	92.00	0.00	0.00	0.00	775,935.44
<b>MIZUHO FINANCIAL GROUP CMN</b>															
8411.T	(1,000)	JPY	3,962.000000	0.00	(3,962,000.00)		0.226996	ACT/365					0.00	0.00	31,940.38
JP3885780001	0	1.000000	3,993.940377	0.00	(3,993,940.38)	31,940.38	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	31,940.38

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>MODEC CMN</b>															
6269.T	(7,800)	JPY	3,450.000000	(27,456,000.00)	(26,910,000.00)		0.231000	ACT/365					0.00	0.00	(1,034,339.99)
JP3888250002	(7,800)	1.000000	3,345.000000	(26,091,000.00)	(26,091,000.00)	(819,000.00)	(25.000000)	1	(22.93)	(59.90)	92.00	(215,280.00)	0.00	0.00	(1,034,264.69)
<b>MONEY FORWARD, INC. CMN</b>															
3994.T	(5,500)	JPY	4,902.000000	(27,192,000.00)	(26,961,000.00)		0.231000	ACT/365					0.00	0.00	(390,546.89)
JP3869960009	(5,500)	1.000000	4,831.000000	(26,570,500.00)	(26,570,500.00)	(390,500.00)	(25.000000)	1	(18.09)	(46.89)	92.00	0.00	0.00	0.00	(390,546.89)
<b>MURATA MFG. CO., LTD. CMN</b>															
6981.T	(3,300)	JPY	2,571.000000	(8,641,050.00)	(8,484,300.00)		0.231000	ACT/365					0.00	0.00	(147,302.57)
JP3914400001	(3,300)	1.000000	2,526.366078	(8,337,008.06)	(8,337,008.06)	(147,291.94)	(25.000000)	1	(6.42)	(10.63)	92.00	0.00	0.00	0.00	(147,302.57)
<b>NABTESCO CMN</b>															
6268.T	(2,600)	JPY	2,723.500000	(7,709,850.00)	(7,081,100.00)		0.231000	ACT/365					22.25	0.00	98,267.94
JP3651210001	(2,700)	1.000000	2,808.000000	(7,581,600.00)	(7,300,800.00)	219,700.00	(25.000000)	1	(4.83)	(14.31)	92.00	(121,440.00)	(2.59)	0.00	98,310.36
<b>NAMURA SHIPBUILDING CO., LTD. CMN</b>															
7014.T	(11,500)	JPY	1,872.000000	(18,981,000.00)	(21,528,000.00)		0.231000	ACT/365					0.00	0.00	(817,952.78)
JP3651400008	(9,500)	1.000000	1,801.073183	(16,778,597.31)	(20,712,341.60)	(815,658.40)	(185.526300)	1	(858.60)	(2,294.39)	92.00	0.00	0.00	0.00	(817,952.78)
<b>NEC CORPORATION CMN</b>															
6701.T	0	JPY	13,205.000000	(16,326,000.00)	0.00		0.231000	ACT/365					737,229.39	0.00	737,187.26
JP3733000008	(1,200)	1.000000	0.000000	(16,464,000.00)	0.00	0.00	(25.000000)	1	(7.63)	(42.12)	92.00	0.00	(42.12)	0.00	737,187.26
<b>NEXON CO.LTD. CMN</b>															
3659.T	0	JPY	2,210.000000	(18,488,250.00)	0.00		0.231000	ACT/365					1,716,201.47	0.00	1,551,957.73
JP3758190007	(8,300)	1.000000	0.000000	(19,724,950.00)	0.00	0.00	(25.000000)	1	(1.80)	(23.74)	92.00	(164,220.00)	(23.74)	0.00	1,551,990.73
<b>NEXTAGE CO. LTD. CMN</b>															
3186.T	(2,300)	JPY	1,513.000000	0.00	(3,479,900.00)		0.226998	ACT/365					0.00	0.00	(770,348.14)
JP3758210003	0	1.000000	1,472.426025	0.00	(3,386,579.86)	(93,320.14)	(100.000000)	0	0.00	0.00	92.00	(677,028.00)	0.00	0.00	(770,257.65)
<b>NIDEC CMN</b>															
6594.T	(37,400)	JPY	2,928.500000	0.00	(109,525,900.00)		0.226998	ACT/365					0.00	0.00	(144,510.25)
JP3734800000	0	1.000000	2,924.636090	0.00	(109,381,389.75)	(144,510.25)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(144,510.25)
<b>NIHON KOHDEN CORP. CMN</b>															
6849.T	(24,300)	JPY	2,063.000000	(50,501,550.00)	(50,130,900.00)		0.231000	ACT/365					0.00	0.00	2,244,605.27
JP3706800004	(24,100)	1.000000	2,155.373373	(51,959,600.00)	(52,375,572.96)	2,244,672.96	(25.000000)	1	(17.06)	(67.69)	92.00	0.00	0.00	0.00	2,244,605.27
<b>NIPPON ELEC GLASS CO LTD</b>															
5214.T	(22,800)	JPY	3,484.000000	(79,298,400.00)	(79,435,200.00)		0.231000	ACT/365					0.00	0.00	(3,976,697.30)
JP3733400000	(22,800)	1.000000	3,371.000000	(76,858,800.00)	(76,858,800.00)	(2,576,400.00)	(25.000000)	1	(56.72)	(145.31)	92.05	(1,400,151.99)	0.00	0.00	(3,976,208.15)
<b>NIPPON STEEL CMN</b>															
5401.T	0	JPY	3,083.000000	(13,373,000.00)	0.00		0.231000	ACT/365					391,970.94	0.00	391,940.80
JP3381000003	(4,300)	1.000000	0.000000	(13,682,600.00)	0.00	0.00	(25.000000)	1	(5.00)	(30.14)	92.00	0.00	(30.14)	0.00	391,940.80

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>NISSAN MOTOR CMN</b>															
7201.T	0	JPY	450.400000	(15,970,680.00)	0.00		0.231000	ACT/365					1,085,512.51	0.00	1,085,478.32
JP3672400003	(33,300)	1.000000	0.000000	(15,984,000.00)	0.00	0.00	(25.000000)	1	(8.23)	(34.19)	92.00	0.00	(53.13)	0.00	1,085,478.32
<b>NOMURA MICRO SCIENCE CMN</b>															
6254.T	(44,300)	JPY	2,790.000000	(133,518,000.00)	(123,597,000.00)		0.231000	ACT/365					(8,168,669.39)	0.00	(29,400,879.13)
JP3762950008	(46,200)	1.000000	2,311.000000	(106,768,200.00)	(102,377,300.00)	(21,219,700.00)	(122.781300)	1	(3,815.66)	(12,509.73)	92.00	0.00	(2,478.64)	0.00	(29,400,879.13)
<b>OJI HOLDINGS CMN</b>															
3861.T	(59,900)	JPY	600.200000	(33,088,030.00)	(35,951,980.00)		0.231000	ACT/365					(2,847.92)	0.00	212,590.62
JP3174410005	(54,700)	1.000000	603.797612	(33,044,270.00)	(36,167,476.98)	215,496.98	(25.000000)	1	(17.50)	(58.44)	92.00	0.00	(2.21)	0.00	212,590.62
<b>OLYMPUS CMN</b>															
7733.T	(21,700)	JPY	2,343.500000	(22,033,600.00)	(50,853,950.00)		0.231000	ACT/365					411,616.26	0.00	737,427.87
JP3201200007	(9,400)	1.000000	2,358.517123	(22,282,700.00)	(51,179,821.57)	325,871.57	(25.000000)	1	(9.89)	(59.96)	92.00	0.00	(28.00)	0.00	737,427.87
<b>OMRON CORPORATION CMN</b>															
6645.T	0	JPY	4,813.000000	(104,199,900.00)	0.00		0.231000	ACT/365					11,671,020.90	0.00	11,670,856.01
JP3197800000	(20,300)	1.000000	0.000000	(108,665,900.00)	0.00	0.00	(25.000000)	1	(25.98)	(164.89)	92.00	0.00	(187.74)	0.00	11,670,856.01
<b>ORGANO CORPORATION CMN</b>															
6368.T	(7,000)	JPY	8,980.000000	(60,410,000.00)	(62,860,000.00)		0.231000	ACT/365					0.00	0.00	(5,420,183.54)
JP3201600008	(7,000)	1.000000	8,205.706300	(57,439,944.10)	(57,439,944.10)	(5,420,055.90)	(25.000000)	1	(50.24)	(127.64)	92.00	0.00	0.00	0.00	(5,420,183.54)
<b>ORIENTAL LAND CO CMN</b>															
4661.T	(24,300)	JPY	3,364.000000	(90,209,700.00)	(81,745,200.00)		0.231000	ACT/365					87,449.82	0.00	1,753,489.53
JP3198900007	(25,900)	1.000000	3,432.566695	(88,886,570.69)	(83,411,370.69)	1,666,170.69	(25.000000)	1	(55.33)	(130.98)	92.00	0.00	(21.06)	0.00	1,753,489.53
<b>OSAKA GAS CO., LTD. CMN</b>															
9532.T	(17,900)	JPY	3,305.000000	(63,556,200.00)	(59,159,500.00)		0.231000	ACT/365					93,848.68	0.00	2,868,246.73
JP3180400008	(18,600)	1.000000	3,460.000000	(64,356,000.00)	(61,934,000.00)	2,774,500.00	(25.000000)	1	(28.02)	(101.95)	92.00	0.00	(6.70)	0.00	2,868,246.73
<b>PLAID INC. (JAPAN) CMN</b>															
4165.T	(4,800)	JPY	933.000000	(3,474,000.00)	(4,478,400.00)		0.231000	ACT/365					0.00	0.00	210,825.13
JP3833270006	(3,600)	1.000000	976.998991	(3,556,568.81)	(4,689,595.16)	211,195.16	(250.000000)	1	(215.44)	(370.02)	92.00	0.00	0.00	0.00	210,825.13
<b>POLA ORBIS HOLDINGS CMN</b>															
4927.T	(2,300)	JPY	1,400.000000	(1,695,600.00)	(3,220,000.00)		0.231000	ACT/365					0.00	0.00	11,798.80
JP3855900001	(1,200)	1.000000	1,413.827671	(1,707,904.00)	(3,251,803.64)	31,803.64	(66.666600)	1	(20.16)	(40.84)	92.00	(19,964.00)	0.00	0.00	11,805.77
<b>RAKUTEN BANK CMN</b>															
5838.T	(1,800)	JPY	4,497.000000	(8,010,000.00)	(8,094,600.00)		0.231000	ACT/365					2,871.46	0.00	(135,741.55)
JP3967220009	(1,800)	1.000000	4,420.000000	(7,956,000.00)	(7,956,000.00)	(138,600.00)	(25.000000)	1	(4.51)	(13.00)	92.00	0.00	(0.45)	0.00	(135,741.55)
<b>RAKUTEN GROUP CMN</b>															
4755.T	(60,100)	JPY	936.000000	(1,306,245.09)	(56,253,600.00)		0.231000	ACT/365					0.00	0.00	(1,006,391.99)
JP3967200001	(1,500)	1.000000	919.254720	(1,306,245.09)	(55,247,208.69)	(1,006,391.31)	(25.000000)	1	(0.68)	(0.68)	92.00	0.00	0.00	0.00	(1,006,391.99)

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>RENESAS ELECTRONICS CMN</b>															
6723.T	(6,800)	JPY	2,056.000000	0.00	(13,980,800.00)		0.226998	ACT/365					0.00	0.00	371,867.02
JP3164720009	0	1.000000	2,110.686326	0.00	(14,352,667.02)	371,867.02	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	371,867.02
<b>RESORTTRUST INC CMN</b>															
4681.T	(23,300)	JPY	3,065.000000	(73,967,700.00)	(71,414,500.00)		0.231000	ACT/365					20,819.67	0.00	1,781,427.26
JP3974450003	(23,700)	1.000000	3,140.567311	(74,432,018.35)	(73,175,218.35)	1,760,718.35	(25.000000)	1	(35.57)	(110.75)	92.05	0.00	(1.89)	0.00	1,781,427.26
<b>RINNAI CORP. CMN</b>															
5947.T	(17,600)	JPY	3,255.000000	(55,676,400.00)	(57,288,000.00)		0.231000	ACT/365					44,521.62	0.00	82,644.06
JP3977400005	(17,200)	1.000000	3,257.171104	(56,054,800.00)	(57,326,211.43)	38,211.43	(25.000000)	1	(26.59)	(88.99)	92.04	0.00	(10.39)	0.00	82,644.06
<b>ROHM CO LTD ORD CMN</b>															
6963.T	(6,900)	JPY	1,495.500000	(7,666,050.00)	(10,318,950.00)		0.231000	ACT/365					0.00	0.00	281,054.47
JP3982800009	(4,900)	1.000000	1,536.233472	(7,505,962.08)	(10,600,010.96)	281,060.96	(25.000000)	1	(5.00)	(6.48)	92.00	0.00	0.00	0.00	281,054.47
<b>RORZE CMN</b>															
6323.T	(2,300)	JPY	1,612.000000	(2,254,700.00)	(3,707,600.00)		0.231000	ACT/365					0.00	0.00	(36,090.81)
JP3982200002	(1,400)	1.000000	1,596.309277	(2,202,706.81)	(3,671,511.34)	(36,088.66)	(25.000000)	1	(1.50)	(2.15)	92.00	0.00	0.00	0.00	(36,090.81)
<b>ROUND ONE CORP CMN</b>															
4680.T	0	JPY	1,157.000000	0.00	0.00		0.000000	ACT/365					0.00	0.00	(3,312.00)
JP3966800009	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	92.00	(3,312.00)	0.00	0.00	(3,310.84)
<b>SAKURA INTERNET INC. CMN</b>															
3778.T	(500)	JPY	4,610.000000	(925,439.84)	(2,305,000.00)		0.231000	ACT/365					0.00	0.00	23,550.22
JP3317300006	(200)	1.000000	4,657.697230	(925,439.84)	(2,328,848.62)	23,848.61	(1,200.000000)	1	(298.40)	(298.40)	92.00	0.00	0.00	0.00	23,550.22
<b>SANKYO CO., LTD.</b>															
6417.T	(7,900)	JPY	2,137.000000	(16,949,450.00)	(16,882,300.00)		0.231000	ACT/365					0.00	0.00	(43,890.99)
JP3326410002	(7,900)	1.000000	2,131.447520	(16,838,435.40)	(16,838,435.40)	(43,864.60)	(25.000000)	1	(9.53)	(26.39)	92.00	0.00	0.00	0.00	(43,890.99)
<b>SANRIO CO LTD</b>															
8136.T	(5,700)	JPY	5,439.000000	(45,272,200.00)	(31,002,300.00)		0.231000	ACT/365					304,847.41	0.00	880,463.86
JP3343200006	(8,200)	1.000000	5,540.000000	(45,428,000.00)	(31,578,000.00)	575,700.00	(25.000000)	1	(22.58)	(83.55)	92.00	0.00	(45.61)	0.00	880,463.86
<b>SAPPORO HOLDINGS CMN</b>															
2501.T	(1,400)	JPY	7,549.000000	(12,478,400.00)	(10,568,600.00)		0.231000	ACT/365					223,398.27	0.00	1,213,873.07
JP3320800000	(1,600)	1.000000	8,318.000000	(13,308,800.00)	(11,645,200.00)	1,076,600.00	(25.000000)	1	(1.24)	(13.19)	92.00	(86,112.00)	(2.81)	0.00	1,213,903.16
<b>SAWAI GROUP HOLDINGS CO.,LTD. CMN</b>															
4887.T	(43,200)	JPY	2,237.500000	(93,916,800.00)	(96,660,000.00)		0.231000	ACT/365					1,836.14	0.00	(3,735,124.13)
JP3323040000	(43,200)	1.000000	2,151.000000	(92,923,200.00)	(92,923,200.00)	(3,736,800.00)	(25.000000)	1	(55.18)	(160.27)	92.46	0.00	(0.24)	0.00	(3,735,124.13)
<b>SBI HOLDINGS, INC. CMN</b>															
8473.T	(2,300)	JPY	3,980.000000	0.00	(9,154,000.00)		0.226998	ACT/365					0.00	0.00	192,692.42
JP3436120004	0	1.000000	4,063.779315	0.00	(9,346,692.43)	192,692.42	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	192,692.42

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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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 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>SBI SUMISHIN NET BANK CMN</b>															
7163.T	(5,200)	JPY	3,830.000000	(21,546,000.00)	(19,916,000.00)		0.231000	ACT/365					15,803.96	0.00	(192,233.06)
JP3400650002	(5,700)	1.000000	3,790.000000	(21,603,000.00)	(19,708,000.00)	(208,000.00)	(25.000000)	1	(10.85)	(37.02)	92.00	0.00	(4.95)	0.00	(192,233.06)
<b>SCREEN HOLDINGS CMN</b>															
7735.T	(400)	JPY	10,150.000000	0.00	(4,060,000.00)		0.226996	ACT/365					0.00	0.00	24,234.51
JP3494600004	0	1.000000	10,210.586269	0.00	(4,084,234.51)	24,234.51	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	24,234.51
<b>SEGA SAMMY HOLDINGS, INC. CMN</b>															
6460.T	(14,000)	JPY	2,927.000000	(43,216,500.00)	(40,978,000.00)		0.231000	ACT/365					9,680.64	0.00	2,094,430.25
JP3419050004	(14,100)	1.000000	3,075.915721	(43,370,420.10)	(43,062,820.10)	2,084,820.10	(25.000000)	1	(21.52)	(70.48)	92.00	0.00	(1.02)	0.00	2,094,430.25
<b>SEKISUI CHEMICAL CO., LTD. CMN</b>															
4204.T	0	JPY	2,565.000000	0.00	0.00		0.000000	ACT/365					54,435.92	0.00	54,428.19
JP3419400001	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(7.73)	92.00	0.00	(7.73)	0.00	54,428.19
<b>SEKISUI HOUSE, LTD. CMN</b>															
1928.T	(17,500)	JPY	3,653.000000	(69,787,200.00)	(63,927,500.00)		0.231000	ACT/365					88,764.98	0.00	2,346,151.31
JP3420600003	(18,600)	1.000000	3,782.000000	(70,345,200.00)	(66,185,000.00)	2,257,500.00	(25.000000)	1	(32.80)	(113.67)	92.00	0.00	(10.27)	0.00	2,346,151.31
<b>SG HOLDINGS CO., LTD. CMN</b>															
9143.T	(3,900)	JPY	1,484.500000	0.00	(5,789,550.00)		0.226998	ACT/365					0.00	0.00	79,268.50
JP3162770006	0	1.000000	1,504.825257	0.00	(5,868,818.50)	79,268.50	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	79,268.50
<b>SHIMANO CORPORATION CMN</b>															
7309.T	0	JPY	20,260.000000	(4,151,000.00)	0.00		0.231000	ACT/365					158,732.27	0.00	144,512.49
JP3358000002	(200)	1.000000	0.000000	(4,278,000.00)	0.00	0.00	(25.000000)	1	(1.36)	(5.77)	92.00	(14,214.00)	(5.77)	0.00	144,517.46
<b>SHIMIZU CORP CMN</b>															
1803.T	(800)	JPY	1,286.000000	0.00	(1,028,800.00)		0.226996	ACT/365					0.00	0.00	(966.81)
JP3358800005	0	1.000000	1,284.791483	0.00	(1,027,833.19)	(966.81)	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(966.81)
<b>SHINKO ELEC IND CO LTD CMN</b>															
6967.T	(6,400)	JPY	5,869.000000	(32,285,000.00)	(37,561,600.00)		0.231000	ACT/365					0.00	0.00	(806,528.23)
JP3375800004	(5,500)	1.000000	5,742.986777	(31,474,858.61)	(36,755,115.38)	(806,484.62)	(25.000000)	1	(21.93)	(43.61)	92.00	0.00	0.00	0.00	(806,528.23)
<b>SHISEIDO CO., LTD. CMN</b>															
4911.T	(37,300)	JPY	2,631.500000	(101,866,300.00)	(98,154,950.00)		0.231000	ACT/365					0.00	0.00	5,054,838.44
JP3351600006	(37,300)	1.000000	2,785.890859	(103,913,729.02)	(103,913,729.02)	5,758,779.02	(25.000000)	1	(40.07)	(140.59)	92.00	(703,800.00)	0.00	0.00	5,055,084.31
<b>SOFTBANK GROUP CORP. CMN</b>															
9984.T	(400)	JPY	9,329.000000	(3,781,054.22)	(3,731,600.00)		0.231000	ACT/365					0.00	0.00	49,452.25
JP3436100006	(400)	1.000000	9,452.635539	(3,781,054.22)	(3,781,054.22)	49,454.22	(25.000000)	1	(1.97)	(1.97)	92.00	0.00	0.00	0.00	49,452.25
<b>SOJITZ CORPORATION CMN</b>															
2768.T	(2,600)	JPY	3,136.000000	(8,359,000.00)	(8,153,600.00)		0.231000	ACT/365					0.00	0.00	275,586.82
JP3663900003	(2,600)	1.000000	3,242.000000	(8,429,200.00)	(8,429,200.00)	275,600.00	(25.000000)	1	(3.91)	(13.18)	92.00	0.00	0.00	0.00	275,586.82

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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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 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>SQUARE ENIX HOLDINGS CO., LTD. CMN</b>															
9684.T	(5,700)	JPY	6,147.000000	(35,425,500.00)	(35,037,900.00)		0.231000	ACT/365					0.00	0.00	(62.69)
JP3164630000	(5,700)	1.000000	6,147.000000	(35,037,900.00)	(35,037,900.00)	0.00	(25.000000)	1	(20.89)	(62.69)	92.00	0.00	0.00	0.00	(62.69)
<b>SUBARU CORPORATION CMN</b>															
7270.T	0	JPY	2,738.000000	0.00	0.00		0.000000	ACT/365					47,278.04	0.00	47,273.89
JP3814800003	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(4.16)	92.00	0.00	(4.16)	0.00	47,273.89
<b>SUMCO CMN</b>															
3436.T	(14,100)	JPY	1,164.000000	(15,966,650.00)	(16,412,400.00)		0.231000	ACT/365					0.00	0.00	(93,630.54)
JP3322930003	(13,300)	1.000000	1,157.360937	(15,363,801.29)	(16,318,789.21)	(93,610.79)	(25.000000)	1	(12.13)	(19.75)	92.00	0.00	0.00	0.00	(93,630.54)
<b>SUMITOMO CHEMICAL COMPANY CMN</b>															
4005.T	(3,600)	JPY	339.000000	0.00	(1,220,400.00)		0.226996	ACT/365					0.00	0.00	1,620.57
JP3401400001	0	1.000000	339.450157	0.00	(1,222,020.57)	1,620.57	(25.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	1,620.57
<b>SUMITOMO CORPORATION CMN</b>															
8053.T	(2,800)	JPY	3,276.000000	(9,935,400.00)	(9,172,800.00)		0.231000	ACT/365					3,221.97	0.00	428,803.62
JP3404600003	(2,900)	1.000000	3,428.000000	(9,941,200.00)	(9,598,400.00)	425,600.00	(25.000000)	1	(5.14)	(18.34)	92.00	0.00	(2.80)	0.00	428,803.62
<b>SUMITOMO DAINIPPON PHARMA CMN</b>															
4506.T	(51,900)	JPY	545.000000	(27,466,400.00)	(28,285,500.00)		0.231000	ACT/365					0.00	0.00	886,705.15
JP3495000006	(49,400)	1.000000	562.085659	(27,802,134.78)	(29,172,245.72)	886,745.72	(25.000000)	1	(12.17)	(40.57)	92.00	0.00	0.00	0.00	886,705.15
<b>SUMITOMO METAL MNG CMN</b>															
5713.T	(2,800)	JPY	3,569.000000	(13,775,000.00)	(9,993,200.00)		0.231000	ACT/365					14,566.12	0.00	137,743.15
JP3402600005	(3,800)	1.000000	3,613.000000	(13,729,400.00)	(10,116,400.00)	123,200.00	(25.000000)	1	(7.46)	(22.97)	92.00	0.00	(11.43)	0.00	137,743.15
<b>SUMITOMO MITSUI FIN GROUP, INC CMN</b>															
8316.T	(15,600)	JPY	3,840.000000	0.00	(59,904,000.00)		0.226998	ACT/365					0.00	0.00	532,171.40
JP3890350006	0	1.000000	3,874.113551	0.00	(60,436,171.40)	532,171.40	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	532,171.40
<b>SUNWELS CMN</b>															
9229.T	(5,900)	JPY	716.000000	(3,014,300.00)	(4,224,400.00)		0.231000	ACT/365					0.00	0.00	(57,050.36)
JP3324410004	(4,300)	1.000000	706.500619	(3,037,627.15)	(4,168,353.65)	(56,046.35)	(500.000000)	1	(393.69)	(1,004.01)	92.00	0.00	0.00	0.00	(57,050.36)
<b>TAIHEIYO CEMENT CORPORATION CMN</b>															
5233.T	(27,800)	JPY	3,460.000000	(97,371,000.00)	(96,188,000.00)		0.231000	ACT/365					13,477.56	0.00	3,543,936.87
JP3449020001	(27,900)	1.000000	3,587.000000	(100,077,300.00)	(99,718,600.00)	3,530,600.00	(25.000000)	1	(33.56)	(140.69)	92.10	0.00	(1.08)	0.00	3,543,936.87
<b>TAIYO YUDEN CMN</b>															
6976.T	(17,200)	JPY	2,274.500000	(40,005,450.00)	(39,121,400.00)		0.231000	ACT/365					0.00	0.00	(102,306.70)
JP3452000007	(17,100)	1.000000	2,268.555930	(38,786,977.09)	(39,019,162.00)	(102,238.00)	(25.000000)	1	(28.54)	(68.70)	92.00	0.00	0.00	0.00	(102,306.70)
<b>TAKASHIMAYA CO LTD CMN</b>															
8233.T	(3,700)	JPY	1,236.500000	(6,440,200.00)	(4,575,050.00)		0.231000	ACT/365					73,324.73	0.00	175,064.14
JP3456000003	(5,200)	1.000000	1,264.000000	(6,572,800.00)	(4,676,800.00)	101,750.00	(25.000000)	1	(2.51)	(10.59)	92.00	0.00	(6.41)	0.00	175,064.14

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Fund: ALL  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>TAZMO CO., LTD. CMN</b>															
6266.T	(1,200)	JPY	2,199.000000	(2,455,200.00)	(2,638,800.00)		0.231000	ACT/365					0.00	0.00	30,161.62
JP3468000009	(1,100)	1.000000	2,224.605391	(2,446,540.96)	(2,669,526.47)	30,726.47	(531.818100)	1	(342.25)	(564.85)	92.00	0.00	0.00	0.00	30,149.39
<b>TDK CORP CMN</b>															
6762.T	0	JPY	1,958.000000	0.00	0.00		0.000000	ACT/365					90,476.88	0.00	90,474.58
JP3538800008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.30)	92.00	0.00	(2.30)	0.00	90,474.58
<b>TEIJIN LTD CMN</b>															
3401.T	(10,800)	JPY	1,305.000000	(12,393,900.00)	(14,094,000.00)		0.231000	ACT/365					0.00	0.00	260,171.37
JP3544000007	(9,400)	1.000000	1,329.091351	(12,527,905.30)	(14,354,186.59)	260,186.59	(25.000000)	1	(5.60)	(15.22)	92.00	0.00	0.00	0.00	260,171.37
<b>TERUMO CORP CMN</b>															
4543.T	0	JPY	2,980.500000	0.00	0.00		0.000000	ACT/365					468,989.82	0.00	468,963.31
JP3546800008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(26.51)	92.00	0.00	(26.51)	0.00	468,963.31
<b>THK CMN</b>															
6481.T	0	JPY	3,610.000000	(2,599,800.00)	0.00		0.231000	ACT/365					14,202.96	0.00	(16,718.85)
JP3539250005	(700)	1.000000	0.000000	(2,576,000.00)	0.00	0.00	(25.000000)	1	(1.50)	(9.81)	92.00	(30,912.00)	(15.13)	0.00	(16,712.64)
<b>TOHO GAS CO., LTD. CMN</b>															
9533.T	(600)	JPY	4,078.000000	(2,506,800.00)	(2,446,800.00)		0.231000	ACT/365					0.00	0.00	103,796.16
JP3600200004	(600)	1.000000	4,251.000000	(2,550,600.00)	(2,550,600.00)	103,800.00	(25.000000)	1	(1.03)	(3.84)	92.00	0.00	0.00	0.00	103,796.16
<b>TOHOKU ELECTRIC POWER CO INC CMN</b>															
9506.T	(18,400)	JPY	1,128.000000	(19,139,800.00)	(20,755,200.00)		0.231000	ACT/365					0.00	0.00	927,736.50
JP3605400005	(16,600)	1.000000	1,178.421855	(19,637,995.07)	(21,682,962.14)	927,762.14	(25.000000)	1	(6.81)	(25.63)	92.00	0.00	0.00	0.00	927,736.50
<b>TOKYO ELECTRON LTD CMN</b>															
8035.T	(800)	JPY	27,035.000000	(2,533,835.29)	(21,628,000.00)		0.231000	ACT/365					0.00	0.00	16,091.72
JP3571400005	(100)	1.000000	27,055.116303	(2,533,835.29)	(21,644,093.04)	16,093.04	(25.000000)	1	(1.32)	(1.32)	92.00	0.00	0.00	0.00	16,091.72
<b>TOKYO KEIKI INC. CMN</b>															
7721.T	(1,000)	JPY	3,030.000000	(3,160,000.00)	(3,030,000.00)		0.231000	ACT/365					0.00	0.00	209,955.63
JP3624000000	(1,000)	1.000000	3,240.000000	(3,240,000.00)	(3,240,000.00)	210,000.00	(40.000000)	1	(14.12)	(44.37)	92.00	0.00	0.00	0.00	209,955.63
<b>TOPCON CMN</b>															
7732.T	(4,100)	JPY	2,705.500000	(13,214,400.00)	(11,092,550.00)		0.231000	ACT/365					81,176.13	0.00	626,459.07
JP3630400004	(4,800)	1.000000	2,838.500000	(13,624,800.00)	(11,637,850.00)	545,300.00	(25.000000)	1	(4.28)	(17.07)	92.00	0.00	(4.26)	0.00	626,459.07
<b>TOPPAN PRINTING CO LTD CMN</b>															
7911.T	(1,700)	JPY	4,297.000000	(10,891,400.00)	(7,304,900.00)		0.231000	ACT/365					(14,747.17)	0.00	(180,998.92)
JP3629000005	(2,600)	1.000000	4,199.214282	(10,926,764.28)	(7,138,664.28)	(166,235.72)	(25.000000)	1	(5.45)	(16.03)	92.00	0.00	(7.09)	0.00	(180,998.92)
<b>TOWA CORP CMN</b>															
6315.T	(4,900)	JPY	1,820.000000	(7,477,700.00)	(8,918,000.00)		0.231000	ACT/365					0.00	0.00	(464,156.02)
JP3555700008	(4,300)	1.000000	1,725.275605	(7,355,721.85)	(8,453,850.46)	(464,149.54)	(25.000000)	1	(4.66)	(6.49)	92.00	0.00	0.00	0.00	(464,156.02)

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>TOYO SEIKAN GROUP HOLDINGS, LTD. CMN</b>															
5901.T	(25,900)	JPY	2,323.000000	(61,279,400.00)	(60,165,700.00)		0.231000	ACT/365					7,737.68	0.00	2,170,290.24
JP3613400005	(25,900)	1.000000	2,406.500000	(62,328,350.00)	(62,328,350.00)	2,162,650.00	(25.000000)	1	(25.26)	(97.44)	92.00	0.00	(3.03)	0.00	2,170,290.24
<b>TOYOTA INDUSTRIES CMN</b>															
6201.T	(13,000)	JPY	12,645.000000	(210,540,000.00)	(164,385,000.00)		0.231000	ACT/365					320,421.89	0.00	3,180,076.46
JP3634600005	(16,500)	1.000000	12,865.000000	(212,272,500.00)	(167,245,000.00)	2,860,000.00	(25.000000)	1	(98.63)	(345.42)	92.00	0.00	(135.06)	0.00	3,180,076.46
<b>TSUBURAYA FIELDS HOLDINGS CMN</b>															
2767.T	(16,500)	JPY	1,875.000000	(31,300,500.00)	(30,937,500.00)		0.231000	ACT/365					0.00	0.00	(665,495.32)
JP3802680003	(16,500)	1.000000	1,835.565609	(30,286,832.55)	(30,286,832.55)	(650,667.45)	(655.454500)	1	(5,429.16)	(14,827.87)	92.00	0.00	0.00	0.00	(665,495.32)
<b>TSURUHA HOLDINGS CMN</b>															
3391.T	(500)	JPY	8,625.000000	0.00	(4,312,500.00)		0.226998	ACT/365					0.00	0.00	(15,979.29)
JP3536150000	0	1.000000	8,593.041416	0.00	(4,296,520.71)	(15,979.29)	(25.000000)	0	0.00	0.00	92.00	0.00	0.00	0.00	(15,979.29)
<b>UBE INDUSTRIES LTD CMN</b>															
4208.T	(3,100)	JPY	2,364.000000	(4,567,600.00)	(7,328,400.00)		0.231000	ACT/365					0.00	0.00	86,188.00
JP3158800007	(1,900)	1.000000	2,391.804314	(4,569,828.30)	(7,414,593.37)	86,193.37	(25.000000)	1	(2.36)	(5.38)	92.00	0.00	0.00	0.00	86,188.00
<b>ULVAC, INC. CMN</b>															
6728.T	(1,400)	JPY	6,344.000000	(6,946,500.00)	(8,881,600.00)		0.231000	ACT/365					0.00	0.00	(189,694.83)
JP3126190002	(1,100)	1.000000	6,208.511114	(6,781,639.74)	(8,691,915.56)	(189,684.44)	(25.000000)	1	(4.66)	(10.39)	92.00	0.00	0.00	0.00	(189,694.83)
<b>UNICHARM CMN</b>															
8113.T	(19,100)	JPY	1,233.500000	(24,726,000.00)	(23,559,850.00)		0.231000	ACT/365					103,986.65	0.00	1,219,450.57
JP3951600000	(19,500)	1.000000	1,302.500000	(25,398,750.00)	(24,877,750.00)	1,317,900.00	(25.000000)	1	(8.61)	(36.08)	92.00	(202,400.00)	(3.47)	0.00	1,219,491.23
<b>WELCIA HOLDINGS CMN</b>															
3141.T	(2,400)	JPY	2,105.500000	(1,226,100.00)	(5,053,200.00)		0.231000	ACT/365					0.00	0.00	(103,043.59)
JP3274280001	(600)	1.000000	2,062.565963	(1,232,100.00)	(4,950,158.31)	(103,041.69)	(25.000000)	1	(0.60)	(1.90)	92.00	0.00	0.00	0.00	(103,043.59)
<b>WEST HOLDINGS CORPORATION CMN</b>															
1407.T	0	JPY	1,731.000000	0.00	0.00		0.000000	ACT/365					(149,934.61)	0.00	(149,942.61)
JP3154750008	0	1.000000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.00)	92.00	0.00	(8.00)	0.00	(149,942.61)
<b>YAMAHA CORPORATION CMN</b>															
7951.T	(51,900)	JPY	1,079.000000	(56,966,400.00)	(56,000,100.00)		0.231000	ACT/365					0.00	0.00	2,596,584.42
JP3942600002	(51,600)	1.000000	1,129.031937	(58,271,928.64)	(58,596,757.53)	2,596,657.53	(25.000000)	1	(21.39)	(73.11)	92.00	0.00	0.00	0.00	2,596,584.42

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<b>066831553 (Cont.)</b>															
<b>JPY (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>YASKAWA ELECTRIC CORPORATION CMN</b>															
6506.T	(36,600)	JPY	4,250.000000	(35,424,400.00)	(155,550,000.00)		0.231000	ACT/365					0.00	0.00	(507,344.50)
JP3932000007	(8,300)	1.000000	4,236.139651	(33,592,306.03)	(155,042,711.24)	(507,288.76)	(25.000000)	1	(30.03)	(55.74)	92.00	0.00	0.00	0.00	(507,344.50)
<b>TOTAL Short</b>				<b>(4,375,820,559.82)</b>	<b>(4,759,377,830.00)</b>								<b>15,122,306.21</b>	<b>0.00</b>	<b>42,867,451.85</b>
				<b>(4,361,306,752.19)</b>	<b>(4,794,934,593.00)</b>	<b>35,556,763.00</b>			<b>(41,513.87)</b>	<b>(119,539.38)</b>		<b>(7,692,077.99)</b>	<b>(4,064.24)</b>	<b>0.00</b>	<b>42,869,824.95</b>
<b>TOTAL JPY</b>				<b>(583,014,105.61)</b>	<b>(561,184,950.00)</b>	<b>(49,006,343.22)</b>			<b>(91,638.40)</b>	<b>(268,384.65)</b>		<b>(2,266,337.99)</b>	<b>(24,564.62)</b>	<b>0.00</b>	<b>(29,114,570.26)</b>
				<b>(545,965,775.49)</b>	<b>(512,178,606.78)</b>				<b>(91,638.40)</b>	<b>(268,384.65)</b>		<b>(2,266,337.99)</b>	<b>(24,564.62)</b>	<b>0.00</b>	<b>(29,114,092.66)</b>
<b>NZD</b>															
<b>Short</b>															
<b>INFRATIL LIMITED CMN</b>															
IFT.NZ	(159,308)	NZD	12.030000	(1,819,899.45)	(1,916,475.24)		4.250000	ACT/365					0.00	0.00	83,354.77
NZIFTE0003S3	(151,029)	1.000000	12.548276	(1,899,544.15)	(1,999,040.76)	82,565.52	(35.000000)	1	203.73	789.24	100.00	0.00	0.00	0.00	83,354.77
<b>TOTAL NZD</b>				<b>(3,719,443.60)</b>	<b>(3,915,516.00)</b>	<b>82,565.52</b>			<b>203.73</b>	<b>789.24</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>166,709.54</b>
<b>SGD</b>															
<b>Long</b>															
<b>KEPPEL LTD CMN</b>															
KPLM.SI	70,200	SGD	6.960000	487,188.00	488,592.00		2.838500	ACT/365					0.00	0.00	8,148.06
SG1U68934629	70,200	1.000000	6.840000	480,168.00	480,168.00	8,424.00	20.000000	1	(40.01)	(275.94)	100.00	0.00	0.00	0.00	8,148.06
<b>TOTAL KEPPEL LTD CMN</b>				<b>967,356.00</b>	<b>968,760.00</b>	<b>8,424.00</b>			<b>(40.01)</b>	<b>(275.94)</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>16,296.12</b>
<b>OCBC LTD CMN</b>															
OCBC.SI	0	SGD	17.500000	625,135.00	0.00		2.838500	ACT/365					31,521.42	0.00	31,050.46
SG1S04926220	37,100	1.000000	0.000000	619,199.00	0.00	0.00	20.000000	1	(51.58)	(470.95)	100.00	0.00	(626.32)	0.00	31,050.46
<b>TOTAL OCBC LTD CMN</b>				<b>1,244,334.00</b>	<b>0.00</b>	<b>0.00</b>			<b>(51.58)</b>	<b>(470.95)</b>		<b>0.00</b>	<b>(294.90)</b>	<b>0.00</b>	<b>62,100.92</b>
<b>SINGAPORE EXCHANGE LTD CMN</b>															
SGXL.SI	110,100	SGD	12.470000	1,390,563.00	1,372,947.00		2.838500	ACT/365					0.00	0.00	(30,532.18)
SG1J26887955	110,100	1.000000	12.740000	1,402,674.00	1,402,674.00	(29,727.00)	20.000000	1	(116.70)	(805.18)	100.00	0.00	0.00	0.00	(30,532.18)
<b>TOTAL SINGAPORE EXCHANGE LTD CMN</b>				<b>2,793,237.00</b>	<b>2,775,621.00</b>	<b>(29,727.00)</b>			<b>(116.70)</b>	<b>(805.18)</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(61,064.36)</b>
<b>SINGAPORE TELECOMMUNICATIONS CMN</b>															
STEL.SI	52,800	SGD	3.080000	162,096.00	162,624.00		2.838500	ACT/365					0.00	0.00	(93.41)
SG1T75931496	52,800	1.000000	3.080000	162,624.00	162,624.00	0.00	20.000000	1	(13.53)	(93.41)	100.00	0.00	0.00	0.00	(93.41)
<b>TOTAL SINGAPORE TELECOMMUNICATIONS CMN</b>				<b>324,720.00</b>	<b>325,248.00</b>	<b>0.00</b>			<b>(13.53)</b>	<b>(93.41)</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(186.82)</b>
<b>UNITED OVERSEAS BANK LTD CMN</b>															
UOBH.SI	1,000	SGD	37.580000	100,035.00	37,580.00		2.838500	ACT/365					7,864.18	0.00	8,867.78
SG1M31001969	2,700	1.000000	36.330000	98,091.00	36,330.00	1,250.00	20.000000	1	(8.18)	(246.40)	100.00	0.00	(241.01)	0.00	8,867.78
<b>TOTAL UNITED OVERSEAS BANK LTD CMN</b>				<b>198,126.00</b>	<b>73,910.00</b>	<b>1,250.00</b>			<b>(8.18)</b>	<b>(246.40)</b>		<b>0.00</b>	<b>(172.81)</b>	<b>0.00</b>	<b>17,735.56</b>
<b>WILMAR INTERNATIONAL LTD CMN</b>															
WLIL.SI	36,000	SGD	3.040000	111,600.00	109,440.00		2.838500	ACT/365					0.41	0.00	(2,224.19)
SG1T56930848	36,000	1.000000	3.100000	111,600.00	111,600.00	(2,160.00)	20.000000	1	(9.29)	(64.60)	100.00	0.00	(0.51)	0.00	(2,224.19)
<b>TOTAL WILMAR INTERNATIONAL LTD CMN</b>				<b>223,200.00</b>	<b>221,040.00</b>	<b>(2,160.00)</b>			<b>(9.29)</b>	<b>(64.60)</b>		<b>0.00</b>	<b>(0.10)</b>	<b>0.00</b>	<b>(4,448.38)</b>
<b>TOTAL Long</b>				<b>2,876,617.00</b>	<b>2,171,183.00</b>	<b>(22,213.00)</b>			<b>(239.29)</b>	<b>(1,956.49)</b>		<b>0.00</b>	<b>(867.83)</b>	<b>0.00</b>	<b>15,216.52</b>
				<b>2,874,356.00</b>	<b>2,193,396.00</b>				<b>(239.29)</b>	<b>(1,956.49)</b>		<b>0.00</b>	<b>(867.83)</b>	<b>0.00</b>	<b>15,216.52</b>

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## Equity Synthetic Position & Valuation Summary AR=302321.19

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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 (Cont.)</b>															
<b>SGD (Cont.)</b>															
<b>Short</b>															
<b>GENTING SINGAPORE LTD CMN</b>															
GENS.SI	(76,400)	SGD	0.760000	(58,828.00)	(58,064.00)		2.838500	ACT/365					0.00	0.00	725.59
SGXE21576413	(76,400)	1.000000	0.769386	(58,781.09)	(58,781.09)	717.09	(20.000000)	1	4.25	8.50	100.00	0.00	0.00	0.00	725.59
<b>SATS LTD CMN</b>															
SATS.SI	(156,900)	SGD	3.620000	(574,254.00)	(567,978.00)		2.838500	ACT/365					0.00	0.00	3,426.85
SG152882764	(156,900)	1.000000	3.640031	(571,120.82)	(571,120.82)	3,142.82	(20.000000)	1	41.27	284.02	100.00	0.00	0.00	0.00	3,426.85
<b>SEATRIUM LIMITED CMN</b>															
SEAT.SI	(258,100)	SGD	2.210000	(552,375.00)	(570,401.00)		2.838500	ACT/365					0.00	0.00	(21,110.97)
SGXE34184239	(245,500)	1.000000	2.127865	(521,065.42)	(549,202.04)	(21,198.96)	(114.409300)	1	23.21	87.99	100.00	0.00	0.00	0.00	(21,110.97)
<b>TOTAL Short</b>				<b>(1,185,457.00)</b>	<b>(1,196,443.00)</b>								<b>0.00</b>	<b>0.00</b>	<b>(16,958.53)</b>
				<b>(1,150,967.33)</b>	<b>(1,179,103.96)</b>	<b>(17,339.04)</b>			<b>68.72</b>	<b>380.51</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>(16,958.53)</b>
<b>TOTAL SGD</b>				<b>1,691,160.00</b>	<b>974,740.00</b>								<b>39,386.01</b>	<b>0.00</b>	<b>(1,742.01)</b>
				<b>1,723,388.67</b>	<b>1,014,292.04</b>	<b>(39,552.04)</b>			<b>(170.57)</b>	<b>(1,575.98)</b>		<b>0.00</b>	<b>(867.83)</b>	<b>0.00</b>	<b>(1,742.01)</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	1.978245	18,468.54	18,397.68		4.330000	ACT/360					0.00	0.00	(450.65)
CNE1000010N2	9,300	7.349950	2.026159	18,843.27	18,843.27	(445.60)	50.000000	1	(2.52)	(5.05)	90.00	0.00	0.00	0.00	(450.65)
<b>ABB INDIA LIMITED CMN</b>															
ABB.NS	0	INR	75.470337	0.00	0.00		0.000000	ACT/360					(2,490.49)	0.00	(2,539.88)
INE117A01022	0	85.894012	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(49.38)	78.16	0.00	(49.38)	0.00	(2,539.88)
<b>AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000738.ZK	286,600	CNY	2.779611	782,238.30	796,636.44		4.330000	ACT/360					0.00	0.00	(73,881.06)
CNE000000RM5	286,600	7.349950	3.035782	870,055.02	870,055.02	(73,418.58)	50.000000	1	(115.51)	(462.48)	90.00	0.00	0.00	0.00	(73,881.06)
<b>AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601111.SH	75,000	CNY	1.031300	77,273.32	77,347.46		4.330000	ACT/360					0.00	0.00	(3,711.13)
CNE000001NN0	75,000	7.349950	1.080203	81,015.23	81,015.23	(3,667.76)	50.000000	1	(10.82)	(43.37)	90.00	0.00	0.00	0.00	(3,711.13)
<b>AISINO CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600271.SH	29,400	CNY	1.138783	33,568.04	33,480.23		4.330000	ACT/360					0.00	0.00	(2,426.31)
CNE000001FB1	29,400	7.349950	1.220803	35,891.62	35,891.62	(2,411.39)	50.000000	1	(4.78)	(14.92)	90.00	0.00	0.00	0.00	(2,426.31)
<b>AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300685.ZK	14,700	CNY	2.891176	44,597.52	42,500.29		4.330000	ACT/360					0.00	0.00	(3,294.23)
CNE1000034D3	14,700	7.349950	3.113606	45,770.01	45,770.01	(3,269.72)	50.000000	1	(6.12)	(24.51)	90.00	0.00	0.00	0.00	(3,294.23)
<b>ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002226.ZK	125,700	CNY	0.717012	92,434.00	90,128.37		4.330000	ACT/360					0.00	0.00	(2,960.28)
CNE100000B57	125,700	7.349950	0.740166	93,038.82	93,038.82	(2,910.45)	50.000000	1	(12.47)	(49.83)	90.00	0.00	0.00	0.00	(2,960.28)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
000887.ZK	3,800	CNY	1.659875	6,389.29	6,307.53		4.330000	ACT/360					0.00	0.00	(504.53)
CNE000000XP6	3,800	7.349950	1.791689	6,808.42	6,808.42	(500.89)	50.000000	1	(0.91)	(3.64)	90.00	0.00	0.00	0.00	(504.53)
<b>ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300866.ZK	6,719	CNY	14.191933	155,585.09	95,355.60		4.330000	ACT/360					4,191.54	0.00	9,870.41
CNE1000047B9	12,119	7.349950	13.333880	161,593.29	89,590.34	5,765.26	50.000000	1	(21.60)	(86.39)	90.00	0.00	(74.22)	0.00	9,870.41
<b>ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND</b>															
600629.SH	11,000	CNY	1.155110	10,804.41	12,706.21		4.330000	ACT/360					(32.30)	0.00	(1,135.90)
CNE000000784	10,800	7.349950	1.254775	13,598.26	13,802.52	(1,096.32)	50.000000	1	(1.79)	(7.28)	90.00	0.00	(0.07)	0.00	(1,135.90)
<b>ASIA OPTICAL CO., INC. CMN</b>															
3019.TW	16,000	TWD	4.720274	83,172.80	75,524.39		4.330000	ACT/360					0.00	0.00	(16,509.35)
TW0003019006	16,000	32.943000	5.746951	91,951.22	91,951.22	(16,426.83)	30.000000	1	(11.75)	(82.53)	90.00	0.00	0.00	0.00	(16,509.35)
<b>AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND</b>															
002938.ZK	10,800	CNY	5.174185	57,542.47	55,881.20		4.330000	ACT/360					119.91	0.00	2,165.48
CNE100003GF5	12,200	7.349950	4.981769	60,777.58	53,803.11	2,078.09	50.000000	1	(8.11)	(32.52)	90.00	0.00	(6.55)	0.00	2,165.48
<b>BANK OF BARODA CMN</b>															
BOB.NS	91,817	INR	2.689827	252,984.23	246,971.81		4.330000	ACT/360					(29.68)	0.00	(2,155.38)
INE028A01039	93,217	85.894012	2.712201	252,823.24	249,026.16	(2,054.35)	75.000000	1	(35.68)	(71.36)	78.16	0.00	(1.07)	0.00	(2,155.38)
<b>BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND</b>															
603569.SH	0	CNY	0.961911	0.00	0.00		0.000000	ACT/360					189.15	0.00	189.15
CNE100002GG5	0	7.349950	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
<b>BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300803.ZK	42,000	CNY	11.774230	443,659.08	494,517.65		4.330000	ACT/360					0.00	0.00	(51,486.67)
CNE000001QQ6	38,400	7.349950	12.993719	503,158.66	545,736.20	(51,218.55)	50.000000	1	(66.68)	(268.13)	90.00	0.00	0.00	0.00	(51,486.67)
<b>BEIJING HUAFENG TEST &amp; CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
688200.SH	0	CNY	15.736161	11,554.71	0.00		4.330000	ACT/360					76.17	0.00	70.05
CNE100003RC9	800	7.349950	0.000000	11,416.55	0.00	0.00	50.000000	1	(1.53)	(6.12)	90.00	0.00	(6.12)	0.00	70.05
<b>BEIJING HUALUBAINA FILM &amp; TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
300291.ZK	0	CNY	0.661229	0.00	0.00		0.000000	ACT/360					(5.34)	0.00	(5.34)
CNE100001BX3	0	7.349950	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	35.706365	773,650.41	788,789.32		4.330000	ACT/360					0.00	0.00	(41,622.22)
CNE100003PM2	22,091	7.349950	37.575558	830,081.64	830,081.64	(41,292.33)	50.000000	1	(110.59)	(329.90)	90.00	0.00	0.00	0.00	(41,622.22)
<b>BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
000786.ZK	50,100	CNY	4.179620	213,965.23	209,398.98		4.330000	ACT/360					2,694.97	0.00	4,592.33
CNE000000QS4	50,100	7.349950	4.139184	207,373.12	207,373.12	2,025.86	50.000000	1	(27.91)	(128.49)	90.00	0.00	(16.73)	0.00	4,592.33

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601126.SH	157,000	CNY	2.234029	347,205.34	350,742.52		4.330000	ACT/360					0.00	0.00	(13,077.72)
CNE100000YL2	157,000	7.349950	2.316086	363,625.50	363,625.50	(12,882.98)	50.000000	1	(48.56)	(194.74)	90.00	0.00	0.00	0.00	(13,077.72)
<b>BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300383.ZK	209,700	CNY	1.878924	355,395.33	394,010.44		4.330000	ACT/360					(322.32)	0.00	(24,350.23)
CNE100001S16	212,400	7.349950	1.992434	423,192.98	417,813.41	(23,802.97)	50.000000	1	(55.84)	(224.94)	90.00	0.00	(5.64)	0.00	(24,350.23)
<b>BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688339.SH	0	CNY	3.391860	0.00	0.00		0.000000	ACT/360					(426.68)	0.00	(426.68)
CNE100005VT0	0	7.349950	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	0.646263	15,391.86	15,057.93		4.330000	ACT/360					0.00	0.00	(1,178.38)
CNE000000Y52	23,300	7.349950	0.696464	16,227.61	16,227.61	(1,169.69)	50.000000	1	(2.17)	(8.70)	90.00	0.00	0.00	0.00	(1,178.38)
<b>BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000970.ZK	16,300	CNY	1.383683	22,310.85	22,554.03		4.330000	ACT/360					0.00	0.00	(442.38)
CNE000001261	16,300	7.349950	1.410146	22,985.39	22,985.39	(431.36)	50.000000	1	(3.07)	(11.03)	90.00	0.00	0.00	0.00	(442.38)
<b>BHARAT ELECTRONICS LIMITED CMN</b>															
BAJE.NS	0	INR	3.274384	0.00	0.00		0.000000	ACT/360					(47.73)	0.00	(66.41)
INE263A01024	0	85.894012	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(18.68)	78.16	0.00	(18.68)	0.00	(66.41)
<b>BHARAT PETROLEUM CORP LTD CMN</b>															
BPCL.NS	12,967	INR	3.259831	43,124.07	42,270.23		4.330000	ACT/360					0.00	0.00	(859.92)
INE029A01011	12,967	85.894012	3.325678	43,124.07	43,124.07	(853.83)	75.000000	1	(6.09)	(6.09)	78.16	0.00	0.00	0.00	(859.92)
<b>BRIGHT DAIRY &amp; FOOD CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600597.SH	7,700	CNY	1.106130	8,613.70	8,517.20		4.330000	ACT/360					0.00	0.00	(467.63)
CNE000001C99	7,700	7.349950	1.166236	8,980.02	8,980.02	(462.82)	50.000000	1	(1.20)	(4.81)	90.00	0.00	0.00	0.00	(467.63)
<b>BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300548.ZK	0	CNY	6.436778	0.00	0.00		0.000000	ACT/360					(18.45)	0.00	(18.45)
CNE100002D38	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(18.45)
<b>BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600258.SH	110,000	CNY	1.820421	318,382.52	200,246.26		4.330000	ACT/360					(11,064.59)	0.00	(31,371.74)
CNE0000012Q3	171,600	7.349950	2.003359	343,776.40	220,369.49	(20,123.23)	50.000000	1	(45.77)	(183.92)	90.00	0.00	(122.98)	0.00	(31,371.74)
<b>BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
300146.ZK	44,900	CNY	1.552392	70,795.18	69,702.38		4.330000	ACT/360					0.00	0.00	(4,223.17)
CNE100000Y84	44,900	7.349950	1.645568	73,886.00	73,886.00	(4,183.62)	50.000000	1	(9.87)	(39.55)	90.00	0.00	0.00	0.00	(4,223.17)
<b>BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
002594.ZK	16,400	CNY	36.651950	615,791.22	601,091.98		4.330000	ACT/360					(452.68)	0.00	(7,094.31)
CNE100001526	16,700	7.349950	37.046109	619,136.34	607,556.19	(6,464.20)	50.000000	1	(83.02)	(177.42)	90.00	0.00	(7.74)	0.00	(7,094.31)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600906.SH	16,600	CNY	0.895244	15,004.76	14,861.05		4.330000	ACT/360					0.00	0.00	(1,141.40)
CNE100005295	16,600	7.349950	0.963541	15,994.79	15,994.79	(1,133.73)	50.000000	1	(2.13)	(7.66)	90.00	0.00	0.00	0.00	(1,141.40)
<b>CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002367.ZK	446,400	CNY	0.880278	367,206.07	392,956.14		4.330000	ACT/360					0.00	0.00	(21,330.15)
CNE100000M39	420,800	7.349950	0.927633	391,627.27	414,095.21	(21,139.07)	50.000000	1	(52.20)	(191.08)	90.00	0.00	0.00	0.00	(21,330.15)
<b>CATHAY FINANCIAL HOLDING CO ORD CMN</b>															
2882.TW	319,000	TWD	2.073278	674,032.96	661,375.71		4.330000	ACT/360					0.00	0.00	(3,481.43)
TW0002882008	319,000	32.943000	2.082317	664,259.12	664,259.12	(2,883.41)	30.000000	1	(85.51)	(598.02)	90.00	0.00	0.00	0.00	(3,481.43)
<b>CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
601016.SH	290,000	CNY	0.406805	120,225.59	117,973.59		4.330000	ACT/360					0.00	0.00	(5,830.67)
CNE100001T15	290,000	7.349950	0.426730	123,751.72	123,751.72	(5,778.13)	50.000000	1	(16.55)	(52.54)	90.00	0.00	0.00	0.00	(5,830.67)
<b>CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601375.SH	387,600	CNY	0.538779	211,264.87	208,830.81		4.330000	ACT/360					0.00	0.00	(19,948.41)
CNE100002FF9	387,600	7.349950	0.589931	228,657.17	228,657.17	(19,826.36)	50.000000	1	(30.44)	(122.06)	90.00	0.00	0.00	0.00	(19,948.41)
<b>CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
003816.ZK	319,200	CNY	0.502044	76,812.50	160,252.52		4.330000	ACT/360					0.00	0.00	(7,220.90)
CNE100003N43	149,500	7.349950	0.524585	80,984.71	167,447.57	(7,195.06)	50.000000	1	(10.81)	(25.84)	90.00	0.00	0.00	0.00	(7,220.90)
<b>CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002557.ZK	32,600	CNY	3.836761	127,528.62	125,078.40		4.330000	ACT/360					0.00	0.00	(4,935.54)
CNE1000010Q5	32,600	7.349950	3.986153	129,948.59	129,948.59	(4,870.18)	50.000000	1	(17.40)	(65.36)	90.00	0.00	0.00	0.00	(4,935.54)
<b>CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603099.SH	10,400	CNY	5.012279	42,164.20	52,127.70		4.330000	ACT/360					0.00	0.00	(4,889.99)
CNE100001T56	8,600	7.349950	5.480370	48,062.68	56,995.84	(4,868.14)	50.000000	1	(6.37)	(21.85)	90.00	0.00	0.00	0.00	(4,889.99)
<b>CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
000783.ZK	8,300	CNY	0.866673	7,130.08	7,193.38		4.330000	ACT/360					0.00	0.00	(540.95)
CNE000000SH3	8,300	7.349950	0.931350	7,730.20	7,730.20	(536.82)	50.000000	1	(1.03)	(4.13)	90.00	0.00	0.00	0.00	(540.95)
<b>CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300342.ZK	39,500	CNY	2.110218	78,656.39	83,353.63		4.330000	ACT/360					0.00	0.00	(3,608.54)
CNE100001JY4	39,500	7.349950	2.200465	86,918.36	86,918.36	(3,564.73)	50.000000	1	(11.55)	(43.81)	90.00	0.00	0.00	0.00	(3,608.54)
<b>CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603698.SH	0	CNY	2.081647	0.00	0.00		0.000000	ACT/360					2.67	0.00	2.67
CNE100001VQ5	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	2.67
<b>CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603053.SH	218,100	CNY	1.306131	269,941.18	284,867.24		4.330000	ACT/360					0.00	0.00	(12,421.29)
CNE100003Y73	210,600	7.349950	1.362407	287,486.76	297,140.92	(12,273.68)	50.000000	1	(38.33)	(147.61)	90.00	0.00	0.00	0.00	(12,421.29)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002697.ZK	0	CNY	0.727896	0.00	0.00		0.000000	ACT/360					19.81	0.00	16.12
CNE100001P27	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(3.69)	90.00	0.00	(3.69)	0.00	16.12
<b>CHINA AIRLINES CMN</b>															
2610.TW	292,000	TWD	0.772547	232,149.93	225,583.58		4.330000	ACT/360					0.00	0.00	(2,969.65)
TW0002610003	292,000	32.943000	0.782012	228,347.50	228,347.50	(2,763.92)	30.000000	1	(29.40)	(205.73)	90.00	0.00	0.00	0.00	(2,969.65)
<b>CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002928.ZK	0	CNY	0.968714	0.00	0.00		0.000000	ACT/360					(58.30)	0.00	(59.01)
CNE1000033L8	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	1.035381	8,630.56	8,593.66		4.330000	ACT/360					0.00	0.00	(705.69)
CNE100003GDO	8,300	7.349950	1.119806	9,294.39	9,294.39	(700.73)	50.000000	1	(1.24)	(4.96)	90.00	0.00	0.00	0.00	(705.69)
<b>CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601995.SH	82,500	CNY	4.223158	352,225.75	348,410.53		4.330000	ACT/360					0.00	0.00	(29,430.35)
CNE1000048J0	82,500	7.349950	4.577574	377,649.85	377,649.85	(29,239.32)	50.000000	1	(50.31)	(191.03)	90.00	0.00	0.00	0.00	(29,430.35)
<b>CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND</b>															
601628.SH	54,700	CNY	5.238131	218,879.69	286,525.76		4.330000	ACT/360					0.00	0.00	(13,069.66)
CNE000001Q93	41,100	7.349950	5.475439	227,632.40	299,506.52	(12,980.76)	50.000000	1	(30.42)	(88.90)	90.00	0.00	0.00	0.00	(13,069.66)
<b>CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600999.SH	299,700	CNY	2.385050	711,413.76	714,799.56		4.330000	ACT/360					0.00	0.00	(65,923.63)
CNE100000HK9	294,700	7.349950	2.603685	768,357.24	780,324.30	(65,524.74)	50.000000	1	(102.30)	(398.89)	90.00	0.00	0.00	0.00	(65,923.63)
<b>CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601601.SH	98,600	CNY	4.340166	424,983.85	427,940.33		4.330000	ACT/360					(47.56)	0.00	(31,238.83)
CNE1000008M8	98,600	7.349950	4.654021	458,886.47	458,886.47	(30,946.14)	50.000000	1	(61.10)	(245.13)	90.00	0.00	(0.12)	0.00	(31,238.83)
<b>CHINA RAILWAY SIGNAL &amp; COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
688009.SH	798,862	CNY	0.772794	541,049.97	617,356.06		4.330000	ACT/360					0.00	0.00	(54,487.76)
CNE100003MP2	682,762	7.349950	0.840638	580,833.16	671,553.73	(54,197.67)	50.000000	1	(77.38)	(290.09)	90.00	0.00	0.00	0.00	(54,487.76)
<b>CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600029.SH	711,700	CNY	0.843543	598,807.30	600,349.66		4.330000	ACT/360					0.00	0.00	(28,826.86)
CNE000001FG0	711,700	7.349950	0.883608	628,863.47	628,863.47	(28,513.80)	50.000000	1	(83.96)	(313.06)	90.00	0.00	0.00	0.00	(28,826.86)
<b>CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600007.SH	245,900	CNY	3.131994	773,171.73	770,157.35		4.330000	ACT/360					0.00	0.00	(49,715.56)
CNE000000YH1	238,400	7.349950	3.332499	795,648.86	819,461.52	(49,304.17)	50.000000	1	(106.44)	(411.39)	90.00	0.00	0.00	0.00	(49,715.56)
<b>CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601179.SH	48,200	CNY	0.970075	46,843.84	46,757.60		4.330000	ACT/360					0.00	0.00	(3,228.52)
CNE100000KW8	48,200	7.349950	1.036503	49,959.44	49,959.44	(3,201.85)	50.000000	1	(6.66)	(26.68)	90.00	0.00	0.00	0.00	(3,228.52)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600900.SH	129,400	CNY	3.917033	508,137.24	506,864.13		4.330000	ACT/360					(6,424.08)	0.00	(22,127.08)
CNE000001G87	129,400	7.349950	4.035397	522,180.37	522,180.37	(15,316.24)	50.000000	1	(69.86)	(386.76)	90.00	0.00	(106.93)	0.00	(22,127.08)
<b>CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300364.ZK	0	CNY	3.153763	0.00	0.00		0.000000	ACT/360					(159.70)	0.00	(159.70)
CNE100001XD9	0	7.349950	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	5,900	CNY	2.938796	17,545.74	17,338.89		4.330000	ACT/360					(10.90)	0.00	(44.90)
CNE100001VY9	6,200	7.349950	2.942904	18,246.00	17,363.13	(24.24)	50.000000	1	(2.44)	(9.76)	90.00	0.00	(0.83)	0.00	(44.90)
<b>CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600452.SH	615,433	CNY	1.304771	786,497.48	802,999.00		4.330000	ACT/360					0.00	0.00	(76,031.74)
CNE000001GT1	589,833	7.349950	1.427635	845,218.44	878,613.87	(75,614.87)	50.000000	1	(112.58)	(416.87)	90.00	0.00	0.00	0.00	(76,031.74)
<b>CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002507.ZK	265,400	CNY	1.825863	484,909.59	484,583.98		4.330000	ACT/360					0.00	0.00	(25,532.24)
CNE100000WX1	260,400	7.349950	1.921209	500,653.94	509,888.74	(25,304.76)	50.000000	1	(66.95)	(227.48)	90.00	0.00	0.00	0.00	(25,532.24)
<b>CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601077.SH	25,600	CNY	0.819053	20,147.35	20,967.76		4.330000	ACT/360					0.00	0.00	(194.22)
CNE100003NZ9	25,600	7.349950	0.826198	21,150.67	21,150.67	(182.91)	50.000000	1	(2.82)	(11.32)	90.00	0.00	0.00	0.00	(194.22)
<b>CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603191.SH	0	CNY	1.831305	0.00	0.00		0.000000	ACT/360					137.83	0.00	137.83
CNE100005QZ7	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	137.83
<b>CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
300122.ZK	0	CNY	3.395941	0.00	0.00		0.000000	ACT/360					(203.26)	0.00	(203.26)
CNE100000V20	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(203.26)
<b>CHROMA ATE INC. CMN</b>															
2360.TW	8,000	TWD	11.823453	94,792.53	94,587.62		4.330000	ACT/360					0.00	0.00	(5,258.00)
TW0002360005	8,000	32.943000	12.469512	99,756.10	99,756.10	(5,168.47)	30.000000	1	(12.79)	(89.52)	90.00	0.00	0.00	0.00	(5,258.00)
<b>CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
301039.ZK	320,000	CNY	1.195927	387,782.99	382,696.48		4.330000	ACT/360					(85.74)	0.00	(13,085.00)
CNE100004M35	322,000	7.349950	1.235883	397,954.33	395,482.56	(12,786.08)	50.000000	1	(53.25)	(213.18)	90.00	0.00	(2.27)	0.00	(13,085.00)
<b>CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000099.ZK	2,700	CNY	3.114307	6,122.63	8,408.63		4.330000	ACT/360					0.00	0.00	151.49
CNE0000013Q1	2,000	7.349950	3.057895	6,122.63	8,256.32	152.31	50.000000	1	(0.82)	(0.82)	90.00	0.00	0.00	0.00	151.49
<b>CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600030.SH	215,100	CNY	3.658528	791,165.76	786,949.44		4.330000	ACT/360					0.00	0.00	(31,746.18)
CNE000001DB6	215,100	7.349950	3.804744	818,400.54	818,400.54	(31,451.10)	50.000000	1	(109.42)	(295.07)	90.00	0.00	0.00	0.00	(31,746.18)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
000617.ZK	481,900	CNY	0.888441	432,969.80	428,139.92		4.330000	ACT/360					0.00	3,541.74	(17,736.99)
CNE000000MS3	481,900	7.349950	0.932162	449,209.08	449,209.08	(21,069.16)	50.000000	1	(60.04)	(209.57)	90.00	3,541.74	0.00	0.00	(17,749.30)
<b>COMPUTER AGE MANAGEMENT SERVICES LTD CMN</b>															
COMU.NS	2,402	INR	54.276193	68,067.41	130,371.42		4.330000	ACT/360					0.00	0.00	(2,658.32)
INE596I01012	1,241	85.894012	55.377528	69,468.66	133,016.82	(2,645.41)	75.000000	1	(9.77)	(12.91)	78.16	0.00	0.00	0.00	(2,658.32)
<b>CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
300750.ZK	39,022	CNY	33.650569	0.00	1,313,112.51		4.328696	ACT/360					(4,783.37)	0.00	3,234.89
CNE100003662	0	7.349950	33.444159	0.00	1,305,057.97	8,054.54	50.000000	0	0.00	(36.28)	90.00	0.00	(36.28)	0.00	3,234.89
<b>CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601766.SH	1,784,000	CNY	1.025857	1,739,381.10	1,830,129.46		4.330000	ACT/360					0.00	0.00	(183,077.02)
CNE100000CP9	1,661,900	7.349950	1.127956	1,885,677.40	2,012,273.09	(182,143.63)	50.000000	1	(250.96)	(933.39)	90.00	0.00	0.00	0.00	(183,077.02)
<b>CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601066.SH	4,600	CNY	3.244920	14,956.09	14,926.63		4.330000	ACT/360					0.00	0.00	(484.73)
CNE1000031T5	4,600	7.349950	3.349292	15,406.74	15,406.74	(480.11)	50.000000	1	(2.06)	(4.62)	90.00	0.00	0.00	0.00	(484.73)
<b>CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>															
603212.SH	65,100	CNY	1.344227	85,655.59	87,509.17		4.330000	ACT/360					0.00	0.00	(3,041.13)
CNE100004074	65,100	7.349950	1.390198	90,501.89	90,501.89	(2,992.72)	50.000000	1	(12.08)	(48.41)	90.00	0.00	0.00	0.00	(3,041.13)
<b>DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600198.SH	0	CNY	1.123817	0.00	0.00		0.000000	ACT/360					(460.37)	0.00	(460.37)
CNE000000X87	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(460.37)
<b>DAXIN MATERIALS CORPORATION CMN</b>															
5234.TW	5,000	TWD	6.010382	31,648.47	30,051.91		4.330000	ACT/360					0.00	0.00	1,062.36
TW0005234009	5,000	32.943000	5.792683	28,963.42	28,963.42	1,088.49	30.000000	1	(3.75)	(26.14)	90.00	0.00	0.00	0.00	1,062.36
<b>DELTA ELECTRONICS (TH) PCL NVDR CMN</b>															
DELTA_n.BK	0	THB	4.482560	313,951.30	0.00		4.330000	ACT/360					12,858.40	0.00	12,788.13
TH0528010R18	71,300	34.690000	0.000000	303,574.78	0.00	0.00	40.000000	1	(40.00)	(70.26)	90.00	0.00	(70.26)	0.00	12,788.13
<b>DONGGUAN MENTECH OPTICAL &amp; MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002902.ZK	0	CNY	2.719746	0.00	0.00		0.000000	ACT/360					338.79	0.00	338.79
CNE1000032X5	0	7.349950	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	3.152402	43,501.43	44,133.63		4.330000	ACT/360					0.00	0.00	(2,746.32)
CNE100004N75	14,000	7.349950	3.346905	46,856.67	46,856.67	(2,723.04)	50.000000	1	(6.24)	(23.28)	90.00	0.00	0.00	0.00	(2,746.32)
<b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688110.SH	0	CNY	3.401384	0.00	0.00		0.000000	ACT/360					217.16	0.00	217.16
CNE1000055X6	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	217.16

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>EAGLERISE ELECTRIC &amp; ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002922.ZK	0	CNY	2.446275	0.00	0.00		0.000000	ACT/360					(31.47)	0.00	(31.47)
CNE1000033F0	0	7.349950	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)
<b>EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300059.ZK	203,700	CNY	3.059885	186,275.94	623,298.53		4.330000	ACT/360					(1,561.02)	0.00	(21,804.16)
CNE100000MD4	60,800	7.349950	3.158861	203,069.08	643,460.01	(20,161.48)	50.000000	1	(27.01)	(81.66)	90.00	0.00	(4.59)	0.00	(21,804.16)
<b>EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002017.ZK	322,800	CNY	1.338785	413,667.08	432,159.67		4.330000	ACT/360					0.00	0.00	(18,755.80)
CNE000001K32	315,700	7.349950	1.396258	441,234.33	450,712.04	(18,552.37)	50.000000	1	(58.82)	(203.43)	90.00	0.00	0.00	0.00	(18,755.80)
<b>EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002351.ZK	0	CNY	2.108858	5,315.21	0.00		4.330000	ACT/360					(400.66)	0.00	(402.99)
CNE100000L71	2,600	7.349950	0.000000	5,829.35	0.00	0.00	50.000000	1	(0.77)	(2.34)	90.00	0.00	(2.34)	0.00	(402.99)
<b>EVA AIRWAYS CORPORATION CMN</b>															
2618.TW	457,000	TWD	1.393316	655,392.38	636,745.29		4.330000	ACT/360					0.00	0.00	18,262.60
TW0002618006	457,000	32.943000	1.352134	617,925.24	617,925.24	18,820.05	30.000000	1	(79.78)	(557.44)	90.00	0.00	0.00	0.00	18,262.60
<b>EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601788.SH	116,500	CNY	2.352397	268,586.65	274,054.25		4.330000	ACT/360					(84.45)	0.00	(11,402.95)
CNE100000FD8	117,200	7.349950	2.448366	286,965.79	285,234.60	(11,180.35)	50.000000	1	(38.25)	(138.15)	90.00	0.00	(1.85)	0.00	(11,402.95)
<b>FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
605305.SH	40,200	CNY	3.851727	153,209.20	154,839.42		4.330000	ACT/360					4.72	0.00	(764.98)
CNE1000052C7	40,400	7.349950	3.868792	156,299.20	155,525.44	(686.02)	50.000000	1	(20.93)	(83.68)	90.00	0.00	(0.41)	0.00	(764.98)
<b>FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
601038.SH	74,200	CNY	1.858516	143,038.77	137,901.89		4.330000	ACT/360					0.00	0.00	(10,515.23)
CNE100001JN7	73,900	7.349950	1.999316	147,793.14	148,349.26	(10,447.37)	50.000000	1	(19.76)	(67.86)	90.00	0.00	0.00	0.00	(10,515.23)
<b>FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002027.ZK	899,500	CNY	0.891163	727,743.20	801,600.69		4.330000	ACT/360					(6,871.82)	0.00	(63,871.80)
CNE000001KK2	800,300	7.349950	0.953991	768,310.41	858,115.22	(56,514.53)	50.000000	1	(102.52)	(485.45)	90.00	0.00	(74.34)	0.00	(63,871.80)
<b>FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
002315.ZK	50,900	CNY	5.514323	265,050.86	280,679.05		4.330000	ACT/360					0.00	0.00	(9,193.07)
CNE100000HT0	50,900	7.349950	5.691890	289,717.20	289,717.20	(9,038.15)	50.000000	1	(38.53)	(154.92)	90.00	0.00	0.00	0.00	(9,193.07)
<b>FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND</b>															
300203.ZK	23,000	CNY	1.938789	43,767.85	44,592.14		4.330000	ACT/360					0.00	0.00	(3,269.59)
CNE100001229	23,000	7.349950	2.079834	47,836.18	47,836.18	(3,244.04)	50.000000	1	(6.36)	(25.55)	90.00	0.00	0.00	0.00	(3,269.59)
<b>FORMOSA CHEMICALS &amp; FIBRE CORP CMN</b>															
1326.TW	12,000	TWD	0.769511	9,833.96	9,234.13		4.330000	ACT/360					(8.32)	0.00	(772.91)
TW0001326007	12,000	32.943000	0.832317	9,987.80	9,987.80	(753.67)	30.000000	1	(1.28)	(10.92)	90.00	0.00	(1.93)	0.00	(772.91)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601138.SH	0	CNY	2.794577	115,754.24	0.00		4.330000	ACT/360					(2,639.45)	0.00	(2,696.68)
CNE1000031P3	41,200	7.349950	0.000000	119,878.26	0.00	0.00	50.000000	1	(16.03)	(57.23)	90.00	0.00	(57.23)	0.00	(2,696.68)
<b>FUBON FINANCIAL HOLDING CO LTD CMN</b>															
2881.TW	82,000	TWD	2.765383	230,431.48	226,761.38		4.330000	ACT/360					0.00	0.00	808.04
TW0002881000	82,000	32.943000	2.753049	225,750.02	225,750.02	1,011.36	30.000000	1	(29.07)	(203.32)	90.00	0.00	0.00	0.00	808.04
<b>FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600033.SH	1,493,000	CNY	0.542861	813,565.73	810,491.23		4.330000	ACT/360					75.22	0.00	19,042.06
CNE000001717	1,500,100	7.349950	0.529873	794,861.72	791,099.72	19,391.51	50.000000	1	(106.90)	(424.67)	90.00	0.00	(2.02)	0.00	19,042.06
<b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300712.ZK	0	CNY	3.190498	0.00	0.00		0.000000	ACT/360					(15.82)	0.00	(15.82)
CNE100003563	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(15.82)
<b>FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600660.SH	3,500	CNY	8.310261	28,311.13	29,085.91		4.330000	ACT/360					0.00	0.00	(755.10)
CNE000000230	3,500	7.349950	8.521447	29,825.06	29,825.06	(739.15)	50.000000	1	(3.98)	(15.95)	90.00	0.00	0.00	0.00	(755.10)
<b>GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002991.ZK	1,300	CNY	11.644977	15,199.95	15,138.47		4.330000	ACT/360					0.00	0.00	(1,473.02)
CNE1000040N9	1,300	7.349950	12.771246	16,602.62	16,602.62	(1,464.15)	50.000000	1	(2.21)	(8.87)	90.00	0.00	0.00	0.00	(1,473.02)
<b>GENIUS ELECTRONIC OPTICAL CO ORD CMN</b>															
3406.TW	5,000	TWD	14.145646	75,069.57	70,728.23		4.330000	ACT/360					0.00	0.00	(6,627.84)
TW0003406005	5,000	32.943000	15.457317	77,286.58	77,286.59	(6,558.36)	30.000000	1	(9.92)	(69.48)	90.00	0.00	0.00	0.00	(6,627.84)
<b>GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
600759.SH	191,800	CNY	0.307485	58,137.07	58,975.64		4.330000	ACT/360					0.00	0.00	(797.37)
CNE000000MV7	191,800	7.349950	0.311498	59,745.28	59,745.28	(769.64)	50.000000	1	(7.99)	(27.73)	90.00	0.00	0.00	0.00	(797.37)
<b>GEPIE ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000791.ZK	726,200	CNY	0.776876	549,628.50	564,167.38		4.330000	ACT/360					0.00	0.00	(30,840.31)
CNE000000T42	692,400	7.349950	0.818949	568,226.14	594,720.66	(30,553.29)	50.000000	1	(75.98)	(287.03)	90.00	0.00	0.00	0.00	(30,840.31)
<b>GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000776.ZK	72,100	CNY	2.081647	151,804.96	150,086.74		4.330000	ACT/360					0.00	0.00	(9,379.72)
CNE0000008L2	72,100	7.349950	2.210572	159,382.22	159,382.22	(9,295.48)	50.000000	1	(21.28)	(84.24)	90.00	0.00	0.00	0.00	(9,379.72)
<b>GLOBAL UNICHIP CORPORATION CMN</b>															
3443.TW	1,000	TWD	39.310324	40,974.83	39,310.32		4.330000	ACT/360					0.00	0.00	(2,190.37)
TW0003443008	1,000	32.943000	41.463415	41,463.42	41,463.42	(2,153.09)	30.000000	1	(5.33)	(37.27)	90.00	0.00	0.00	0.00	(2,190.37)
<b>GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
002410.ZK	184,600	CNY	1.453071	268,230.81	268,236.93		4.330000	ACT/360					0.00	0.00	(28,043.97)
CNE100000PH8	184,600	7.349950	1.604140	296,124.18	296,124.18	(27,887.25)	50.000000	1	(39.34)	(156.72)	90.00	0.00	0.00	0.00	(28,043.97)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603195.SH	159,809	CNY	9.308907	1,470,187.12	1,487,647.10		4.330000	ACT/360					0.00	0.00	(43,932.14)
CNE100003RL0	158,409	7.349950	9.578884	1,517,678.26	1,530,791.89	(43,144.79)	50.000000	1	(202.96)	(787.35)	90.00	0.00	0.00	0.00	(43,932.14)
<b>GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002152.ZK	90,100	CNY	1.472119	131,898.47	132,637.91		4.330000	ACT/360					0.00	0.00	(10,905.76)
CNE100000650	90,100	7.349950	1.592309	143,467.04	143,467.04	(10,829.13)	50.000000	1	(19.09)	(76.63)	90.00	0.00	0.00	0.00	(10,905.76)
<b>GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002930.ZK	4,200	CNY	1.371438	5,908.66	5,760.04		4.330000	ACT/360					0.00	0.00	(678.73)
CNE1000033N4	4,200	7.349950	1.532222	6,435.33	6,435.33	(675.29)	50.000000	1	(0.86)	(3.44)	90.00	0.00	0.00	0.00	(678.73)
<b>GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002683.ZK	10,600	CNY	3.496622	36,841.37	37,064.20		4.330000	ACT/360					0.00	0.00	(1,287.54)
CNE100001F37	10,600	7.349950	3.616153	38,331.22	38,331.22	(1,267.02)	50.000000	1	(5.12)	(20.51)	90.00	0.00	0.00	0.00	(1,287.54)
<b>GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002884.ZK	3,000	CNY	2.530629	7,372.57	7,591.89		4.330000	ACT/360					0.00	0.00	102.93
CNE100002MZ3	3,000	7.349950	2.494981	7,484.94	7,484.94	106.95	50.000000	1	(1.00)	(4.02)	90.00	0.00	0.00	0.00	102.93
<b>GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300770.ZK	163,600	CNY	5.145613	807,619.26	841,822.33		4.330000	ACT/360					0.00	0.00	(54,482.33)
CNE100003KB6	155,500	7.349950	5.476036	854,148.25	895,879.50	(54,057.17)	50.000000	1	(113.95)	(425.16)	90.00	0.00	0.00	0.00	(54,482.33)
<b>GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300607.ZK	0	CNY	4.386424	0.00	0.00		0.000000	ACT/360					(801.29)	0.00	(801.29)
CNE100002PX1	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(801.29)
<b>GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601333.SH	822,078	CNY	0.438098	369,862.76	360,150.91		4.330000	ACT/360					0.00	0.00	(24,593.98)
CNE000001Q44	822,078	7.349950	0.467770	384,543.32	384,543.32	(24,392.41)	50.000000	1	(51.39)	(201.56)	90.00	0.00	0.00	0.00	(24,593.98)
<b>GUANGZHOU GRG METROLOGY&amp;TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002967.ZK	32,300	CNY	2.168722	67,655.71	70,049.73		4.330000	ACT/360					0.00	0.00	(2,328.37)
CNE100003Q57	32,300	7.349950	2.239611	72,339.44	72,339.44	(2,289.71)	50.000000	1	(9.64)	(38.66)	90.00	0.00	0.00	0.00	(2,328.37)
<b>GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600894.SH	19,000	CNY	1.718379	32,255.41	32,649.20		4.330000	ACT/360					(573.00)	0.00	(5,764.96)
CNE000000JS9	18,700	7.349950	1.990457	37,284.06	37,818.68	(5,169.48)	50.000000	1	(4.93)	(22.48)	90.00	0.00	(2.62)	0.00	(5,764.96)
<b>GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600523.SH	4,000	CNY	1.553752	6,056.82	6,215.01		4.330000	ACT/360					0.00	0.00	(299.73)
CNE0000019K1	4,000	7.349950	1.627815	6,511.26	6,511.26	(296.25)	50.000000	1	(0.87)	(3.48)	90.00	0.00	0.00	0.00	(299.73)
<b>GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002039.ZK	116,600	CNY	1.967360	232,344.16	229,394.21		4.330000	ACT/360					0.00	0.00	(13,571.86)
CNE000001LK0	116,600	7.349950	2.082655	242,837.57	242,837.57	(13,443.35)	50.000000	1	(32.43)	(128.51)	90.00	0.00	0.00	0.00	(13,571.86)

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600268.SH	247,220	CNY	0.892523	218,421.84	220,649.56		4.330000	ACT/360					0.00	0.00	(5,937.92)
CNE0000010S3	247,220	7.349950	0.916064	226,469.24	226,469.24	(5,819.68)	50.000000	1	(30.27)	(118.24)	90.00	0.00	0.00	0.00	(5,937.92)
<b>GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
601211.SH	134,600	CNY	2.385050	321,086.01	321,027.76		4.330000	ACT/360					0.00	0.00	(17,946.65)
CNE1000022F3	134,600	7.349950	2.517184	338,812.93	338,812.93	(17,785.17)	50.000000	1	(45.21)	(161.48)	90.00	0.00	0.00	0.00	(17,946.65)
<b>GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000728.ZK	18,800	CNY	1.042184	19,753.16	19,593.06		4.330000	ACT/360					0.00	0.00	(1,881.51)
CNE000000QZ9	18,800	7.349950	1.141655	21,463.11	21,463.11	(1,870.06)	50.000000	1	(2.86)	(11.46)	90.00	0.00	0.00	0.00	(1,881.51)
<b>HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002008.ZK	83,200	CNY	3.284376	265,760.52	273,260.09		4.330000	ACT/360					0.00	0.00	(10,939.88)
CNE000001JQ1	83,200	7.349950	3.414041	284,048.21	284,048.21	(10,788.12)	50.000000	1	(37.86)	(151.76)	90.00	0.00	0.00	0.00	(10,939.88)
<b>HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603258.SH	117,500	CNY	2.685733	306,806.48	315,573.58		4.330000	ACT/360					0.00	0.00	(3,352.08)
CNE100002GB6	117,500	7.349950	2.712840	318,758.73	318,758.73	(3,185.15)	50.000000	1	(42.60)	(166.93)	90.00	0.00	0.00	0.00	(3,352.08)
<b>HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603931.SH	5,900	CNY	3.038116	17,370.40	17,924.88		4.330000	ACT/360					0.00	0.00	(769.60)
CNE1000043S2	5,900	7.349950	3.166865	18,684.50	18,684.50	(759.62)	50.000000	1	(2.49)	(9.98)	90.00	0.00	0.00	0.00	(769.60)
<b>HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300360.ZK	84,400	CNY	2.239471	187,912.46	189,011.35		4.330000	ACT/360					0.00	0.00	(4,358.91)
CNE100001R17	84,400	7.349950	2.289893	193,266.97	193,266.97	(4,255.61)	50.000000	1	(25.86)	(103.30)	90.00	0.00	0.00	0.00	(4,358.91)
<b>HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300347.ZK	55,700	CNY	6.836781	402,013.84	380,808.71		4.330000	ACT/360					(387.04)	0.00	(36,448.25)
CNE100001KV8	56,400	7.349950	7.480298	421,997.95	416,652.57	(35,843.86)	50.000000	1	(56.34)	(217.34)	90.00	0.00	(3.60)	0.00	(36,448.25)
<b>HDFC BANK LIMITED CMN</b>															
HDBK.NS	60,031	INR	19.416953	1,068,730.52	1,165,619.11		4.330000	ACT/360					0.00	0.00	(31,061.16)
INE040A01034	54,143	85.894012	19.928851	1,081,716.29	1,196,348.85	(30,729.74)	75.000000	1	(152.37)	(331.42)	78.16	0.00	0.00	0.00	(31,061.16)
<b>HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688586.SH	6,300	CNY	1.186403	6,961.26	7,474.34		4.330000	ACT/360					0.00	0.00	(241.92)
CNE1000041C0	5,800	7.349950	1.224499	7,122.61	7,714.34	(240.01)	50.000000	1	(0.95)	(1.91)	90.00	0.00	0.00	0.00	(241.92)
<b>HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600598.SH	44,300	CNY	1.850353	83,758.72	81,970.63		4.330000	ACT/360					0.00	0.00	(7,309.85)
CNE0000019Z9	44,300	7.349950	2.014284	89,232.78	89,232.78	(7,262.16)	50.000000	1	(11.90)	(47.69)	90.00	0.00	0.00	0.00	(7,309.85)
<b>HENAN SHUANGHUI INVESTMENT &amp; DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000895.ZK	264,600	CNY	3.488459	923,240.73	923,046.28		4.330000	ACT/360					0.00	0.00	(16,202.94)
CNE000000XM3	264,600	7.349950	3.547890	938,771.79	938,771.79	(15,725.51)	50.000000	1	(125.74)	(477.43)	90.00	0.00	0.00	0.00	(16,202.94)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603508.SH	59,900	CNY	3.008184	158,001.93	180,190.21		4.330000	ACT/360					0.00	0.00	(10,630.57)
CNE100002540	53,200	7.349950	3.184289	170,674.08	190,738.93	(10,548.73)	50.000000	1	(22.72)	(81.84)	90.00	0.00	0.00	0.00	(10,630.57)
<b>HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300847.ZK	105,300	CNY	2.205457	227,014.03	232,234.64		4.330000	ACT/360					0.00	0.00	(12,839.22)
CNE1000040Y6	103,800	7.349950	2.326233	241,653.12	244,952.32	(12,717.67)	50.000000	1	(32.22)	(121.55)	90.00	0.00	0.00	0.00	(12,839.22)
<b>HINDUSTAN AERONAUTICS LIMITED CMN</b>															
HIAE.NS	4,732	INR	47.702394	310,934.25	225,727.73		4.330000	ACT/360					(7,151.74)	0.00	(13,901.73)
INE066F01020	6,494	85.894012	48.963560	317,678.58	231,695.57	(5,967.84)	75.000000	1	(44.69)	(782.15)	78.16	0.00	(530.80)	0.00	(13,901.73)
<b>HINDUSTAN ZINC LIMITED CMN</b>															
HZNC.NS	12,404	INR	5.095815	62,913.24	63,208.49		4.330000	ACT/360					0.00	0.00	(1,591.99)
INE267A01025	12,168	85.894012	5.218791	63,523.21	64,733.88	(1,525.39)	75.000000	1	(8.95)	(66.60)	78.16	0.00	0.00	0.00	(1,591.99)
<b>HITGEN INC. CMN CLASS A SERIES NORTHBOUND</b>															
688222.SH	80,832	CNY	1.610895	126,691.20	130,211.89		4.330000	ACT/360					0.00	0.00	(5,192.13)
CNE1000040G3	79,732	7.349950	1.674302	133,567.23	135,337.21	(5,125.32)	50.000000	1	(17.82)	(66.81)	90.00	0.00	0.00	0.00	(5,192.13)
<b>HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300033.ZK	3,100	CNY	35.085953	106,542.75	108,766.45		4.330000	ACT/360					0.00	0.00	(13,008.93)
CNE100000JG3	3,100	7.349950	39.261475	121,710.57	121,710.57	(12,944.12)	50.000000	1	(16.12)	(64.81)	90.00	0.00	0.00	0.00	(13,008.93)
<b>HON HAI PRECISION INDUSTRY CMN</b>															
2317.TW	0	TWD	5.556050	0.00	0.00		0.000000	ACT/360					(726.34)	0.00	(749.42)
TW0002317005	0	32.943000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(23.08)	90.00	0.00	(23.08)	0.00	(749.42)
<b>HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN</b>															
HUDC.NS	20,845	INR	2.644422	57,905.08	55,122.97		4.330000	ACT/360					476.75	0.00	(1,624.51)
INE031A01017	20,845	85.894012	2.741155	57,139.38	57,139.38	(2,016.40)	75.000000	1	(8.08)	(84.85)	78.16	0.00	(20.11)	0.00	(1,624.51)
<b>HUABAO FLAVOURS &amp; FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300741.ZK	28,000	CNY	2.151035	59,192.19	60,228.98		4.330000	ACT/360					0.00	0.00	(5,712.61)
CNE100003605	26,700	7.349950	2.353964	63,078.10	65,910.99	(5,682.01)	50.000000	1	(8.41)	(30.60)	90.00	0.00	0.00	0.00	(5,712.61)
<b>HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000963.ZK	255,600	CNY	4.405472	1,087,834.72	1,126,038.68		4.330000	ACT/360					0.00	0.00	(61,604.99)
CNE0000011S1	244,000	7.349950	4.644506	1,135,952.15	1,187,135.62	(61,096.94)	50.000000	1	(151.74)	(508.05)	90.00	0.00	0.00	0.00	(61,604.99)
<b>HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300592.ZK	0	CNY	1.778243	0.00	0.00		0.000000	ACT/360					(1.14)	0.00	(1.14)
CNE100002MT6	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(1.14)
<b>HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
300979.ZK	11,800	CNY	10.575582	121,753.16	124,791.87		4.330000	ACT/360					0.00	0.00	(2,014.77)
CNE100004KP4	11,800	7.349950	10.740574	126,738.77	126,738.77	(1,946.90)	50.000000	1	(16.93)	(67.86)	90.00	0.00	0.00	0.00	(2,014.77)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND</b>															
600025.SH	429,400	CNY	1.231301	538,136.10	528,720.60		4.330000	ACT/360					0.00	0.00	(29,095.01)
CNE100002T71	429,400	7.349950	1.298367	557,518.82	557,518.82	(28,798.22)	50.000000	1	(74.53)	(296.79)	90.00	0.00	0.00	0.00	(29,095.01)
<b>HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
601688.SH	170,000	CNY	2.247634	382,887.09	382,097.84		4.330000	ACT/360					0.00	0.00	(25,983.90)
CNE100000LQ8	170,000	7.349950	2.399212	407,866.07	407,866.07	(25,768.23)	50.000000	1	(54.38)	(215.67)	90.00	0.00	0.00	0.00	(25,983.90)
<b>HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002926.ZK	20,000	CNY	1.043545	21,231.48	20,870.89		4.330000	ACT/360					0.00	0.00	(1,837.78)
CNE1000033J2	20,000	7.349950	1.134827	22,696.54	22,696.54	(1,825.65)	50.000000	1	(3.02)	(12.13)	90.00	0.00	0.00	0.00	(1,837.78)
<b>HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600566.SH	84,500	CNY	3.854448	332,050.44	325,700.86		4.330000	ACT/360					0.00	0.00	(3,872.37)
CNE0000018X6	84,500	7.349950	3.898750	329,444.38	329,444.38	(3,743.52)	50.000000	1	(44.24)	(128.84)	90.00	0.00	0.00	0.00	(3,872.37)
<b>ICICI BANK LIMITED CMN</b>															
ICBK.NS	0	INR	14.697183	0.00	0.00		0.000000	ACT/360					(608.47)	0.00	(648.53)
INE090A01021	0	85.894012	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(40.05)	78.16	0.00	(40.05)	0.00	(648.53)
<b>IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300896.ZK	35,120	CNY	23.276349	822,983.29	817,465.37		4.330000	ACT/360					0.00	0.00	(51,073.60)
CNE100004868	35,120	7.349950	24.718561	868,115.88	868,115.88	(50,650.50)	50.000000	1	(115.85)	(423.09)	90.00	0.00	0.00	0.00	(51,073.60)
<b>INDIAN BANK CMN</b>															
INBA.NS	0	INR	5.825202	0.00	0.00		0.000000	ACT/360					(185.19)	0.00	(186.91)
INE562A01011	0	85.894012	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(1.72)	78.16	0.00	(1.72)	0.00	(186.91)
<b>INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN</b>															
INIR.NS	31,697	INR	8.892354	202,774.28	281,860.96		4.330000	ACT/360					0.00	0.00	(5,472.94)
INE335Y01020	22,607	85.894012	9.061119	205,980.29	287,210.30	(5,349.34)	75.000000	1	(29.00)	(123.59)	78.16	0.00	0.00	0.00	(5,472.94)
<b>INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
601377.SH	35,600	CNY	0.789121	28,259.35	28,092.71		4.330000	ACT/360					0.00	0.00	(2,357.13)
CNE100000V95	35,600	7.349950	0.854876	30,433.59	30,433.59	(2,340.88)	50.000000	1	(4.05)	(16.25)	90.00	0.00	0.00	0.00	(2,357.13)
<b>INSYDE SOFTWARE, CORP. CMN</b>															
6231.TWO	2,000	TWD	12.385029	22,566.74	24,770.06		4.330000	ACT/360					0.00	0.00	1,212.31
TW0006231004	2,000	32.943000	11.768293	23,536.59	23,536.59	1,233.47	30.000000	1	(3.02)	(21.16)	90.00	0.00	0.00	0.00	1,212.31
<b>INTERNATIONAL CONTAINER TERMINAL SERVICES INC</b>															
ICT.PS	8,500	PHP	6.836700	58,570.20	58,111.95		4.330000	ACT/360					0.00	0.00	862.08
PHY411571011	8,500	58.420000	6.728794	57,194.75	57,194.75	917.20	150.000000	1	(9.32)	(55.12)	75.00	0.00	0.00	0.00	862.08
<b>JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>															
688252.SH	10,644	CNY	3.367370	32,949.52	35,842.28		4.330000	ACT/360					36.82	0.00	1,047.18
CNE100005P07	10,944	7.349950	3.270652	35,794.02	34,812.82	1,029.46	50.000000	1	(4.76)	(19.10)	90.00	0.00	(0.92)	0.00	1,047.18

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600584.SH	23,700	CNY	5.127926	0.00	121,531.85		4.330000	ACT/360					0.00	0.00	4,416.96
CNE000001F05	0	7.349950	4.941556	0.00	117,114.89	4,416.96	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	4,416.96
<b>JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603915.SH	129,200	CNY	1.602732	188,636.71	207,072.97		4.330000	ACT/360					0.00	0.00	1,254.97
CNE100003LB4	128,500	7.349950	1.592204	204,675.93	205,712.75	1,360.22	50.000000	1	(27.24)	(105.25)	90.00	0.00	0.00	0.00	1,254.97
<b>JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600276.SH	0	CNY	5.861264	55,061.85	0.00		4.330000	ACT/360					(9,905.75)	0.00	(10,013.08)
CNE0000014W7	9,000	7.349950	0.000000	56,413.62	0.00	0.00	50.000000	1	(7.55)	(107.34)	90.00	0.00	(107.34)	0.00	(10,013.08)
<b>JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300761.ZK	40,700	CNY	2.485731	103,561.76	101,169.26		4.330000	ACT/360					0.00	0.00	(7,048.46)
CNE100003JX2	40,700	7.349950	2.657490	108,159.84	108,159.84	(6,990.58)	50.000000	1	(14.45)	(57.88)	90.00	0.00	0.00	0.00	(7,048.46)
<b>JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603693.SH	31,800	CNY	1.263954	41,149.39	40,193.74		4.330000	ACT/360					0.00	0.00	(2,547.44)
CNE1000036F3	31,800	7.349950	1.343358	42,718.78	42,718.78	(2,525.04)	50.000000	1	(5.71)	(22.40)	90.00	0.00	0.00	0.00	(2,547.44)
<b>JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
601952.SH	187,500	CNY	1.259873	240,842.06	236,226.10		4.330000	ACT/360					0.00	0.00	(14,581.16)
CNE100002XD7	187,500	7.349950	1.336924	250,673.17	250,673.17	(14,447.08)	50.000000	1	(33.50)	(134.08)	90.00	0.00	0.00	0.00	(14,581.16)
<b>JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600362.SH	0	CNY	2.804101	0.00	0.00		0.000000	ACT/360					(35.59)	0.00	(36.30)
CNE0000019P0	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	1.545589	41,045.93	39,721.63		4.330000	ACT/360					0.00	0.00	(5,752.39)
CNE100003092	25,700	7.349950	1.768473	45,449.76	45,449.76	(5,728.13)	50.000000	1	(6.04)	(24.26)	90.00	0.00	0.00	0.00	(5,752.39)
<b>JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300320.ZK	22,300	CNY	1.239464	27,280.15	27,640.05		4.330000	ACT/360					0.00	0.00	(1,610.69)
CNE100001DT7	22,300	7.349950	1.310992	29,235.12	29,235.12	(1,595.07)	50.000000	1	(3.90)	(15.62)	90.00	0.00	0.00	0.00	(1,610.69)
<b>JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601958.SH	455,900	CNY	1.389125	632,075.72	633,302.13		4.330000	ACT/360					0.00	0.00	6,646.04
CNE1000009Y1	455,900	7.349950	1.373810	626,319.98	626,319.98	6,982.15	50.000000	1	(84.11)	(336.12)	90.00	0.00	0.00	0.00	6,646.04
<b>JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603279.SH	27,100	CNY	2.225865	62,767.96	60,320.95		4.330000	ACT/360					0.00	0.00	(5,885.10)
CNE100003M36	27,100	7.349950	2.441722	66,170.67	66,170.67	(5,849.71)	50.000000	1	(8.83)	(35.39)	90.00	0.00	0.00	0.00	(5,885.10)
<b>JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688223.SH	18,400	CNY	0.903408	17,307.06	16,622.70		4.330000	ACT/360					0.00	0.00	(1,136.06)
CNE100005R96	18,400	7.349950	0.964772	17,751.80	17,751.80	(1,129.10)	50.000000	1	(2.38)	(6.95)	100.00	0.00	0.00	0.00	(1,136.06)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>JIO FINANCIAL SERVICES LTD CMN</b>															
JIOF.NS	0	INR	3.367522	0.00	0.00		0.000000	ACT/360					34.35	0.00	6.00
INE758E01017	0	85.894012	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	632,100	CNY	1.488445	964,446.01	940,846.40		4.330000	ACT/360					0.00	0.00	(29,504.79)
CNE000001816	623,500	7.349950	1.534407	957,033.17	969,898.56	(29,052.16)	50.000000	1	(128.50)	(452.63)	90.00	0.00	0.00	0.00	(29,504.79)
<b>JONJEE HIGH &amp; NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600872.SH	53,500	CNY	2.938796	152,202.68	157,225.56		4.330000	ACT/360					0.00	0.00	(3,603.62)
CNE000000HK0	53,500	7.349950	3.004578	160,744.94	160,744.94	(3,519.38)	50.000000	1	(21.45)	(84.24)	90.00	0.00	0.00	0.00	(3,603.62)
<b>KING SLIDE WORKS CO., LTD. CMN</b>															
2059.TW	2,000	TWD	45.836748	92,652.05	91,673.50		4.330000	ACT/360					0.00	0.00	(2,923.65)
TW0002059003	2,000	32.943000	47.256098	94,512.20	94,512.20	(2,838.70)	30.000000	1	(12.14)	(84.95)	90.00	0.00	0.00	0.00	(2,923.65)
<b>KING YUAN ELECTRONICS CO LTD ORD CMN</b>															
2449.TW	74,000	TWD	3.597122	270,403.33	266,187.05		4.330000	ACT/360					0.00	0.00	14,405.43
TW0002449006	74,000	32.943000	3.399390	251,554.86	251,554.86	14,632.19	30.000000	1	(32.51)	(226.76)	90.00	0.00	0.00	0.00	14,405.43
<b>KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002517.ZK	176,800	CNY	1.753753	296,640.28	310,063.61		4.330000	ACT/360					0.00	0.00	(12,481.40)
CNE100000XB5	170,100	7.349950	1.823609	310,745.26	322,414.03	(12,350.42)	50.000000	1	(41.50)	(130.98)	90.00	0.00	0.00	0.00	(12,481.40)
<b>LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300773.ZK	74,600	CNY	2.212260	163,659.64	165,034.59		4.330000	ACT/360					0.00	0.00	(13,298.45)
CNE100003KF7	74,600	7.349950	2.389361	178,246.31	178,246.31	(13,211.71)	50.000000	1	(23.71)	(86.73)	90.00	0.00	0.00	0.00	(13,298.45)
<b>LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300433.ZK	86,600	CNY	3.012265	274,466.51	260,862.18		4.330000	ACT/360					(727.94)	0.00	982.21
CNE100001YW7	98,500	7.349950	2.990700	294,583.95	258,994.62	1,867.56	50.000000	1	(39.24)	(157.41)	90.00	0.00	(33.34)	0.00	982.21
<b>LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002250.ZK	212,000	CNY	0.719733	151,572.58	152,583.35		4.330000	ACT/360					0.00	0.00	(7,022.46)
CNE100000C15	212,000	7.349950	0.752455	159,520.46	159,520.46	(6,937.11)	50.000000	1	(21.29)	(85.35)	90.00	0.00	0.00	0.00	(7,022.46)
<b>LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND</b>															
002600.ZK	21,600	CNY	1.034021	21,696.90	22,334.85		4.330000	ACT/360					0.00	0.00	(1,202.19)
CNE1000015L5	21,600	7.349950	1.089241	23,527.60	23,527.60	(1,192.76)	50.000000	1	(3.13)	(9.43)	90.00	0.00	0.00	0.00	(1,202.19)
<b>LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND</b>															
000513.ZK	40,200	CNY	4.914319	204,032.61	197,555.63		4.330000	ACT/360					0.00	0.00	(9,643.33)
CNE0000002Y8	40,200	7.349950	5.151953	207,108.51	207,108.51	(9,552.88)	50.000000	1	(27.74)	(90.44)	90.00	0.00	0.00	0.00	(9,643.33)
<b>LTIMINDTREE LIMITED CMN</b>															
LTIM.NS	0	INR	67.998920	0.00	0.00		0.000000	ACT/360					925.64	0.00	903.55
INE214T01019	0	85.894012	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.08)	78.16	0.00	(22.08)	0.00	903.55

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000830.ZK	12,400	CNY	1.510214	163,963.45	18,726.66		4.330000	ACT/360					(4,671.28)	0.00	(5,838.63)
CNE000000WN3	103,900	7.349950	1.596406	165,866.58	19,795.43	(1,068.78)	50.000000	1	(22.23)	(98.58)	90.00	0.00	(102.72)	0.00	(5,838.63)
<b>LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
000568.ZK	0	CNY	15.772896	112,839.47	0.00		4.330000	ACT/360					(9,816.58)	0.00	(9,882.37)
CNE000000GF2	7,200	7.349950	0.000000	123,102.14	0.00	0.00	50.000000	1	(16.37)	(65.79)	90.00	0.00	(114.95)	0.00	(9,882.37)
<b>MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND</b>															
002990.ZK	7,600	CNY	2.979612	21,889.90	22,645.05		4.330000	ACT/360					0.00	0.00	(503.89)
CNE100003XX3	7,600	7.349950	3.044797	23,140.45	23,140.45	(495.40)	50.000000	1	(3.09)	(8.49)	90.00	0.00	0.00	0.00	(503.89)
<b>MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600873.SH	5,600	CNY	1.303410	7,528.07	7,299.10		4.330000	ACT/360					0.00	0.00	(365.60)
CNE000000HP9	5,600	7.349950	1.368145	7,661.61	7,661.61	(362.52)	50.000000	1	(1.03)	(3.08)	90.00	0.00	0.00	0.00	(365.60)
<b>MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600390.SH	758,800	CNY	0.817693	621,933.73	620,465.17		4.330000	ACT/360					0.00	0.00	(45,068.17)
CNE0000016N1	758,800	7.349950	0.876641	665,194.96	665,194.96	(44,729.78)	50.000000	1	(88.65)	(338.39)	90.00	0.00	0.00	0.00	(45,068.17)
<b>MISC BERHAD LOCAL SHARE</b>															
MISC.KL	60	MYR	1.589242	100.63	95.35		4.330000	ACT/360					0.00	0.00	(6.85)
MYL38160O005	60	4.499000	1.701556	102.09	102.09	(6.74)	150.000000	1	(0.02)	(0.12)	100.00	0.00	0.00	0.00	(6.85)
<b>MLS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002745.ZK	10,600	CNY	1.096606	11,843.41	11,624.02		4.330000	ACT/360					0.00	0.00	(1,005.40)
CNE100001X19	10,600	7.349950	1.190818	12,622.67	12,622.67	(998.65)	50.000000	1	(1.68)	(6.75)	90.00	0.00	0.00	0.00	(1,005.40)
<b>MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002714.ZK	0	CNY	5.074864	0.00	0.00		0.000000	ACT/360					(297.09)	0.00	(305.05)
CNE100001RQ3	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(7.96)	90.00	0.00	(7.96)	0.00	(305.05)
<b>NAN YA PLASTICS CORP CMN</b>															
1303.TW	0	TWD	0.868166	0.00	0.00		0.000000	ACT/360					847.70	0.00	813.92
TW0001303006	0	32.943000	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(33.77)	90.00	0.00	(33.77)	0.00	813.92
<b>NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603093.SH	9,300	CNY	1.489806	14,221.15	13,855.20		4.330000	ACT/360					0.00	0.00	(1,266.16)
CNE100003PC3	9,300	7.349950	1.625084	15,113.28	15,113.28	(1,258.08)	50.000000	1	(2.02)	(8.08)	90.00	0.00	0.00	0.00	(1,266.16)
<b>NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601990.SH	59,100	CNY	1.102048	65,470.33	65,131.06		4.330000	ACT/360					0.00	0.00	(4,051.59)
CNE1000031R9	59,100	7.349950	1.170056	69,150.33	69,150.33	(4,019.27)	50.000000	1	(9.23)	(32.32)	90.00	0.00	0.00	0.00	(4,051.59)
<b>NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600406.SH	167,820	CNY	3.225872	542,671.98	541,365.89		4.330000	ACT/360					(635.86)	0.00	(37,568.25)
CNE000001G38	167,820	7.349950	3.444085	577,986.34	577,986.34	(36,620.46)	50.000000	1	(77.06)	(311.94)	90.00	0.00	(3.00)	0.00	(37,568.25)

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
601336.SH	21,500	CNY	6.244940	6,230.45	134,266.22		4.330000	ACT/360					0.00	0.00	1,054.78
CNE1000019Y0	1,000	7.349950	6.195842	6,230.45	133,210.60	1,055.62	50.000000	1	(0.84)	(0.84)	90.00	0.00	0.00	0.00	1,054.78
<b>NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002946.ZK	54,300	CNY	2.102055	117,058.31	114,141.59		4.330000	ACT/360					0.00	0.00	6,487.65
CNE100003JJ1	54,300	7.349950	1.981510	107,595.99	107,595.99	6,545.60	50.000000	1	(14.57)	(57.95)	90.00	0.00	0.00	0.00	6,487.65
<b>NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300532.ZK	68,881	CNY	1.473479	98,895.00	101,494.74		4.330000	ACT/360					0.00	0.00	(5,003.90)
CNE100002CM2	67,681	7.349950	1.545405	104,670.31	106,449.03	(4,954.30)	50.000000	1	(13.96)	(49.61)	90.00	0.00	0.00	0.00	(5,003.90)
<b>NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
603699.SH	315,000	CNY	3.303424	910,870.78	1,040,578.51		4.330000	ACT/360					197.01	0.00	86,578.78
CNE100001SJ6	315,800	7.349950	3.027572	956,107.24	953,685.18	86,893.33	50.000000	1	(127.65)	(511.56)	90.00	0.00	(2.60)	0.00	86,578.78
<b>NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
605117.SH	0	CNY	12.269471	0.00	0.00		0.000000	ACT/360					1,302.96	0.00	1,289.92
CNE1000052S3	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(13.04)	90.00	0.00	(13.04)	0.00	1,289.92
<b>NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002896.ZK	20,200	CNY	5.217723	94,945.76	105,398.00		4.330000	ACT/360					0.00	0.00	(614.32)
CNE1000032Q9	20,200	7.349950	5.245333	105,955.73	105,955.73	(557.73)	50.000000	1	(14.06)	(56.59)	90.00	0.00	0.00	0.00	(614.32)
<b>NMDC LIMITED CMN</b>															
NMDC.NS	48,253	INR	0.754069	46,917.78	36,386.08		4.330000	ACT/360					(137.73)	0.00	(953.46)
INE584A01023	61,018	85.894012	0.769873	46,976.11	37,148.68	(762.60)	75.000000	1	(6.63)	(53.13)	78.16	0.00	(11.11)	0.00	(953.46)
<b>NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
000686.ZK	7,500	CNY	0.989122	7,533.65	7,418.42		4.330000	ACT/360					0.00	0.00	(718.18)
CNE0000004H9	7,500	7.349950	1.084300	8,132.25	8,132.25	(713.83)	50.000000	1	(1.08)	(4.34)	90.00	0.00	0.00	0.00	(718.18)
<b>NOVATEK MICROELECTRONICS LTD CMN</b>															
3034.TW	21,000	TWD	14.965243	322,997.89	314,270.10		4.330000	ACT/360					0.00	0.00	(7,421.62)
TW0003034005	21,000	32.943000	15.304878	321,402.44	321,402.44	(7,132.34)	30.000000	1	(41.35)	(289.28)	90.00	0.00	0.00	0.00	(7,421.62)
<b>NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
688300.SH	42,978	CNY	9.032715	355,472.50	388,208.00		4.330000	ACT/360					0.00	0.00	10,032.80
CNE100003PNO	42,978	7.349950	8.794570	377,973.03	377,973.03	10,234.97	50.000000	1	(50.40)	(202.18)	90.00	0.00	0.00	0.00	10,032.80
<b>OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND</b>															
603833.SH	900	CNY	9.064007	8,135.11	8,157.61		4.330000	ACT/360					0.00	0.00	(320.04)
CNE100002RB3	900	7.349950	9.414560	8,473.10	8,473.10	(315.50)	50.000000	1	(1.13)	(4.54)	90.00	0.00	0.00	0.00	(320.04)
<b>ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN</b>															
ORCL.NS	227	INR	136.529308	20,656.12	30,992.15		4.330000	ACT/360					0.00	0.00	(890.92)
INE881D01027	148	85.894012	140.427973	21,005.03	31,877.15	(885.00)	75.000000	1	(2.96)	(5.92)	78.16	0.00	0.00	0.00	(890.92)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600958.SH	65,700	CNY	1.311574	87,159.46	86,170.38		4.330000	ACT/360					0.00	0.00	(8,625.57)
CNE100001ZV6	65,700	7.349950	1.442091	94,745.38	94,745.38	(8,575.00)	50.000000	1	(12.61)	(50.57)	90.00	0.00	0.00	0.00	(8,625.57)
<b>OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND</b>															
300595.ZK	25,700	CNY	2.266682	60,189.07	58,253.73		4.330000	ACT/360					0.00	0.00	(8,289.35)
CNE100002MR0	25,700	7.349950	2.587843	66,507.57	66,507.57	(8,253.84)	50.000000	1	(8.84)	(35.52)	90.00	0.00	0.00	0.00	(8,289.35)
<b>PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300759.ZK	97,400	CNY	3.346962	326,476.03	325,994.05		4.330000	ACT/360					0.00	0.00	(14,498.56)
CNE100003JW4	97,400	7.349950	3.494081	340,323.47	340,323.47	(14,329.41)	50.000000	1	(45.47)	(169.15)	90.00	0.00	0.00	0.00	(14,498.56)
<b>PHICHEM CORP CMN CLASS A SERIES NORTHBOUND</b>															
300398.ZK	6,600	CNY	2.032667	13,187.44	13,415.60		4.330000	ACT/360					0.00	0.00	(796.58)
CNE100001XV1	6,600	7.349950	2.152212	14,204.60	14,204.60	(789.00)	50.000000	1	(1.89)	(7.59)	90.00	0.00	0.00	0.00	(796.58)
<b>PING AN INS GRP CO OF CHINA LTD CMN CLASS A SERIES NORTHBOUND</b>															
601318.SH	134,300	CNY	6.776917	918,942.78	910,139.93		4.330000	ACT/360					0.00	0.00	(55,989.63)
CNE000001R84	134,300	7.349950	7.189971	965,613.11	965,613.11	(55,473.17)	50.000000	1	(128.90)	(516.46)	90.00	0.00	0.00	0.00	(55,989.63)
<b>POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND</b>															
600048.SH	0	CNY	1.175518	39,002.85	0.00		4.330000	ACT/360					(1,397.18)	0.00	(1,418.94)
CNE000001ND1	33,600	7.349950	0.000000	40,653.85	0.00	0.00	50.000000	1	(5.43)	(21.76)	90.00	0.00	(35.22)	0.00	(1,418.94)
<b>POWER FINANCE CORP LTD CMN</b>															
PWFC.NS	35,356	INR	4.912450	0.00	173,684.57		4.330000	ACT/360					155.57	0.00	(2,240.96)
INE134E01011	0	85.894012	4.976000	0.00	175,931.46	(2,246.89)	75.000000	0	0.00	(149.63)	78.16	0.00	(149.63)	0.00	(2,240.96)
<b>POWER GRID CORPORATION OF INDIA LIMITED CMN</b>															
PGRD.NS	46,680	INR	3.553798	166,766.73	165,891.31		4.330000	ACT/360					0.00	0.00	(2,589.07)
INE752E01010	46,680	85.894012	3.605220	168,291.66	168,291.66	(2,400.35)	75.000000	1	(23.72)	(188.72)	78.16	0.00	0.00	0.00	(2,589.07)
<b>PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN</b>															
PMET.KL	0	MYR	1.040231	133,756.11	0.00		4.330000	ACT/360					(6,892.63)	0.00	(7,048.47)
MYL886900009	125,700	4.499000	0.000000	137,899.94	0.00	0.00	150.000000	1	(22.16)	(155.83)	100.00	0.00	(222.33)	0.00	(7,048.47)
<b>PT ANEKA TAMBANG TBK CMN</b>															
ANTM.JK	1,161,900	IDR	0.087514	103,297.56	101,682.36		4.330000	ACT/360					0.00	0.00	(8,070.96)
ID1000106602	1,161,900	16225.999880	0.094369	109,647.34	109,647.34	(7,964.98)	65.000000	1	(15.05)	(105.98)	85.00	0.00	0.00	0.00	(8,070.96)
<b>PT ASTRA INTERNATIONAL TBK CMN</b>															
ASII.JK	1,270,500	IDR	0.303833	387,266.19	386,020.28		4.330000	ACT/360					0.00	0.00	388.84
ID1000122807	1,270,500	16225.999880	0.303235	385,259.64	385,259.64	760.64	65.000000	1	(53.33)	(371.80)	85.00	0.00	0.00	0.00	388.84
<b>PT BANK CENTRAL ASIA TBK SCRIPLESS</b>															
BBCA.JK	304,700	IDR	0.607050	62,846.93	184,968.26		4.330000	ACT/360					0.00	0.00	2,035.97
ID1000109507	106,500	16225.999880	0.600252	64,455.72	182,896.67	2,071.59	65.000000	1	(8.89)	(35.62)	85.00	0.00	0.00	0.00	2,035.97

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>PT TELEKOMUNIKASI INDONESIA, TBK. CMN</b>															
TLKM.JK	1,091,800	IDR	0.161469	156,547.07	176,292.12		4.330000	ACT/360					0.00	0.00	(6,589.93)
ID1000129000	983,200	16225.999880	0.167359	164,880.67	182,722.57	(6,430.44)	65.000000	1	(22.66)	(159.49)	85.00	0.00	0.00	0.00	(6,589.93)
<b>PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN</b>															
PTTEP_n.BK	98,300	THB	3.516864	247,696.96	345,707.70		4.330000	ACT/360					0.00	0.00	(2,520.08)
TH0355010R16	69,800	34.690000	3.540247	245,051.07	348,006.24	(2,298.54)	40.000000	1	(32.23)	(221.54)	90.00	0.00	0.00	0.00	(2,520.08)
<b>PTT PUBLIC COMPANY LIMITED NVDR</b>															
PTT_n.BK	58,600	THB	0.908043	0.00	53,211.30		4.328696	ACT/360					0.00	0.00	(483.24)
TH0646010R18	0	34.690000	0.916289	0.00	53,694.54	(483.24)	40.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(483.24)
<b>PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE</b>															
PUBM.KL	159,400	MYR	0.986886	159,700.95	157,309.62		4.330000	ACT/360					0.00	0.00	(5,611.28)
MYL129500004	159,400	4.499000	1.020934	162,736.88	162,736.88	(5,427.26)	150.000000	1	(26.23)	(184.02)	100.00	0.00	0.00	0.00	(5,611.28)
<b>PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300481.ZK	40,500	CNY	1.940149	77,619.95	78,576.04		4.330000	ACT/360					0.00	0.00	(2,249.53)
CNE1000020Z5	40,500	7.349950	1.994901	80,793.51	80,793.51	(2,217.46)	50.000000	1	(10.80)	(32.06)	90.00	0.00	0.00	0.00	(2,249.53)
<b>QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000792.ZK	0	CNY	2.210899	0.00	0.00		0.000000	ACT/360					(119.97)	0.00	(189.15)
CNE000000SW2	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(69.18)	90.00	0.00	(69.18)	0.00	(189.15)
<b>QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
605183.SH	78,200	CNY	2.246274	173,789.57	175,658.61		4.330000	ACT/360					0.00	0.00	(4,380.92)
CNE100005XK5	78,200	7.349950	2.301064	179,943.20	179,943.20	(4,284.59)	50.000000	1	(24.06)	(96.32)	90.00	0.00	0.00	0.00	(4,380.92)
<b>RAIL VIKAS NIGAM LIMITED CMN</b>															
RAIV.NS	0	INR	4.776817	0.00	0.00		0.000000	ACT/360					224.89	0.00	218.51
INE415G01027	0	85.894012	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.39)	78.16	0.00	(6.39)	0.00	218.51
<b>REC LIMITED CMN</b>															
RECM.NS	0	INR	5.718676	0.00	0.00		0.000000	ACT/360					88.12	0.00	87.12
INE020B01018	0	85.894012	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	17,800	CNY	0.421772	7,809.71	7,507.53		4.330000	ACT/360					(199.66)	0.00	(501.70)
CNE100002RX7	18,900	7.349950	0.438363	8,285.06	7,802.86	(295.33)	50.000000	1	(1.10)	(6.71)	90.00	0.00	(2.53)	0.00	(501.70)
<b>S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
300724.ZK	93,200	CNY	8.176926	733,809.96	762,089.54		4.330000	ACT/360					0.00	0.00	(38,443.59)
CNE100003G91	89,500	7.349950	8.585235	769,722.70	800,143.92	(38,054.38)	50.000000	1	(102.77)	(389.21)	90.00	0.00	0.00	0.00	(38,443.59)
<b>SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600031.SH	0	CNY	2.091171	0.00	0.00		0.000000	ACT/360					(211.99)	0.00	(213.49)
CNE000001F70	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.50)	90.00	0.00	(1.50)	0.00	(213.49)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
600061.SH	222,000	CNY	0.942864	212,132.77	209,315.71		4.330000	ACT/360					0.00	0.00	(18,607.62)
CNE000000Q11	222,000	7.349950	1.026138	227,802.72	227,802.72	(18,487.01)	50.000000	1	(30.35)	(120.62)	90.00	0.00	0.00	0.00	(18,607.62)
<b>SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601225.SH	52,500	CNY	3.006823	165,271.15	157,858.22		4.330000	ACT/360					(3,641.98)	0.00	(13,515.34)
CNE100001T64	52,500	7.349950	3.189972	167,473.53	167,473.53	(9,615.31)	50.000000	1	(22.44)	(258.04)	90.00	0.00	(190.67)	0.00	(13,515.34)
<b>SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600547.SH	0	CNY	3.302063	0.00	0.00		0.000000	ACT/360					285.27	0.00	285.27
CNE000001FR7	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	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	1,998,400	CNY	0.537419	1,068,116.82	1,073,977.37		4.330000	ACT/360					0.00	0.00	4,880.43
CNE000001139	1,989,400	7.349950	0.534699	1,063,720.46	1,068,541.92	5,435.45	50.000000	1	(142.78)	(555.02)	90.00	0.00	0.00	0.00	4,880.43
<b>SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
605098.SH	23,600	CNY	5.005476	115,000.68	118,129.24		4.330000	ACT/360					0.00	0.00	4,494.81
CNE1000052P9	23,600	7.349950	4.812433	113,573.42	113,573.42	4,555.82	50.000000	1	(15.26)	(61.01)	90.00	0.00	0.00	0.00	4,494.81
<b>SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
600643.SH	167,700	CNY	0.646263	109,186.28	108,378.29		4.330000	ACT/360					0.00	0.00	(10,054.98)
CNE0000008S7	167,700	7.349950	0.705846	118,370.40	118,370.40	(9,992.11)	50.000000	1	(15.75)	(62.87)	90.00	0.00	0.00	0.00	(10,054.98)
<b>SHANGHAI AOHUA PHOTOELECTRICITY ENDSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688212.SH	0	CNY	5.334730	0.00	0.00		0.000000	ACT/360					(73.49)	0.00	(73.49)
CNE100004ZJ5	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(73.49)
<b>SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603881.SH	131,200	CNY	2.560562	314,758.77	335,945.69		4.330000	ACT/360					(5,748.47)	0.00	(75,845.27)
CNE100002R57	131,200	7.349950	3.093121	405,817.48	405,817.48	(69,871.79)	50.000000	1	(53.18)	(225.01)	90.00	0.00	(10.13)	0.00	(75,845.27)
<b>SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
688188.SH	17,273	CNY	26.215144	443,975.04	452,814.19		4.330000	ACT/360					(1,407.00)	0.00	(7,067.69)
CNE100003LY6	17,273	7.349950	26.527101	458,202.62	458,202.62	(5,388.43)	50.000000	1	(61.28)	(272.26)	90.00	0.00	(26.68)	0.00	(7,067.69)
<b>SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600621.SH	44,900	CNY	1.927904	87,883.67	86,562.90		4.330000	ACT/360					0.00	0.00	(14,539.92)
CNE0000006D3	44,900	7.349950	2.250536	101,049.07	101,049.07	(14,486.16)	50.000000	1	(13.37)	(53.76)	90.00	0.00	0.00	0.00	(14,539.92)
<b>SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601727.SH	18,500	CNY	0.972796	17,712.25	17,996.72		4.330000	ACT/360					(554.42)	0.00	(273.81)
CNE100000D55	18,500	7.349950	0.957419	17,712.25	17,712.25	284.47	50.000000	1	(2.38)	(3.86)	90.00	0.00	(1.48)	0.00	(273.81)
<b>SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002158.ZK	291,700	CNY	2.421785	707,557.37	706,434.74		4.330000	ACT/360					0.00	0.00	(30,876.51)
CNE1000006J8	290,000	7.349950	2.526338	732,807.56	736,932.73	(30,498.00)	50.000000	1	(97.97)	(378.51)	90.00	0.00	0.00	0.00	(30,876.51)

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Advisor: ENGINEERS GATE - GQAS  
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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600754.SH	0	CNY	3.446282	25,173.44	0.00		4.330000	ACT/360					(4,218.79)	0.00	(4,258.22)
CNE000000MK0	7,300	7.349950	0.000000	26,776.74	0.00	0.00	50.000000	1	(3.57)	(39.42)	90.00	0.00	(39.42)	0.00	(4,258.22)
<b>SHANGHAI MECH &amp; ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND</b>															
600835.SH	84,000	CNY	2.163280	180,285.42	181,715.52		4.330000	ACT/360					0.00	0.00	(23,957.58)
CNE000000B91	84,000	7.349950	2.447185	205,563.54	205,563.54	(23,848.02)	50.000000	1	(27.23)	(109.56)	90.00	0.00	0.00	0.00	(23,957.58)
<b>SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002028.ZK	0	CNY	9.823196	0.00	0.00		0.000000	ACT/360					(2,197.55)	0.00	(2,258.03)
CNE000001KM8	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(60.48)	90.00	0.00	(60.48)	0.00	(2,258.03)
<b>SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603039.SH	29,500	CNY	5.851740	155,166.52	172,626.34		4.330000	ACT/360					0.00	0.00	(19,105.66)
CNE100002ZC4	27,000	7.349950	6.496545	177,093.95	191,648.08	(19,021.73)	50.000000	1	(23.46)	(83.92)	90.00	0.00	0.00	0.00	(19,105.66)
<b>SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600320.SH	1,320,300	CNY	0.502044	678,364.86	662,849.00		4.330000	ACT/360					0.00	0.00	(44,314.79)
CNE000001683	1,320,300	7.349950	0.535322	706,785.64	706,785.64	(43,936.64)	50.000000	1	(94.43)	(378.15)	90.00	0.00	0.00	0.00	(44,314.79)
<b>SHANGHAI ZXIXIN ELECTRIC CO LT*D CMN CLASS A SERIES NORTHBOUND</b>															
600517.SH	38,900	CNY	0.696603	27,865.04	27,097.87		4.330000	ACT/360					0.00	0.00	(2,188.29)
CNE000001G20	38,900	7.349950	0.752455	29,270.50	29,270.50	(2,172.63)	50.000000	1	(3.91)	(15.66)	90.00	0.00	0.00	0.00	(2,188.29)
<b>SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000680.ZK	19,400	CNY	1.352390	49,504.27	26,236.37		4.330000	ACT/360					313.25	104.36	927.17
CNE000000KZ2	36,900	7.349950	1.324648	48,879.51	25,698.17	538.20	50.000000	1	(6.57)	(28.64)	90.00	104.36	(21.25)	0.00	926.81
<b>SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002500.ZK	20,000	CNY	0.793203	15,957.60	15,864.05		4.330000	ACT/360					0.00	0.00	(1,297.25)
CNE100000WJ0	20,000	7.349950	0.857607	17,152.14	17,152.14	(1,288.09)	50.000000	1	(2.28)	(9.16)	90.00	0.00	0.00	0.00	(1,297.25)
<b>SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000166.ZK	769,500	CNY	0.669392	520,879.17	515,097.38		4.330000	ACT/360					0.00	0.00	(47,403.32)
CNE100002FD4	769,500	7.349950	0.730605	562,200.55	562,200.55	(47,103.17)	50.000000	1	(74.85)	(300.15)	90.00	0.00	0.00	0.00	(47,403.32)
<b>SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000019.ZK	30,800	CNY	0.846264	26,374.87	26,064.94		4.330000	ACT/360					0.00	0.00	(1,583.92)
CNE000000354	30,800	7.349950	0.897210	27,634.07	27,634.07	(1,569.13)	50.000000	1	(3.69)	(14.79)	90.00	0.00	0.00	0.00	(1,583.92)
<b>SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300769.ZK	0	CNY	4.566017	0.00	0.00		0.000000	ACT/360					(385.94)	0.00	(385.94)
CNE100003K95	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(385.94)
<b>SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688318.SH	53	CNY	20.944360	9,583.38	1,110.05		4.330000	ACT/360					(711.84)	0.00	(845.09)
CNE100005592	453	7.349950	23.352042	10,578.48	1,237.66	(127.61)	50.000000	1	(1.41)	(5.64)	90.00	0.00	(4.98)	0.00	(845.09)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
301327.ZK	1,300	CNY	10.703474	13,201.44	13,914.52		4.330000	ACT/360					0.00	0.00	288.88
CNE100005L92	1,300	7.349950	10.475644	13,618.34	13,618.34	296.18	50.000000	1	(1.82)	(7.29)	90.00	0.00	0.00	0.00	288.88
<b>SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002609.ZK	9,400	CNY	1.046266	9,518.83	9,834.90		4.330000	ACT/360					0.00	0.00	(730.59)
CNE1000016J7	9,400	7.349950	1.123407	10,560.02	10,560.02	(725.13)	50.000000	1	(1.40)	(5.46)	90.00	0.00	0.00	0.00	(730.59)
<b>SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688025.SH	85	CNY	6.449023	506.05	548.17		4.330000	ACT/360					0.00	0.00	(3.50)
CNE1000062T0	85	7.349950	6.486678	551.37	551.37	(3.20)	50.000000	1	(0.07)	(0.29)	90.00	0.00	0.00	0.00	(3.50)
<b>SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300760.ZK	3,900	CNY	32.147157	0.00	125,373.91		4.328176	ACT/360					0.00	0.00	(449.47)
CNE100003G67	0	7.349950	32.262406	0.00	125,823.38	(449.47)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(449.47)
<b>SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300047.ZK	4,800	CNY	1.503412	6,981.11	7,216.38		4.330000	ACT/360					0.00	0.00	(371.89)
CNE100000KJ5	4,800	7.349950	1.580142	7,584.68	7,584.68	(368.31)	50.000000	1	(1.01)	(3.58)	90.00	0.00	0.00	0.00	(371.89)
<b>SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688036.SH	2,800	CNY	12.020490	0.00	33,657.37		4.330000	ACT/360					0.00	0.00	(216.52)
CNE100003P74	0	7.349950	12.097818	0.00	33,873.89	(216.52)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(216.52)
<b>SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002285.ZK	38,600	CNY	0.340138	12,539.63	13,129.34		4.330000	ACT/360					0.00	0.00	(422.61)
CNE100000FK3	38,600	7.349950	0.350911	13,545.18	13,545.18	(415.84)	50.000000	1	(1.80)	(6.77)	90.00	0.00	0.00	0.00	(422.61)
<b>SHENZHEN ZHAOWEI MACHINERY &amp; ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
003021.ZK	40	CNY	11.721168	372.87	468.85		4.330000	ACT/360					0.00	0.00	64.90
CNE100004934	40	7.349950	10.093272	403.73	403.73	65.12	50.000000	1	(0.05)	(0.22)	90.00	0.00	0.00	0.00	64.90
<b>SHIN KONG FINANCIAL HLDGS CO LTD CMN</b>															
2888.TW	110,000	TWD	0.365783	40,363.29	40,236.17		4.330000	ACT/360					0.00	0.00	627.37
TW0002888005	110,000	32.943000	0.359756	39,573.16	39,573.16	663.01	30.000000	1	(5.10)	(35.64)	90.00	0.00	0.00	0.00	627.37
<b>SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002978.ZK	9,800	CNY	3.801386	34,621.31	37,253.59		4.330000	ACT/360					0.00	0.00	(406.49)
CNE100003S63	9,100	7.349950	3.841964	34,970.31	37,651.25	(397.66)	50.000000	1	(4.69)	(8.83)	90.00	0.00	0.00	0.00	(406.49)
<b>SICHUAN BIKOLE PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688506.SH	0	CNY	26.217865	0.00	0.00		0.000000	ACT/360					(199.38)	0.00	(205.00)
CNE100006FN4	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(5.62)	90.00	0.00	(5.62)	0.00	(205.00)
<b>SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600839.SH	10,500	CNY	1.214974	12,231.21	12,757.23		4.330000	ACT/360					0.00	0.00	(889.84)
CNE000000GJ4	10,500	7.349950	1.299201	13,641.61	13,641.61	(884.38)	50.000000	1	(1.81)	(5.46)	90.00	0.00	0.00	0.00	(889.84)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>SIEMENS LIMITED CMN</b>															
SIEM.NS	0	INR	72.651165	0.00	0.00		0.000000	ACT/360					(150.46)	0.00	(182.54)
INE003A01024	0	85.894012	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(32.08)	78.16	0.00	(32.08)	0.00	(182.54)
<b>SIGURD MICROELECTRONIC CORP CMN</b>															
6257.TW	92,000	TWD	2.079349	196,923.79	191,300.12		4.330000	ACT/360					0.00	0.00	1,800.24
TW0006257009	92,000	32.943000	2.057927	189,329.28	189,329.28	1,970.84	30.000000	1	(24.41)	(170.60)	90.00	0.00	0.00	0.00	1,800.24
<b>SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300470.ZK	20,000	CNY	4.793230	96,234.88	95,864.60		4.330000	ACT/360					(260.00)	0.00	(7,400.61)
CNE1000020P6	20,000	7.349950	5.147460	102,949.20	102,949.20	(7,084.61)	50.000000	1	(13.72)	(56.01)	90.00	0.00	(1.66)	0.00	(7,400.61)
<b>SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601598.SH	1,073,100	CNY	0.693882	754,101.71	744,605.07		4.330000	ACT/360					0.00	0.00	(39,826.94)
CNE100003GS8	1,073,100	7.349950	0.730605	784,012.23	784,012.23	(39,407.16)	50.000000	1	(104.77)	(419.78)	90.00	0.00	0.00	0.00	(39,826.94)
<b>SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603737.SH	19,600	CNY	5.374186	103,872.64	105,334.05		4.330000	ACT/360					0.00	0.00	(8,247.43)
CNE1000027D7	19,100	7.349950	5.792038	110,831.21	113,523.94	(8,189.89)	50.000000	1	(14.77)	(57.55)	90.00	0.00	0.00	0.00	(8,247.43)
<b>SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601555.SH	16,300	CNY	1.000007	16,439.58	16,300.11		4.330000	ACT/360					0.00	0.00	(1,071.62)
CNE1000019P8	16,300	7.349950	1.065181	17,362.45	17,362.45	(1,062.34)	50.000000	1	(2.32)	(9.28)	90.00	0.00	0.00	0.00	(1,071.62)
<b>SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600369.SH	0	CNY	0.587759	0.00	0.00		0.000000	ACT/360					(105.94)	0.00	(106.66)
CNE0000016P6	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.72)	90.00	0.00	(0.72)	0.00	(106.66)
<b>STATE BANK OF INDIA CMN</b>															
SBI.NS	0	INR	8.853353	0.00	0.00		0.000000	ACT/360					(89.50)	0.00	(94.98)
INE062A01020	0	85.894012	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	473,900	CNY	1.351030	636,270.82	640,252.93		4.330000	ACT/360					(112.88)	0.00	(15,791.75)
CNE100000T99	476,200	7.349950	1.383370	658,760.79	655,579.04	(15,326.12)	50.000000	1	(88.07)	(352.75)	90.00	0.00	(1.74)	0.00	(15,791.75)
<b>SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
600710.SH	21,100	CNY	1.223138	25,869.51	25,808.20		4.330000	ACT/360					0.00	0.00	(1,080.70)
CNE000000KL2	21,100	7.349950	1.273901	26,879.31	26,879.31	(1,071.11)	50.000000	1	(3.59)	(9.60)	90.00	0.00	0.00	0.00	(1,080.70)
<b>SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300274.ZK	40	CNY	9.880339	389.62	395.21		4.330000	ACT/360					0.00	0.00	(8.30)
CNE1000018M7	40	7.349950	10.082347	403.29	403.29	(8.08)	50.000000	1	(0.05)	(0.22)	90.00	0.00	0.00	0.00	(8.30)
<b>SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688106.SH	32,248	CNY	2.227226	71,623.26	71,823.59		4.330000	ACT/360					0.00	0.00	(3,125.84)
CNE100003ZP4	32,248	7.349950	2.322914	74,909.33	74,909.33	(3,085.75)	50.000000	1	(10.00)	(40.10)	90.00	0.00	0.00	0.00	(3,125.84)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300394.ZK	12,100	CNY	12.665392	165,118.80	153,251.25		4.330000	ACT/360					96.94	0.00	3,224.34
CNE100001XQ1	13,700	7.349950	12.400392	170,006.78	150,044.74	3,206.51	50.000000	1	(22.74)	(79.11)	90.00	0.00	(18.75)	0.00	3,224.34
<b>TAIWAN SEMICONDUCTOR MFG CO ORD CMN</b>															
2330.TW	10,000	TWD	33.391009	345,534.05	333,910.09		4.330000	ACT/360					0.00	0.00	5,870.90
TW0002330008	10,000	32.943000	32.774390	327,743.90	327,743.90	6,166.19	30.000000	1	(42.30)	(295.28)	90.00	0.00	0.00	0.00	5,870.90
<b>TATA CONSULTANCY SERVICES LIMITED CMN</b>															
TCS.NS	34,200	INR	47.021322	1,880,238.57	1,608,129.22		4.330000	ACT/360					(2,959.83)	0.00	(36,871.42)
INE467B01029	39,283	85.894012	47.952514	1,883,059.06	1,639,975.97	(31,846.75)	75.000000	1	(265.66)	(2,064.84)	78.16	0.00	(310.09)	0.00	(36,871.42)
<b>TATA ELXSI LTD CMN</b>															
TTEX.NS	322	INR	74.975541	22,700.80	24,142.12		4.330000	ACT/360					0.00	0.00	(653.73)
INE670A01012	301	85.894012	76.972240	23,190.37	24,785.06	(642.94)	75.000000	1	(3.26)	(10.80)	78.16	0.00	0.00	0.00	(653.73)
<b>TECO ELECTRIC AND MACHINERY CO CMN</b>															
1504.TW	286,000	TWD	1.596697	466,128.52	456,655.44		4.330000	ACT/360					0.00	0.00	1,086.93
TW0001504009	286,000	32.943000	1.591463	455,158.42	455,158.42	1,497.02	30.000000	1	(58.63)	(410.08)	90.00	0.00	0.00	0.00	1,086.93
<b>TELEKOM MALAYSIA BERNAD (MYR) CMN</b>															
TLMM.KL	364,600	MYR	1.455879	530,518.89	530,813.51		4.330000	ACT/360					0.00	0.00	(12,640.30)
MYL48630O006	364,600	4.499000	1.488862	542,839.09	542,839.09	(12,025.57)	150.000000	1	(87.40)	(614.73)	100.00	0.00	0.00	0.00	(12,640.30)
<b>THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601319.SH	932,900	CNY	0.934700	603,018.19	871,981.85		4.330000	ACT/360					0.00	0.00	(10,320.26)
CNE100003F27	636,500	7.349950	0.945663	602,023.76	882,209.34	(10,227.49)	50.000000	1	(80.79)	(92.77)	90.00	0.00	0.00	0.00	(10,320.26)
<b>TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>															
600717.SH	81,800	CNY	0.617691	52,146.52	50,527.15		4.330000	ACT/360					0.00	0.00	(3,893.73)
CNE000000L16	81,800	7.349950	0.664937	54,391.85	54,391.85	(3,864.70)	50.000000	1	(7.27)	(29.03)	90.00	0.00	0.00	0.00	(3,893.73)
<b>TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688819.SH	98	CNY	3.548323	11,879.44	347.74		4.330000	ACT/360					(575.40)	0.00	(599.11)
CNE100004C29	3,298	7.349950	3.717208	12,259.35	364.29	(16.55)	50.000000	1	(1.64)	(7.16)	90.00	0.00	(12.73)	0.00	(599.11)
<b>TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
002283.ZK	111,700	CNY	0.715651	79,102.48	79,938.23		4.330000	ACT/360					0.00	0.00	(1,224.44)
CNE100000F79	111,700	7.349950	0.726246	81,121.63	81,121.63	(1,183.40)	50.000000	1	(10.86)	(41.04)	90.00	0.00	0.00	0.00	(1,224.44)
<b>TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND</b>															
600211.SH	8,000	CNY	4.820441	38,201.71	38,563.53		4.330000	ACT/360					0.00	0.00	(1,252.35)
CNE000000ZW7	7,700	7.349950	4.975251	38,358.51	39,802.01	(1,238.48)	50.000000	1	(5.14)	(13.87)	90.00	0.00	0.00	0.00	(1,252.35)
<b>TIGERAIR TAIWAN CO LTD CMN</b>															
6757.TW	4,000	TWD	2.595392	10,665.69	10,381.57		4.330000	ACT/360					0.00	0.00	872.99
TW0006757008	4,000	32.943000	2.375000	9,500.00	9,500.00	881.57	30.000000	1	(1.23)	(8.58)	90.00	0.00	0.00	0.00	872.99

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Underlier RIC / Underlier ISIN	TD Quantity / SD Quantity	Underlier Currency / FX Contract to Underlier	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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
603866.SH	766,800	CNY	0.823135	632,412.32	631,179.80		4.330000	ACT/360					0.00	0.00	(59,604.38)
CNE100002524	766,500	7.349950	0.900390	690,169.71	690,419.31	(59,239.51)	50.000000	1	(91.80)	(364.88)	90.00	0.00	0.00	0.00	(59,604.38)
<b>TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600438.SH	0	CNY	2.843557	0.00	0.00		0.000000	ACT/360					(1,013.25)	0.00	(1,035.61)
CNE000001GS3	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(22.36)	90.00	0.00	(22.36)	0.00	(1,035.61)
<b>TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>															
600780.SH	159,600	CNY	0.710209	117,347.86	113,349.34		4.330000	ACT/360					0.00	0.00	(8,923.33)
CNE000000NK8	158,700	7.349950	0.765747	121,572.35	122,213.17	(8,863.83)	50.000000	1	(16.25)	(59.50)	90.00	0.00	0.00	0.00	(8,923.33)
<b>TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
688599.SH	98,389	CNY	2.440833	247,008.93	240,151.11		4.330000	ACT/360					0.00	0.00	(17,378.40)
CNE100003ZR0	98,389	7.349950	2.616454	257,430.31	257,430.31	(17,279.20)	50.000000	1	(34.39)	(99.20)	90.00	0.00	0.00	0.00	(17,378.40)
<b>TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600100.SH	364,600	CNY	0.888441	277,042.34	323,925.74		4.330000	ACT/360					0.00	0.00	(16,060.37)
CNE000000RK9	322,500	7.349950	0.932149	302,677.68	339,861.58	(15,935.83)	50.000000	1	(40.25)	(124.53)	90.00	0.00	0.00	0.00	(16,060.37)
<b>UNI-PRESIDENT ENTERPRISES CORP ORATION ORD CMN</b>															
1216.TW	236,000	TWD	2.385939	573,708.92	563,081.69		4.330000	ACT/360					0.00	0.00	(19,527.36)
TW0001216000	236,000	32.943000	2.466463	582,085.27	582,085.27	(19,003.58)	30.000000	1	(74.79)	(523.78)	90.00	0.00	0.00	0.00	(19,527.36)
<b>UNION BANK OF INDIA CMN</b>															
UNBK.NS	70,541	INR	1.258062	46,405.87	88,744.96		4.330000	ACT/360					0.00	0.00	(2,143.10)
INE692A01016	35,669	85.894012	1.288350	46,405.87	90,881.51	(2,136.55)	75.000000	1	(6.55)	(6.55)	78.16	0.00	0.00	0.00	(2,143.10)
<b>UNITED INFORMATION SYSTEMS CMN</b>															
2404.TW	2,000	TWD	15.056309	31,250.96	30,112.62		4.330000	ACT/360					0.00	0.00	695.92
TW0002404001	2,000	32.943000	14.695122	29,390.24	29,390.24	722.37	30.000000	1	(3.80)	(26.46)	90.00	0.00	0.00	0.00	695.92
<b>UNITED MICROELECTRONICS CORP ORD CMN</b>															
2303.TW	0	TWD	1.262787	0.00	0.00		0.000000	ACT/360					27.21	0.00	23.83
TW0002303005	0	32.943000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(3.38)	90.00	0.00	(3.38)	0.00	23.83
<b>VEDANTA LIMITED CMN</b>															
VDAN.NS	0	INR	5.109786	0.00	0.00		0.000000	ACT/360					(445.42)	0.00	(521.72)
INE205A01025	0	85.894012	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(76.29)	78.16	0.00	(76.29)	0.00	(521.72)
<b>VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300476.ZK	1,900	CNY	6.938823	18,781.57	13,183.76		4.330000	ACT/360					692.08	0.00	2,944.41
CNE1000020V4	3,400	7.349950	5.747880	19,542.79	10,920.97	2,262.79	50.000000	1	(2.61)	(10.46)	90.00	0.00	(8.12)	0.00	2,944.41
<b>VOLTRONIC POWER TECHNOLOGY CORP CMN</b>															
6409.TW	3,000	TWD	56.764715	174,754.61	170,294.14		4.330000	ACT/360					0.00	0.00	19.07
TW0006409006	3,000	32.943000	56.707317	170,121.95	170,121.95	172.19	30.000000	1	(21.92)	(153.13)	90.00	0.00	0.00	0.00	19.07

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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 (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	1.254430	62,059.25	64,352.27		4.330000	ACT/360					0.00	0.00	(7,077.02)
CNE100000GQ8	51,300	7.349950	1.391751	71,396.82	71,396.82	(7,044.54)	50.000000	1	(9.45)	(32.47)	90.00	0.00	0.00	0.00	(7,077.02)
<b>WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603609.SH	63,900	CNY	1.069395	72,064.40	68,334.34		4.330000	ACT/360					0.00	0.00	(6,734.28)
CNE100001VB7	63,900	7.349950	1.174234	74,926.62	75,033.55	(6,699.21)	50.000000	1	(10.01)	(35.07)	90.00	0.00	0.00	0.00	(6,734.28)
<b>WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601168.SH	127,800	CNY	2.340152	288,487.63	299,071.42		4.330000	ACT/360					132.52	0.00	18,588.81
CNE100000619	129,100	7.349950	2.194546	283,315.89	280,462.98	18,608.44	50.000000	1	(38.08)	(152.16)	90.00	0.00	(2.69)	0.00	18,588.81
<b>WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600157.SH	204,000	CNY	0.219049	44,844.73	44,686.02		4.330000	ACT/360					0.00	0.00	(164.73)
CNE000000WD4	204,000	7.349950	0.219827	44,844.73	44,844.73	(158.71)	50.000000	1	(6.02)	(6.02)	90.00	0.00	0.00	0.00	(164.73)
<b>WIPRO LIMITED CMN</b>															
WIPR.NS	30,572	INR	3.403031	288,765.83	104,037.47		4.330000	ACT/360					(1,155.16)	0.00	(2,238.77)
INE075A01022	83,301	85.894012	3.434340	286,083.96	104,994.64	(957.17)	75.000000	1	(40.43)	(126.43)	78.16	0.00	(81.97)	0.00	(2,238.77)
<b>WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600580.SH	89,500	CNY	2.337431	182,495.15	209,200.06		4.330000	ACT/360					0.00	0.00	(222.72)
CNE000001BJ3	85,900	7.349950	2.338719	201,577.61	209,315.38	(115.32)	50.000000	1	(26.78)	(107.41)	90.00	0.00	0.00	0.00	(222.72)
<b>WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600133.SH	0	CNY	1.198648	0.00	0.00		0.000000	ACT/360					193.34	0.00	193.34
CNE000000V71	0	7.349950	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	20,900	CNY	7.157872	150,999.05	149,599.52		4.330000	ACT/360					(38.39)	0.00	(6,215.71)
CNE10000031K4	21,000	7.349950	7.449913	156,454.82	155,703.18	(6,103.66)	50.000000	1	(20.92)	(73.66)	90.00	0.00	(0.40)	0.00	(6,215.71)
<b>WUXI TAJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600667.SH	37,100	CNY	0.889802	32,627.04	33,011.65		4.330000	ACT/360					0.00	0.00	(440.38)
CNE000000B00	37,100	7.349950	0.901461	33,444.21	33,444.21	(432.55)	50.000000	1	(4.48)	(7.83)	90.00	0.00	0.00	0.00	(440.38)
<b>XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601369.SH	6,000	CNY	1.077558	6,809.84	6,465.35		4.330000	ACT/360					0.00	0.00	(666.98)
CNE100000QS3	6,000	7.349950	1.188086	7,128.52	7,128.52	(663.17)	50.000000	1	(0.95)	(3.81)	90.00	0.00	0.00	0.00	(666.98)
<b>XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688550.SH	1,700	CNY	4.156491	6,534.73	7,066.03		4.330000	ACT/360					0.00	0.00	(201.97)
CNE1000005X80	1,700	7.349950	4.273014	7,264.12	7,264.12	(198.09)	50.000000	1	(0.96)	(3.88)	90.00	0.00	0.00	0.00	(201.97)
<b>XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600563.SH	22,800	CNY	15.845006	361,959.63	361,266.13		4.330000	ACT/360					0.00	0.00	(9,211.26)
CNE000001D72	22,700	7.349950	16.240343	368,646.00	370,279.83	(9,013.70)	50.000000	1	(49.37)	(197.56)	90.00	0.00	0.00	0.00	(9,211.26)

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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 (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	1.889809	29,565.17	30,425.92		4.330000	ACT/360					0.00	0.00	(3,840.24)
CNE1000033H6	16,100	7.349950	2.127230	34,248.40	34,248.40	(3,822.47)	50.000000	1	(4.53)	(17.77)	90.00	0.00	0.00	0.00	(3,840.24)
<b>XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000905.ZK	0	CNY	1.028578	0.00	0.00		0.000000	ACT/360					(151.63)	0.00	(151.63)
CNE000000YL3	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(151.63)
<b>XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000526.ZK	51	CNY	5.812284	301.90	296.43		4.330000	ACT/360					0.00	0.00	3.34
CNE0000005F0	51	7.349950	5.743783	292.93	292.93	3.49	50.000000	1	(0.04)	(0.16)	90.00	0.00	0.00	0.00	3.34
<b>XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000697.ZK	0	CNY	1.210893	0.00	0.00		0.000000	ACT/360					(376.09)	0.00	(376.09)
CNE000000800	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(376.09)
<b>XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
601811.SH	10,000	CNY	1.994571	0.00	19,945.71		4.330000	ACT/360					0.00	0.00	(541.83)
CNE100002BC5	0	7.349950	2.048754	0.00	20,487.54	(541.83)	50.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	(541.83)
<b>XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603888.SH	39,500	CNY	2.900700	114,521.56	114,577.65		4.330000	ACT/360					0.00	0.00	(5,992.89)
CNE100002G50	39,500	7.349950	3.050787	120,506.09	120,506.09	(5,928.44)	50.000000	1	(16.08)	(64.45)	90.00	0.00	0.00	0.00	(5,992.89)
<b>XINJIANG GOLDWIND SCIENCE&amp;TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002202.ZK	222,000	CNY	1.359193	304,743.52	301,740.83		4.330000	ACT/360					(7.95)	0.00	(11,606.29)
CNE1000008S5	222,200	7.349950	1.410682	313,453.54	313,171.40	(11,430.58)	50.000000	1	(41.93)	(167.77)	90.00	0.00	(0.26)	0.00	(11,606.29)
<b>XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002100.ZK	24,900	CNY	0.844904	37,849.65	21,038.10		4.330000	ACT/360					(933.99)	0.00	(2,189.57)
CNE000001PZ9	44,200	7.349950	0.894479	39,535.97	22,272.53	(1,234.42)	50.000000	1	(5.28)	(21.16)	90.00	0.00	(16.83)	0.00	(2,189.57)
<b>XINTEC INC CMN</b>															
3374.TWO	21,000	TWD	6.131803	132,281.44	128,767.87		4.330000	ACT/360					0.00	0.00	1,885.46
TW0003374005	21,000	32.943000	6.036585	126,768.28	126,768.29	1,999.59	30.000000	1	(16.35)	(114.13)	90.00	0.00	0.00	0.00	1,885.46
<b>XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000400.ZK	148,300	CNY	3.443561	509,182.86	510,680.07		4.330000	ACT/360					0.00	0.00	(42,158.61)
CNE0000007F6	148,300	7.349950	3.725973	552,561.77	552,561.77	(41,881.70)	50.000000	1	(73.53)	(276.91)	90.00	0.00	0.00	0.00	(42,158.61)
<b>YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND</b>															
300861.ZK	36,800	CNY	2.536072	93,988.30	93,327.44		4.330000	ACT/360					0.00	0.00	(6,824.04)
CNE100004751	36,800	7.349950	2.720080	100,098.96	100,098.96	(6,771.52)	50.000000	1	(13.35)	(52.52)	90.00	0.00	0.00	0.00	(6,824.04)
<b>YANGMING MARINE TRANSPORT CORP CMN</b>															
2609.TW	163,000	TWD	2.203807	393,756.00	359,220.47		4.330000	ACT/360					0.00	0.00	(17,310.56)
TW0002609005	163,000	32.943000	2.307927	376,192.10	376,192.10	(16,971.63)	30.000000	1	(48.53)	(338.93)	90.00	0.00	0.00	0.00	(17,310.56)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002847.ZK	1,700	CNY	8.027265	13,945.22	13,646.35		4.330000	ACT/360					0.00	0.00	(894.34)
CNE100002JZ9	1,700	7.349950	8.548759	14,532.89	14,532.89	(886.54)	50.000000	1	(1.94)	(7.80)	90.00	0.00	0.00	0.00	(894.34)
<b>YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002643.ZK	28,550	CNY	1.382322	8,237.87	39,465.30		4.330000	ACT/360					0.00	0.00	73.89
CNE1000019T0	5,850	7.349950	1.379694	8,379.23	39,390.26	75.04	50.000000	1	(1.12)	(1.16)	90.00	0.00	0.00	0.00	73.89
<b>YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603013.SH	143,100	CNY	1.921102	276,584.20	274,909.63		4.330000	ACT/360					(335.46)	0.00	(16,432.49)
CNE1000031L2	143,500	7.349950	2.032567	292,032.19	290,860.41	(15,950.78)	50.000000	1	(38.97)	(146.25)	90.00	0.00	(5.66)	0.00	(16,432.49)
<b>YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
300628.ZK	80,375	CNY	5.310240	405,988.37	426,810.56		4.330000	ACT/360					66.77	0.00	2,969.00
CNE100002PC5	81,275	7.349950	5.271280	428,423.28	423,679.13	3,131.43	50.000000	1	(57.17)	(229.19)	90.00	0.00	(5.08)	0.00	2,969.00
<b>YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300999.ZK	2,000	CNY	4.137443	10,031.26	8,274.89		4.330000	ACT/360					(109.92)	0.00	(747.30)
CNE1000048D3	2,400	7.349950	4.453275	10,687.86	8,906.55	(631.66)	50.000000	1	(1.42)	(5.72)	90.00	0.00	(1.67)	0.00	(747.30)
<b>YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000975.ZK	47,100	CNY	2.246274	186,780.52	105,799.50		4.330000	ACT/360					6,274.33	0.00	13,116.77
CNE0000012L4	84,200	7.349950	2.098953	176,731.84	98,860.69	6,938.81	50.000000	1	(23.85)	(96.36)	90.00	0.00	(61.79)	0.00	13,116.77
<b>YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300415.ZK	74,600	CNY	2.740155	199,627.05	204,415.54		4.330000	ACT/360					0.89	0.00	(55.15)
CNE100001YB1	75,200	7.349950	2.739427	206,004.91	204,361.25	54.29	50.000000	1	(27.55)	(110.32)	90.00	0.00	(1.76)	0.00	(55.15)
<b>YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002120.ZK	136,700	CNY	0.986401	289,746.91	134,841.05		4.330000	ACT/360					(4,513.15)	0.00	(10,237.91)
CNE100000015	286,900	7.349950	1.026944	294,630.23	140,383.24	(5,542.19)	50.000000	1	(39.46)	(182.57)	90.00	0.00	(112.98)	0.00	(10,237.91)
<b>YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000807.ZK	224,900	CNY	2.044912	532,367.12	459,900.68		4.330000	ACT/360					7,599.93	0.00	51,329.62
CNE000000VG9	266,800	7.349950	1.849302	493,325.83	415,908.08	43,992.60	50.000000	1	(66.73)	(262.91)	90.00	0.00	(61.44)	0.00	51,329.62
<b>YUNNAN CHIHONG ZINC &amp; GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600497.SH	83,500	CNY	0.742862	62,537.07	62,028.99		4.330000	ACT/360					0.00	0.00	(1,519.16)
CNE000001HC5	83,500	7.349950	0.760648	63,514.11	63,514.11	(1,485.11)	50.000000	1	(8.51)	(34.05)	90.00	0.00	0.00	0.00	(1,519.16)
<b>YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002053.ZK	12,700	CNY	1.510214	19,472.07	19,179.72		4.330000	ACT/360					0.00	0.00	(602.28)
CNE000001N39	12,700	7.349950	1.556803	19,771.40	19,771.40	(591.68)	50.000000	1	(2.65)	(10.60)	90.00	0.00	0.00	0.00	(602.28)
<b>YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600096.SH	198,700	CNY	2.908863	598,503.67	577,991.14		4.330000	ACT/360					0.00	0.00	(27,439.34)
CNE000000S01	198,700	7.349950	3.045325	605,106.08	605,106.08	(27,114.93)	50.000000	1	(81.09)	(324.40)	90.00	0.00	0.00	0.00	(27,439.34)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300674.ZK	3,600	CNY	2.459881	8,734.54	8,855.57		4.330000	ACT/360					0.00	0.00	(746.01)
CNE100003FQ4	3,600	7.349950	2.665683	9,596.46	9,596.46	(740.89)	50.000000	1	(1.28)	(5.12)	90.00	0.00	0.00	0.00	(746.01)
<b>ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300718.ZK	3,200	CNY	4.300710	13,148.84	13,762.27		4.330000	ACT/360					8,957.02	0.00	9,262.91
CNE1000035C2	3,200	7.349950	4.191077	13,411.45	13,411.45	350.82	50.000000	1	(1.80)	(44.94)	90.00	0.00	(37.70)	0.00	9,262.91
<b>ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002011.ZK	110,900	CNY	1.458513	162,800.09	161,749.13		4.330000	ACT/360					0.00	0.00	(2,052.70)
CNE000001JT5	110,900	7.349950	1.476231	163,714.02	163,714.02	(1,964.89)	50.000000	1	(21.95)	(87.81)	90.00	0.00	0.00	0.00	(2,052.70)
<b>ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600352.SH	275,062	CNY	1.291165	365,652.57	355,150.49		4.330000	ACT/360					0.00	0.00	(28,543.54)
CNE000001FJ4	275,062	7.349950	1.394262	383,508.58	383,508.58	(28,358.09)	50.000000	1	(51.21)	(185.46)	90.00	0.00	0.00	0.00	(28,543.54)
<b>ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600216.SH	3,400	CNY	2.072123	7,144.76	7,045.22		4.330000	ACT/360					0.00	0.00	(322.68)
CNE0000010J2	3,400	7.349950	2.165868	7,363.95	7,363.95	(318.73)	50.000000	1	(0.98)	(3.94)	90.00	0.00	0.00	0.00	(322.68)
<b>ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300766.ZK	0	CNY	2.326546	0.00	0.00		0.000000	ACT/360					138.70	0.00	138.70
CNE100003K12	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	90.00	0.00	0.00	0.00	138.70
<b>ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002001.ZK	78,700	CNY	2.991857	230,761.21	235,459.15		4.330000	ACT/360					(1.38)	0.00	(789.62)
CNE000001J84	79,000	7.349950	3.000259	237,020.46	236,120.38	(661.23)	50.000000	1	(31.71)	(127.01)	90.00	0.00	(0.84)	0.00	(789.62)
<b>ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600032.SH	14,300	CNY	0.945585	13,781.02	13,521.86		4.330000	ACT/360					0.00	0.00	(936.82)
CNE1000051S5	14,300	7.349950	1.010556	14,450.95	14,450.95	(929.09)	50.000000	1	(1.93)	(7.73)	90.00	0.00	0.00	0.00	(936.82)
<b>ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603568.SH	82,100	CNY	2.672127	226,871.45	219,381.63		4.330000	ACT/360					0.00	0.00	(23,257.33)
CNE1000023N5	82,100	7.349950	2.953829	242,509.36	242,509.36	(23,127.73)	50.000000	1	(32.32)	(129.59)	90.00	0.00	0.00	0.00	(23,257.33)
<b>ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
002372.ZK	198,900	CNY	1.689807	337,673.13	336,102.69		4.330000	ACT/360					0.00	0.00	(7,058.22)
CNE100000MK9	198,900	7.349950	1.724517	343,006.50	343,006.50	(6,903.81)	50.000000	1	(45.95)	(154.41)	90.00	0.00	0.00	0.00	(7,058.22)
<b>ZHEJIANG WOLVO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300357.ZK	147,400	CNY	2.586412	370,925.05	381,237.15		4.330000	ACT/360					0.00	0.00	(24,886.14)
CNE100001R58	139,800	7.349950	2.753945	386,240.67	405,931.46	(24,694.31)	50.000000	1	(51.61)	(191.83)	90.00	0.00	0.00	0.00	(24,886.14)
<b>ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
002332.ZK	14,700	CNY	1.315655	20,120.83	19,340.13		4.330000	ACT/360					0.00	0.00	(624.69)
CNE100000K64	14,700	7.349950	1.357423	19,954.12	19,954.12	(613.99)	50.000000	1	(2.68)	(10.70)	90.00	0.00	0.00	0.00	(624.69)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Long (Cont.)</b>															
<b>ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600163.SH	511,400	CNY	0.736059	374,386.94	376,420.79		4.330000	ACT/360					0.00	0.00	(44,456.81)
CNE000000W62	494,500	7.349950	0.822595	407,911.53	420,675.01	(44,254.22)	50.000000	1	(54.26)	(202.59)	90.00	0.00	0.00	0.00	(44,456.81)
<b>ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600918.SH	43,700	CNY	0.836740	37,005.73	36,565.55		4.330000	ACT/360					0.00	0.00	(2,480.42)
CNE100004900	43,700	7.349950	0.893058	39,026.66	39,026.66	(2,461.10)	50.000000	1	(5.21)	(19.32)	90.00	0.00	0.00	0.00	(2,480.42)
<b>ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002423.ZK	29,800	CNY	1.714297	50,308.00	51,086.06		4.330000	ACT/360					0.00	0.00	(2,944.32)
CNE100000PX5	29,800	7.349950	1.812223	54,004.25	54,004.25	(2,918.19)	50.000000	1	(7.19)	(26.14)	90.00	0.00	0.00	0.00	(2,944.32)
<b>ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688772.SH	68	CNY	2.172804	144.37	147.75		4.330000	ACT/360					0.00	0.00	(1.65)
CNE100005030	68	7.349950	2.195911	149.32	149.32	(1.57)	50.000000	1	(0.02)	(0.08)	90.00	0.00	0.00	0.00	(1.65)
<b>ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688187.SH	20,183	CNY	6.032694	121,805.80	121,757.87		4.330000	ACT/360					0.00	0.00	(10,390.95)
CNE100004QK2	20,183	7.349950	6.544034	132,078.24	132,078.24	(10,320.37)	50.000000	1	(17.58)	(70.57)	90.00	0.00	0.00	0.00	(10,390.95)
<b>ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND</b>															
300726.ZK	2,100	CNY	3.929278	7,989.53	8,251.48		4.330000	ACT/360					0.00	0.00	(672.11)
CNE1000035L3	2,100	7.349950	4.247067	8,918.84	8,918.84	(667.36)	50.000000	1	(1.18)	(4.76)	90.00	0.00	0.00	0.00	(672.11)
<b>ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002408.ZK	87,200	CNY	0.647623	57,959.49	56,472.77		4.330000	ACT/360					0.00	0.00	(3,457.40)
CNE100000P93	87,200	7.349950	0.686905	59,898.12	59,898.12	(3,425.35)	50.000000	1	(8.01)	(32.05)	90.00	0.00	0.00	0.00	(3,457.40)
<b>ZJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601899.SH	0	CNY	2.166001	0.00	0.00		0.000000	ACT/360					4,509.84	0.00	4,433.52
CNE100000B24	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(76.31)	90.00	0.00	(76.31)	0.00	4,433.52
<b>ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
000063.ZK	98,300	CNY	5.220444	63,791.95	513,169.61		4.330000	ACT/360					0.00	0.00	39,662.33
CNE000000TK5	13,300	7.349950	4.816874	63,791.95	473,498.73	39,670.89	50.000000	1	(8.56)	(8.56)	90.00	0.00	0.00	0.00	39,662.33
<b>TOTAL Long</b>				<b>66,435,236.44</b>	<b>68,830,260.51</b>								<b>(62,190.45)</b>	<b>3,646.11</b>	<b>(2,768,688.50)</b>
				<b>69,039,640.21</b>	<b>71,499,992.93</b>	<b>(2,669,732.42)</b>			<b>(9,255.19)</b>	<b>(40,411.73)</b>		<b>3,646.11</b>	<b>(3,588.18)</b>	<b>0.00</b>	<b>(2,768,701.18)</b>
<b>Short</b>															
<b>3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>															
688536.SH	(803)	CNY	11.213682	(33.70)	(9,004.59)		4.330000	ACT/360					0.00	0.00	52.36
CNE1000042T2	(3)	7.349950	11.278921	(37.90)	(9,056.97)	52.39	(1,200.000000)	1	(0.01)	(0.03)	100.00	0.00	0.00	0.00	52.36
<b>ACER INCORPORATED ORD CMN</b>															
2353.TW	0	TWD	1.135294	0.00	0.00		0.000000	ACT/360					42.15	0.00	42.43
TW0002353000	0	32.943000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.28	100.00	0.00	0.28	0.00	42.43

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND</b>															
688012.SH	(99)	CNY	24.763434	(2,445.19)	(2,451.58)		4.330000	ACT/360					0.00	0.00	105.02
CNE100003MM9	(99)	7.349950	25.832002	(2,557.37)	(2,557.37)	105.79	(725.000000)	1	(0.18)	(0.76)	100.00	0.00	0.00	0.00	105.02
<b>ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN</b>															
8086.TWO	(24,000)	TWD	3.065902	(84,028.99)	(73,581.64)		4.330000	ACT/360					0.00	0.00	6,959.13
TW0008086000	(24,000)	32.943000	3.358736	(80,609.65)	(80,609.65)	7,028.01	(898.958300)	1	(11.29)	(68.89)	100.00	0.00	0.00	0.00	6,959.13
<b>AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601288.SH	0	CNY	0.699324	(192,870.30)	0.00		4.330000	ACT/360					17,216.63	0.00	17,336.52
CNE100000RJ0	(273,400)	7.349950	0.000000	(199,373.94)	0.00	0.00	(175.000000)	1	14.60	119.89	100.00	0.00	119.89	0.00	17,336.52
<b>AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603529.SH	(9,700)	CNY	5.760583	(43,489.19)	(55,877.66)		4.330000	ACT/360					0.00	0.00	(952.17)
CNE1000051B1	(7,500)	7.349950	5.667433	(42,013.19)	(54,974.10)	(903.56)	(1,448.333300)	1	(12.44)	(48.60)	100.00	0.00	0.00	0.00	(952.17)
<b>AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD</b>															
AOT_n.BK	(666,300)	THB	1.700778	(1,023,580.63)	(1,133,228.60)		4.330000	ACT/360					0.00	0.00	19,391.42
TH0765010R16	(588,900)	34.690000	1.745137	(1,030,481.59)	(1,162,784.97)	29,556.37	(78.969200)	1	101.49	650.54	100.00	(10,815.50)	0.00	0.00	19,460.90
<b>ALCHIP TECHNOLOGIES LTD CMN</b>															
3661.TW	(4,000)	TWD	94.101934	(391,401.40)	(376,407.73)		4.330000	ACT/360					0.00	0.00	23,628.11
KYG022421088	(4,000)	32.943000	100.000000	(400,000.00)	(400,000.00)	23,592.27	(400.000000)	1	4.62	35.84	100.00	0.00	0.00	0.00	23,628.11
<b>ALCOR MICRO, CORP. CMN</b>															
8054.TWO	(6,000)	TWD	3.703366	(24,493.16)	(22,220.20)		4.330000	ACT/360					0.00	0.00	2,902.25
TW0008054008	(6,000)	32.943000	4.192073	(25,152.44)	(25,152.44)	2,932.24	(1,058.333300)	1	(4.18)	(29.99)	100.00	0.00	0.00	0.00	2,902.25
<b>ALL RING TECH CO LTD ORD CMN</b>															
6187.TWO	(3,000)	TWD	12.369851	(39,904.60)	(37,109.55)		4.330000	ACT/360					0.00	0.00	(366.99)
TW0006187008	(3,000)	32.943000	12.256098	(36,768.29)	(36,768.29)	(341.26)	(783.333300)	1	(4.26)	(25.73)	100.00	0.00	0.00	0.00	(366.99)
<b>ALLIS ELECTRIC CO., LTD. CMN</b>															
1514.TW	(29,000)	TWD	2.986978	(90,007.04)	(86,622.35)		4.330000	ACT/360					0.00	0.00	2,086.20
TW0001514008	(29,000)	32.943000	3.064024	(88,856.70)	(88,856.70)	2,234.35	(1,285.344800)	1	(21.45)	(148.15)	100.00	0.00	0.00	0.00	2,086.20
<b>AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
000543.ZK	(87,000)	CNY	0.953748	(88,218.00)	(82,976.07)		4.330000	ACT/360					0.00	0.00	10,862.01
CNE000000DF9	(87,000)	7.349950	1.080203	(93,977.66)	(93,977.66)	11,001.59	(1,830.660900)	1	(33.56)	(139.58)	100.00	0.00	0.00	0.00	10,862.01
<b>ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002432.ZK	(1,900)	CNY	5.420445	(17,972.54)	(10,298.85)		4.330000	ACT/360					213.40	0.00	479.52
CNE100000Q84	(3,200)	7.349950	5.568984	(17,820.75)	(10,581.07)	282.22	(1,245.312500)	1	(4.07)	(16.10)	100.00	0.00	(11.39)	0.00	479.52
<b>ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
000898.ZK	(165,800)	CNY	0.307485	(52,284.37)	(50,981.03)		4.330000	ACT/360					0.00	0.00	3,314.26
CNE000000SQ4	(165,800)	7.349950	0.327748	(54,340.62)	(54,340.62)	3,359.59	(1,217.159200)	1	(11.14)	(45.33)	100.00	0.00	0.00	0.00	3,314.26

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
603031.SH	(17,703)	CNY	3.538800	(48,278.07)	(62,647.37)		4.330000	ACT/360					2,231.39	0.00	7,225.19
CNE1000030R1	(13,703)	7.349950	3.826132	(53,519.30)	(67,734.02)	5,086.65	(1,725.735200)	1	(16.71)	(92.86)	100.00	0.00	(21.62)	0.00	7,225.19
<b>ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688639.SH	(78)	CNY	3.693903	(307.36)	(288.12)		4.330000	ACT/360					0.00	0.00	54.79
CNE1000052M6	(78)	7.349950	4.398651	(343.09)	(343.09)	54.97	(975.000000)	1	(0.04)	(0.19)	100.00	0.00	0.00	0.00	54.79
<b>ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603589.SH	(7,200)	CNY	4.993231	(36,063.61)	(35,951.26)		4.330000	ACT/360					0.00	0.00	2,573.27
CNE1000022S6	(7,200)	7.349950	5.358679	(38,582.49)	(38,582.49)	2,631.22	(1,850.000000)	1	(13.89)	(57.95)	100.00	0.00	0.00	0.00	2,573.27
<b>ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
301217.ZK	(24,200)	CNY	1.450350	(32,893.85)	(35,098.47)		4.330000	ACT/360					0.00	0.00	1,476.32
CNE100005790	(24,200)	7.349950	1.513103	(36,617.09)	(36,617.09)	1,518.62	(1,576.239600)	1	(10.00)	(42.31)	100.00	0.00	0.00	0.00	1,476.32
<b>ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
601801.SH	(22,200)	CNY	0.955109	(21,726.25)	(21,203.41)		4.330000	ACT/360					0.00	0.00	846.42
CNE100000KB2	(22,200)	7.349950	0.993832	(22,063.07)	(22,063.07)	859.66	(1,525.000000)	1	(6.55)	(13.24)	100.00	0.00	0.00	0.00	846.42
<b>ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
603308.SH	(5,200)	CNY	2.224505	0.00	(11,567.43)		4.328176	ACT/360					0.00	0.00	57.19
CNE100001SN8	0	7.349950	2.235503	0.00	(11,624.62)	57.19	(600.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	57.19
<b>AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
688208.SH	(39)	CNY	4.953775	(192.43)	(193.20)		4.330000	ACT/360					0.00	0.00	15.22
CNE100003RF2	(39)	7.349950	5.347754	(208.56)	(208.56)	15.37	(1,125.000000)	1	(0.04)	(0.15)	100.00	0.00	0.00	0.00	15.22
<b>BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600733.SH	(99,600)	CNY	0.986401	(97,474.54)	(98,245.57)		4.330000	ACT/360					0.00	0.00	10,390.74
CNE000000LP1	(99,600)	7.349950	1.092493	(108,812.30)	(108,812.30)	10,566.74	(1,994.176700)	1	(40.91)	(176.00)	100.00	0.00	0.00	0.00	10,390.74
<b>BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603398.SH	(30,700)	CNY	2.945598	(56,153.86)	(90,429.87)		4.330000	ACT/360					0.00	0.00	3,341.58
CNE1000023W6	(19,900)	7.349950	3.058075	(62,531.45)	(93,882.90)	3,453.03	(2,164.824100)	1	(26.25)	(111.45)	100.00	0.00	0.00	0.00	3,341.58
<b>BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN</b>															
BCP_n.BK	(547,000)	THB	0.965696	(538,759.99)	(528,235.80)		4.330000	ACT/360					0.00	0.00	49,935.80
TH0420010R18	(547,000)	34.690000	1.057988	(578,719.21)	(578,719.21)	50,483.41	(968.258600)	1	(75.30)	(547.60)	100.00	0.00	0.00	0.00	49,935.80
<b>BANGKOK DUSIT MED SVCS PCL NVDR CMN</b>															
BDMS_n.BK	(1,776,200)	THB	0.683194	(1,501,222.44)	(1,213,489.19)		4.330000	ACT/360					9,074.26	0.00	77,607.65
TH0264010R10	(2,132,600)	34.690000	0.721167	(1,538,245.44)	(1,280,936.04)	67,446.85	(50.000000)	1	164.17	1,086.53	100.00	0.00	199.43	0.00	77,607.65
<b>BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601169.SH	(1,726,600)	CNY	0.814972	(1,401,087.56)	(1,407,129.84)		4.330000	ACT/360					0.00	0.00	42,777.97
CNE100000734	(1,726,600)	7.349950	0.839854	(1,450,091.92)	(1,450,091.92)	42,962.07	(560.590100)	1	(43.76)	(184.10)	100.00	0.00	0.00	0.00	42,777.97

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601328.SH	0	CNY	1.006810	0.00	0.00		0.000000	ACT/360					6,925.36	0.00	6,887.50
CNE1000000S2	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(37.85)	100.00	0.00	(37.85)	0.00	6,887.50
<b>BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601229.SH	(31,704)	CNY	1.197287	(491,968.76)	(37,958.79)		4.330000	ACT/360					20,282.79	0.00	22,103.75
CNE100002FM5	(412,704)	7.349950	1.249539	(615,689.74)	(39,615.38)	1,656.60	(150.000000)	1	41.53	164.37	100.00	0.00	221.45	0.00	22,103.75
<b>BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
BANPU_n.BK	(3,104,800)	THB	0.148458	(472,358.18)	(460,931.68)		4.330000	ACT/360					0.00	0.00	78,811.39
TH0148010R15	(2,991,900)	34.690000	0.174029	(523,099.74)	(540,325.57)	79,393.89	(1,108.862200)	1	(82.58)	(582.51)	100.00	0.00	0.00	0.00	78,811.39
<b>BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002552.ZK	0	CNY	2.153756	(37,675.96)	0.00		4.330000	ACT/360					(1,674.88)	0.00	(1,716.05)
CNE1000010H4	(17,400)	7.349950	0.000000	(36,505.11)	0.00	0.00	(2,041.954000)	1	(16.98)	(41.17)	100.00	0.00	(95.37)	0.00	(1,716.19)
<b>BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000595.ZK	(14,900)	CNY	0.844904	0.00	(12,589.07)		4.328176	ACT/360					0.00	0.00	24.76
CNE000000K09	0	7.349950	0.846565	0.00	(12,613.82)	24.76	(750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	24.76
<b>BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002985.ZK	(13,144)	CNY	2.880292	(37,518.55)	(37,858.55)		4.330000	ACT/360					9,148.77	0.00	13,345.10
CNE100003SS3	(13,144)	7.349950	3.209199	(42,181.71)	(42,181.71)	4,323.16	(1,418.297300)	1	(9.71)	(126.83)	100.00	0.00	(78.33)	0.00	13,345.10
<b>BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300579.ZK	(3,800)	CNY	3.472132	(13,191.79)	(13,194.10)		4.330000	ACT/360					0.00	0.00	1,186.07
CNE100002DZ2	(3,800)	7.349950	3.787227	(14,391.46)	(14,391.46)	1,197.36	(1,925.000000)	1	(5.32)	(11.29)	100.00	0.00	0.00	0.00	1,186.07
<b>BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND</b>															
603569.SH	0	CNY	0.961911	0.00	0.00		0.000000	ACT/360					113.49	0.00	112.22
CNE100002GG5	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(1.27)	100.00	0.00	(1.27)	0.00	112.22
<b>BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300212.ZK	(193,200)	CNY	2.902061	(414,305.85)	(560,678.10)		4.330000	ACT/360					0.00	0.00	37,229.04
CNE1000012M0	(146,400)	7.349950	3.098043	(463,438.50)	(598,541.93)	37,863.83	(1,870.867400)	1	(159.57)	(634.79)	100.00	0.00	0.00	0.00	37,229.04
<b>BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300073.ZK	(37,200)	CNY	5.127926	(190,171.53)	(190,758.85)		4.330000	ACT/360					0.00	0.00	13,569.95
CNE100000NN1	(37,200)	7.349950	5.500703	(204,626.15)	(204,626.15)	13,867.30	(1,821.774100)	1	(71.62)	(297.35)	100.00	0.00	0.00	0.00	13,569.95
<b>BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300251.ZK	(164,900)	CNY	1.176879	(191,191.66)	(194,067.31)		4.330000	ACT/360					0.00	0.00	12,638.25
CNE100001617	(164,900)	7.349950	1.254730	(206,904.96)	(206,904.96)	12,837.65	(1,738.568800)	1	(67.45)	(199.40)	100.00	0.00	0.00	0.00	12,638.25
<b>BEIJING GEOENVIRON ENGINEERING &amp; TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND</b>															
603588.SH	(227,534)	CNY	0.659868	(227,627.97)	(150,142.50)		4.330000	ACT/360					7,273.69	0.00	17,047.83
CNE100001V11	(332,934)	7.349950	0.704033	(235,996.32)	(160,191.48)	10,048.97	(1,541.126900)	1	(69.06)	(274.83)	100.00	0.00	(210.52)	0.00	17,048.35

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300523.ZK	(20,030)	CNY	2.444915	(83,360.59)	(48,971.64)		4.330000	ACT/360					4,562.66	0.00	8,541.51
CNE100002813	(34,300)	7.349950	2.645496	(92,029.83)	(52,989.29)	4,017.65	(890.670500)	1	(9.55)	(38.80)	100.00	0.00	(33.25)	0.00	8,541.51
<b>BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600361.SH	(767,661)	CNY	0.500684	(390,247.38)	(384,355.33)		4.330000	ACT/360					0.00	0.00	19,711.12
CNE000001980	(767,661)	7.349950	0.527128	(404,655.61)	(404,655.61)	20,300.27	(1,782.806100)	1	(144.59)	(589.15)	100.00	0.00	0.00	0.00	19,711.12
<b>BEIJING HUALUBAINA FILM &amp; TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
300291.ZK	(11,200)	CNY	0.661229	(7,063.75)	(7,405.76)		4.330000	ACT/360					0.00	0.00	(31.98)
CNE100001BX3	(11,200)	7.349950	0.658752	(7,378.02)	(7,378.02)	(27.74)	(1,500.000000)	1	(2.06)	(4.24)	100.00	0.00	0.00	0.00	(31.98)
<b>BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300418.ZK	(7,600)	CNY	4.929285	(36,713.87)	(37,462.57)		4.330000	ACT/360					0.00	0.00	2,412.55
CNE100001YF2	(7,600)	7.349950	5.254892	(39,937.18)	(39,937.18)	2,474.61	(1,925.000000)	1	(14.83)	(62.06)	100.00	0.00	0.00	0.00	2,412.55
<b>BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE &amp; TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300166.ZK	(34,500)	CNY	1.163273	(37,454.11)	(40,132.93)		4.330000	ACT/360					0.00	0.00	3,832.19
CNE100000ZB0	(33,000)	7.349950	1.275644	(42,263.37)	(44,009.70)	3,876.77	(1,505.833300)	1	(10.58)	(44.58)	100.00	0.00	0.00	0.00	3,832.19
<b>BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002819.ZK	(91)	CNY	3.410908	(299.71)	(310.39)		4.330000	ACT/360					0.00	0.00	26.75
CNE100002BX1	(91)	7.349950	3.711746	(337.77)	(337.77)	27.38	(2,250.000000)	1	(0.15)	(0.63)	100.00	0.00	0.00	0.00	26.75
<b>BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688066.SH	(13)	CNY	2.559201	(32.41)	(33.27)		4.330000	ACT/360					0.00	0.00	2.90
CNE100003M69	(13)	7.349950	2.785858	(36.22)	(36.22)	2.95	(1,725.000000)	1	(0.01)	(0.05)	100.00	0.00	0.00	0.00	2.90
<b>BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688169.SH	(799)	CNY	32.011102	(25,542.59)	(25,576.87)		4.330000	ACT/360					0.00	0.00	(1,675.11)
CNE100003R80	(799)	7.349950	29.946604	(23,927.34)	(23,927.34)	(1,649.53)	(1,360.387900)	1	(6.77)	(25.58)	100.00	0.00	0.00	0.00	(1,675.11)
<b>BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
000860.ZK	(78,229)	CNY	2.311580	(182,679.66)	(180,832.62)		4.330000	ACT/360					0.00	0.00	26,461.30
CNE000000XH3	(78,229)	7.349950	2.653706	(207,596.80)	(207,596.80)	26,764.18	(1,872.352600)	1	(70.04)	(302.89)	100.00	0.00	0.00	0.00	26,461.30
<b>BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688339.SH	0	CNY	3.391860	0.00	0.00		0.000000	ACT/360					187.67	0.00	184.59
CNE1000005VTO	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(3.09)	100.00	0.00	(3.09)	0.00	184.59
<b>BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600085.SH	0	CNY	5.149695	(47,575.10)	0.00		4.330000	ACT/360					2,437.20	0.00	2,386.05
CNE000000R69	(9,000)	7.349950	0.000000	(49,887.33)	0.00	0.00	(1,395.000000)	1	(12.44)	(51.15)	100.00	0.00	(51.15)	0.00	2,386.05
<b>BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300379.ZK	(63,809)	CNY	1.893890	(86,307.07)	(120,847.25)		4.330000	ACT/360					0.00	0.00	7,793.29
CNE100001RL4	(47,209)	7.349950	2.018044	(97,284.29)	(128,769.34)	7,922.09	(1,733.001100)	1	(29.85)	(128.80)	100.00	0.00	0.00	0.00	7,793.29

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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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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
300229.ZK	(4,300)	CNY	2.432670	(10,041.32)	(10,460.48)		4.330000	ACT/360					0.00	0.00	1,819.91
CNE100001401	(4,300)	7.349950	2.859601	(12,296.28)	(12,296.28)	1,835.80	(1,725.000000)	1	(3.33)	(15.90)	100.00	0.00	0.00	0.00	1,819.91
<b>BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600861.SH	(50,566)	CNY	2.378247	(120,967.98)	(120,258.46)		4.330000	ACT/360					0.00	0.00	12,320.15
CNE000000G55	(50,566)	7.349950	2.625743	(132,773.31)	(132,773.31)	12,514.85	(2,121.129800)	1	(55.30)	(194.70)	100.00	0.00	0.00	0.00	12,320.15
<b>BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600246.SH	0	CNY	0.934700	0.00	0.00		0.000000	ACT/360					292.62	0.00	290.57
CNE0000014S5	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(2.05)	100.00	0.00	(2.05)	0.00	290.57
<b>BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
300352.ZK	(58,600)	CNY	0.669392	0.00	(39,226.39)		4.328176	ACT/360					0.00	0.00	(13.35)
CNE100001P43	0	7.349950	0.669164	0.00	(39,213.04)	(13.35)	(1,525.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(13.35)
<b>BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603392.SH	(36,600)	CNY	9.364690	(346,697.56)	(342,747.64)		4.330000	ACT/360					250.23	0.00	9,031.17
CNE100004090	(36,600)	7.349950	9.622134	(352,170.10)	(352,170.10)	9,422.47	(2,072.267700)	1	(157.21)	(641.53)	100.00	0.00	(11.93)	0.00	9,031.17
<b>BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
000729.ZK	(15,500)	CNY	1.572800	(24,502.51)	(24,378.40)		4.330000	ACT/360					0.00	0.00	1,176.14
CNE000000S84	(15,500)	7.349950	1.648857	(25,557.28)	(25,557.28)	1,178.88	(575.000000)	1	(0.84)	(2.74)	100.00	0.00	0.00	0.00	1,176.14
<b>BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688608.SH	(1,300)	CNY	43.437030	(52,448.82)	(56,468.14)		4.330000	ACT/360					0.00	0.00	1,242.95
CNE100005XM1	(1,300)	7.349950	44.433064	(57,762.98)	(57,762.98)	1,294.84	(1,288.461500)	1	(11.82)	(51.90)	100.00	0.00	0.00	0.00	1,242.95
<b>BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
603719.SH	0	CNY	2.308859	(17,098.41)	0.00		4.330000	ACT/360					940.52	0.00	923.34
CNE100003R72	(8,100)	7.349950	0.000000	(16,893.54)	0.00	0.00	(2,250.000000)	1	(8.65)	(17.18)	100.00	0.00	(17.18)	0.00	923.34
<b>BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND</b>															
688177.SH	(37,870)	CNY	2.481650	(95,245.89)	(93,980.07)		4.330000	ACT/360					1,166.34	0.00	6,363.46
CNE100003R98	(37,512)	7.349950	2.621291	(99,027.83)	(99,268.31)	5,288.24	(1,238.908800)	1	(20.87)	(91.11)	100.00	0.00	(29.99)	0.00	6,363.46
<b>BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002382.ZK	(225,300)	CNY	0.662590	(132,609.88)	(149,281.42)		4.330000	ACT/360					0.00	0.00	7,415.77
CNE100000MZ7	(196,300)	7.349950	0.696031	(137,520.12)	(156,815.87)	7,534.45	(1,244.154300)	1	(29.29)	(118.67)	100.00	0.00	0.00	0.00	7,415.77
<b>BORA PHARMACEUTICALS CO., LTD. CMN</b>															
6472.TW	(29,000)	TWD	23.525483	(679,264.91)	(682,239.02)		4.330000	ACT/360					0.00	0.00	(17,641.01)
TW0006472004	(29,000)	32.943000	22.926829	(664,878.04)	(664,878.04)	(17,360.98)	(650.000000)	1	(42.68)	(280.03)	100.00	0.00	0.00	0.00	(17,641.01)
<b>BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
688166.SH	(27)	CNY	3.987782	(110.83)	(107.67)		4.330000	ACT/360					0.00	0.00	3.58
CNE100003PR1	(27)	7.349950	4.124162	(111.35)	(111.35)	3.68	(1,300.000000)	1	(0.03)	(0.11)	100.00	0.00	0.00	0.00	3.58

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300548.ZK	(1,000)	CNY	6.436778	(7,513.39)	(6,436.78)		4.330000	ACT/360					(766.50)	0.00	(681.25)
CNE100002D38	(1,300)	7.349950	0.000000	(7,834.51)	(6,531.80)	95.02	(2,250.000000)	1	(3.75)	(9.77)	100.00	0.00	(23.03)	0.00	(681.25)
<b>BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300796.ZK	(15,700)	CNY	1.375520	(21,126.81)	(21,595.66)		4.330000	ACT/360					0.00	0.00	224.91
CNE100003QP3	(15,700)	7.349950	1.391646	(21,848.84)	(21,848.84)	253.19	(1,750.000000)	1	(7.64)	(28.28)	100.00	0.00	0.00	0.00	224.91
<b>BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
BTS_n.BK	(1,144,400)	THB	0.162871	(198,910.45)	(186,389.74)		4.330000	ACT/360					0.00	0.00	18,089.83
TH0221010R10	(1,144,400)	34.690000	0.178930	(204,767.04)	(204,767.04)	18,377.31	(1,298.835600)	1	(47.14)	(287.48)	100.00	0.00	0.00	0.00	18,089.83
<b>BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN</b>															
BH_n.BK	(19,000)	THB	5.477083	(123,267.68)	(104,064.57)		4.330000	ACT/360					744.30	0.00	8,473.43
TH0168010R13	(21,600)	34.690000	5.883649	(127,074.44)	(111,789.34)	7,724.76	(421.296200)	1	0.86	4.36	100.00	0.00	0.60	0.00	8,473.43
<b>C&amp;S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002511.ZK	(81,100)	CNY	0.882999	(71,050.72)	(71,611.24)		4.330000	ACT/360					0.00	0.00	3,652.74
CNE100000X36	(79,200)	7.349950	0.928934	(73,654.81)	(75,336.54)	3,725.30	(1,350.757500)	1	(17.80)	(72.56)	100.00	0.00	0.00	0.00	3,652.74
<b>C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688262.SH	(13,237)	CNY	3.560568	(40,567.08)	(47,131.24)		4.330000	ACT/360					0.00	0.00	2,263.29
CNE1000055F3	(11,900)	7.349950	3.736670	(44,691.00)	(49,462.30)	2,331.05	(1,957.142800)	1	(16.68)	(67.76)	100.00	0.00	0.00	0.00	2,263.29
<b>CAL-COMP ELEC (THAILAND) PCL NVDR CMN</b>															
CCET_n.BK	(49,600)	THB	0.270971	(14,512.17)	(13,440.18)		4.330000	ACT/360					0.00	0.00	1,051.48
TH0639010R13	(49,600)	34.690000	0.292974	(14,531.52)	(14,531.52)	1,091.34	(2,355.443500)	1	(7.75)	(39.86)	100.00	0.00	0.00	0.00	1,051.48
<b>CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
688256.SH	(8,806)	CNY	96.910863	(777,398.51)	(853,397.06)		4.330000	ACT/360					615.35	0.00	(65,058.90)
CNE1000041R8	(8,806)	7.349950	89.537158	(788,464.21)	(788,464.21)	(64,932.85)	(1,298.841600)	1	(185.64)	(741.40)	100.00	0.00	(25.47)	0.00	(65,059.14)
<b>CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300390.ZK	(6,410)	CNY	3.020429	(19,281.41)	(19,360.95)		4.330000	ACT/360					0.00	0.00	786.54
CNE100001XM0	(6,410)	7.349950	3.147746	(20,177.05)	(20,177.05)	816.10	(1,807.839300)	1	(7.26)	(29.56)	100.00	0.00	0.00	0.00	786.54
<b>CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND</b>															
688185.SH	(50)	CNY	7.768760	(404.58)	(388.44)		4.330000	ACT/360					20.18	0.00	38.78
CNE100004BM0	(50)	7.349950	8.193768	(409.69)	(409.69)	21.25	(2,225.000000)	1	(0.20)	(2.65)	100.00	0.00	(2.04)	0.00	38.78
<b>CARABAO GROUP PUBLIC COMPANY LIMITED NVDR</b>															
CBG_n.BK	0	THB	2.147593	0.00	0.00		0.000000	ACT/360					(140.14)	0.00	(259.89)
TH6066010R13	0	34.690000	0.000000	0.00	0.00	0.00	0.000000	0	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	5.949671	(115,325.82)	(113,043.74)		4.330000	ACT/360					0.00	(4,334.60)	(4,914.47)
TW0002474004	(19,000)	32.943000	5.914634	(112,378.05)	(112,378.05)	(665.70)	(40.000000)	1	12.24	85.83	100.00	(4,334.60)	0.00	0.00	(4,900.95)

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673</b>															
CPN_n.BK	(44,800)	THB	1.563851	(73,650.08)	(70,060.54)		4.330000	ACT/360					0.00	0.00	5,110.15
TH0481010R10	(44,800)	34.690000	1.677223	(75,139.61)	(75,139.61)	5,079.07	(251.729900)	1	3.89	31.07	100.00	0.00	0.00	0.00	5,110.15
<b>CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN</b>															
9958.TW	(65,000)	TWD	4.720274	(321,988.81)	(306,817.84)		4.330000	ACT/360					0.00	0.00	18,079.94
TW0009958009	(65,000)	32.943000	5.000000	(325,000.00)	(325,000.00)	18,182.16	(597.692300)	1	(14.37)	(102.22)	100.00	0.00	0.00	0.00	18,079.94
<b>CHAILEASE HOLDING CO LTD CMN</b>															
5871.TW	(65,000)	TWD	3.430167	(231,553.66)	(222,960.87)		4.330000	ACT/360					0.00	0.00	7,316.72
KYG202881093	(65,000)	32.943000	3.541591	(230,203.39)	(230,203.39)	7,242.52	(40.000000)	1	25.12	74.20	100.00	0.00	0.00	0.00	7,316.72
<b>CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603698.SH	(13,955)	CNY	2.081647	(41,142.72)	(29,049.38)		4.330000	ACT/360					2,607.83	0.00	2,462.97
CNE100001VQ5	(20,619)	7.349950	0.000000	(43,721.24)	(29,009.86)	(39.52)	(1,876.841700)	1	(16.19)	(105.35)	100.00	0.00	(211.63)	0.00	2,462.97
<b>CHENG UEI PRECISION INDUSTRY CMN</b>															
2392.TW	(50,000)	TWD	2.045958	(109,317.20)	(102,297.91)		4.330000	ACT/360					0.00	0.00	8,419.96
TW0002392008	(50,000)	32.943000	2.213415	(110,670.75)	(110,670.75)	8,372.84	(216.500000)	1	6.74	47.12	100.00	0.00	0.00	0.00	8,419.96
<b>CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
002240.ZK	(36,000)	CNY	1.793209	(59,163.37)	(64,555.54)		4.330000	ACT/360					0.00	0.00	2,699.59
CNE100000BN6	(33,100)	7.349950	1.870772	(62,173.38)	(67,347.80)	2,792.26	(1,913.519600)	1	(23.97)	(92.67)	100.00	0.00	0.00	0.00	2,699.59
<b>CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002716.ZK	(35,500)	CNY	0.468030	(9,790.00)	(16,615.08)		4.330000	ACT/360					(55.19)	0.00	(215.19)
CNE100001RP5	(21,500)	7.349950	0.464198	(9,953.30)	(16,479.04)	(136.04)	(1,960.348800)	1	(4.13)	(23.96)	100.00	0.00	(7.04)	0.00	(215.19)
<b>CHIEFTEK PRECISION CO., LTD. CMN</b>															
1597.TW	(8,000)	TWD	3.263212	(28,254.29)	(26,105.70)		4.330000	ACT/360					0.00	0.00	3,628.84
TW0001597003	(8,000)	32.943000	3.717220	(29,737.76)	(29,737.76)	3,632.06	(575.000000)	1	(0.94)	(3.22)	100.00	0.00	0.00	0.00	3,628.84
<b>CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600138.SH	(19,800)	CNY	1.296607	(84,603.10)	(25,672.83)		4.330000	ACT/360					6,881.78	0.00	8,402.73
CNE000000V14	(64,500)	7.349950	1.384735	(89,315.41)	(27,417.75)	1,744.93	(1,707.751900)	1	(29.39)	(223.98)	100.00	0.00	(186.02)	0.00	8,402.73
<b>CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600977.SH	(159,000)	CNY	1.431302	(230,600.72)	(227,577.06)		4.330000	ACT/360					0.00	0.00	24,262.81
CNE100002GX0	(159,000)	7.349950	1.585481	(252,091.48)	(252,091.48)	24,514.42	(1,395.047100)	1	(59.04)	(251.61)	100.00	0.00	0.00	0.00	24,262.81
<b>CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000537.ZK	(382,700)	CNY	1.182321	(465,565.27)	(452,474.23)		4.330000	ACT/360					0.00	0.00	23,631.42
CNE000000271	(382,700)	7.349950	1.245442	(476,630.65)	(476,630.65)	24,156.42	(1,451.887900)	1	(130.44)	(525.00)	100.00	0.00	0.00	0.00	23,631.42
<b>CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000039.ZK	(57,800)	CNY	1.006810	(59,394.88)	(58,193.59)		4.330000	ACT/360					0.00	0.00	3,048.98
CNE000000644	(57,800)	7.349950	1.061084	(61,330.66)	(61,330.66)	3,137.06	(1,769.117600)	1	(21.81)	(88.09)	100.00	0.00	0.00	0.00	3,048.98

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600176.SH	(667,200)	CNY	1.493888	(1,000,300.93)	(996,721.88)		4.330000	ACT/360					0.00	0.00	40,759.18
CNE000000YM1	(667,200)	7.349950	1.555437	(1,037,787.57)	(1,037,787.57)	41,065.68	(721.031900)	1	(75.52)	(306.50)	100.00	0.00	0.00	0.00	40,759.18
<b>CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603505.SH	(56,300)	CNY	3.148321	(201,897.95)	(177,250.46)		4.330000	ACT/360					1,061.16	0.00	5,692.48
CNE100002XN6	(62,700)	7.349950	3.236377	(203,074.69)	(182,208.02)	4,957.57	(1,941.387500)	1	(84.45)	(326.25)	100.00	0.00	(69.19)	0.00	5,692.48
<b>CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601872.SH	(11,000)	CNY	0.866673	0.00	(9,533.40)		4.328176	ACT/360					0.00	0.00	104.48
CNE000001PQ8	0	7.349950	0.876171	0.00	(9,637.88)	104.48	(1,225.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	104.48
<b>CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601985.SH	0	CNY	1.342866	(106,032.32)	0.00		4.330000	ACT/360					5,469.05	0.00	5,489.55
CNE1000022N7	(78,400)	7.349950	0.000000	(111,668.10)	0.00	0.00	(275.924700)	1	5.30	20.50	100.00	0.00	20.50	0.00	5,489.55
<b>CHINA NATL SOFTWARE &amp; SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600536.SH	(44,100)	CNY	5.961945	(194,694.59)	(262,921.79)		4.330000	ACT/360					0.00	0.00	13,423.56
CNE000001BB0	(34,300)	7.349950	6.272711	(218,615.72)	(276,626.55)	13,704.76	(1,707.944600)	1	(66.07)	(281.20)	100.00	0.00	0.00	0.00	13,423.56
<b>CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600111.SH	(39,000)	CNY	2.878931	(110,368.36)	(112,278.31)		4.330000	ACT/360					4,461.93	0.00	4,962.39
CNE000000T18	(39,000)	7.349950	2.897838	(113,015.68)	(113,015.68)	737.37	(1,350.000000)	1	(27.79)	(236.91)	100.00	0.00	(121.88)	0.00	4,961.15
<b>CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601390.SH	(99)	CNY	0.804087	(81.14)	(79.60)		4.330000	ACT/360					0.00	0.00	6.80
CNE100000866	(99)	7.349950	0.872629	(86.39)	(86.39)	6.79	(275.000000)	1	0.00	0.02	100.00	0.00	0.00	0.00	6.80
<b>CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600158.SH	(39,100)	CNY	1.031300	(40,763.51)	(40,323.81)		4.330000	ACT/360					0.00	0.00	3,748.56
CNE000000VF1	(39,100)	7.349950	1.128367	(44,119.14)	(44,119.14)	3,795.32	(1,455.498700)	1	(11.17)	(46.76)	100.00	0.00	0.00	0.00	3,748.56
<b>CHINA STEEL CORPORATION CMN</b>															
2002.TW	(712,000)	TWD	0.564612	(412,574.10)	(402,003.46)		4.330000	ACT/360					0.00	0.00	24,865.30
TW0002002003	(712,000)	32.943000	0.599085	(426,548.52)	(426,548.52)	24,545.06	(47.668500)	1	45.84	320.24	100.00	0.00	0.00	0.00	24,865.30
<b>CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND</b>															
600088.SH	(5,500)	CNY	2.432670	0.00	(13,379.68)		4.328176	ACT/360					0.00	0.00	56.97
CNE000000QY2	0	7.349950	2.443027	0.00	(13,436.65)	56.97	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	56.97
<b>CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601916.SH	0	CNY	0.387758	0.00	0.00		0.000000	ACT/360					1,072.52	0.00	1,048.28
CNE100003PS9	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	3.153763	0.00	0.00		0.000000	ACT/360					94.66	0.00	91.32
CNE100001XD9	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(3.34)	100.00	0.00	(3.34)	0.00	91.32

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603191.SH	0	CNY	1.831305	0.00	0.00		0.000000	ACT/360					(162.37)	0.00	(162.37)
CNE100005QZ7	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(3.50)	0.00	(162.37)
<b>CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
300122.ZK	0	CNY	3.395941	0.00	0.00		0.000000	ACT/360					87.77	0.00	87.77
CNE100000V20	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(11.38)	0.00	87.77
<b>CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601061.SH	(16,900)	CNY	0.959190	(16,378.55)	(16,210.31)		4.330000	ACT/360					0.00	0.00	521.08
CNE100006087	(16,900)	7.349950	0.991438	(16,755.30)	(16,755.30)	544.99	(1,750.000000)	1	(5.95)	(23.91)	100.00	0.00	0.00	0.00	521.08
<b>CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
603993.SH	(79,900)	CNY	0.944224	0.00	(75,443.51)		4.328696	ACT/360					0.00	0.00	101.04
CNE100001NRO	0	7.349950	0.945489	0.00	(75,544.55)	101.04	(750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	101.04
<b>CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND</b>															
600787.SH	(40,400)	CNY	0.816332	0.00	(32,979.82)		4.328176	ACT/360					0.00	0.00	(71.48)
CNE000000NS1	0	7.349950	0.814563	0.00	(32,908.34)	(71.48)	(1,700.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(71.48)
<b>CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
300919.ZK	(10,544)	CNY	4.619079	(48,843.21)	(48,703.57)		4.330000	ACT/360					0.00	0.00	3,253.31
CNE1000049X9	(10,544)	7.349950	4.932607	(52,009.41)	(52,009.41)	3,305.84	(1,395.466600)	1	(12.68)	(52.53)	100.00	0.00	0.00	0.00	3,253.31
<b>COM7 PCL NVDR</b>															
COM7_n.BK	(161,200)	THB	0.703373	(113,833.98)	(113,383.68)		4.330000	ACT/360					0.00	0.00	9,859.85
TH6678010R15	(154,100)	34.690000	0.766686	(118,567.89)	(123,589.76)	10,206.08	(2,127.774100)	1	(53.02)	(346.23)	100.00	0.00	0.00	0.00	9,859.86
<b>COMTREND CORPORATION CMN</b>															
8089.TWO	(65,000)	TWD	2.452721	(158,013.05)	(159,426.89)		4.330000	ACT/360					0.00	0.00	(3,562.94)
TW0008089004	(65,000)	32.943000	2.399390	(155,960.35)	(155,960.35)	(3,466.54)	(744.615300)	1	(13.92)	(96.40)	100.00	0.00	0.00	0.00	(3,562.94)
<b>CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
300750.ZK	0	CNY	33.650569	(700,696.82)	0.00		4.330000	ACT/360					31,791.34	0.00	31,909.04
CNE100003662	(20,078)	7.349950	0.000000	(704,639.58)	0.00	0.00	(10,000000)	1	82.81	117.69	100.00	0.00	366.26	0.00	31,909.04
<b>COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600026.SH	(12)	CNY	1.624501	(19.07)	(19.49)		4.330000	ACT/360					0.00	0.00	(0.50)
CNE000001BD6	(12)	7.349950	1.584115	(19.01)	(19.01)	(0.48)	(1,225.000000)	1	(0.00)	(0.02)	100.00	0.00	0.00	0.00	(0.50)
<b>CSSC SCIENCE &amp; TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600072.SH	(267,640)	CNY	1.668039	(500,395.67)	(446,433.84)		4.330000	ACT/360					9,609.80	0.00	71,315.93
CNE000000QR6	(292,640)	7.349950	1.901713	(559,834.20)	(508,974.40)	62,540.56	(1,953.893800)	1	(204.25)	(834.43)	100.00	0.00	(217.30)	0.00	71,315.93
<b>CTBC FINANCIAL HOLDING CO LTD ORD CMN</b>															
2891.TW	(558,000)	TWD	1.182345	(680,842.86)	(659,748.66)		4.330000	ACT/360					47.42	0.00	5,992.98
TW0002891009	(568,000)	32.943000	1.192073	(677,097.46)	(665,176.73)	5,428.08	(40,000000)	1	73.87	517.49	100.00	0.00	13.02	0.00	5,992.98

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>CYBERTAN TECHNOLOGY INC. CMN</b>															
3062.TW	(215,000)	TWD	0.944055	(215,308.95)	(202,971.80)		4.330000	ACT/360					0.00	0.00	17,165.61
TW0003062006	(215,000)	32.943000	1.024337	(220,232.43)	(220,232.43)	17,260.64	(720.813900)	1	(16.62)	(95.02)	100.00	0.00	0.00	0.00	17,165.61
<b>DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601006.SH	(162,777)	CNY	0.872115	(112,007.27)	(141,960.23)		4.330000	ACT/360					467.41	0.00	7,339.91
CNE000001NG4	(124,477)	7.349950	0.915018	(115,251.76)	(148,943.96)	6,983.74	(1,325.000000)	1	(27.36)	(111.23)	100.00	0.00	(13.14)	0.00	7,339.91
<b>DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603233.SH	(94,800)	CNY	1.938789	(189,388.74)	(183,797.17)		4.330000	ACT/360					0.00	0.00	10,878.54
CNE100002RG2	(94,800)	7.349950	2.056618	(194,967.39)	(194,967.39)	11,170.22	(1,828.164500)	1	(72.22)	(291.68)	100.00	0.00	0.00	0.00	10,878.54
<b>DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600198.SH	(6,100)	CNY	1.123817	0.00	(6,855.28)		4.328176	ACT/360					0.00	0.00	(104.11)
CNE000000X87	0	7.349950	1.106751	0.00	(6,751.18)	(104.11)	(1,715.909091)	0	0.00	0.00	100.00	0.00	0.00	0.00	(104.11)
<b>DELTA ELECTRONICS (TH) PCL NVDR CMN</b>															
DELTA_n.BK	(18,600)	THB	4.482560	0.00	(83,375.61)		4.328696	ACT/360					7,606.61	0.00	8,018.38
TH0528010R18	0	34.690000	4.502656	0.00	(83,749.40)	373.79	(50.000000)	0	0.00	37.98	100.00	0.00	37.98	0.00	8,018.38
<b>DELTA ELECTRONICS, INC. CMN</b>															
2308.TW	0	TWD	12.673406	0.00	0.00		0.000000	ACT/360					5,249.09	0.00	5,332.31
TW0002308004	0	32.943000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	83.22	100.00	0.00	83.22	0.00	5,332.31
<b>DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
001328.ZK	(3,100)	CNY	4.816359	(59,432.92)	(14,930.71)		4.330000	ACT/360					(6,446.93)	0.00	(6,678.41)
CNE100005Z96	(12,200)	7.349950	4.759089	(54,582.37)	(14,753.18)	(177.54)	(1,571.311400)	1	(19.38)	(53.95)	100.00	0.00	(90.13)	0.00	(6,677.73)
<b>DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
688192.SH	(5,535)	CNY	5.387792	(29,213.55)	(29,821.43)		4.330000	ACT/360					0.00	0.00	1,285.61
CNE1000055W8	(5,535)	7.349950	5.628384	(31,153.10)	(31,153.10)	1,331.68	(2,014.521200)	1	(12.60)	(46.07)	100.00	0.00	0.00	0.00	1,285.61
<b>DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688668.SH	(1,400)	CNY	7.224539	0.00	(10,114.35)		4.328176	ACT/360					0.00	0.00	126.28
CNE100005XN9	0	7.349950	7.314736	0.00	(10,240.63)	126.28	(1,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	126.28
<b>DONGGUAN MENTECH OPTICAL &amp; MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002902.ZK	0	CNY	2.719746	0.00	0.00		0.000000	ACT/360					80.38	0.00	80.45
CNE1000032X5	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	0.07	100.00	0.00	0.07	0.00	80.45
<b>DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
002672.ZK	(117,300)	CNY	0.546942	(54,070.12)	(64,156.35)		4.330000	ACT/360					0.00	0.00	2,643.74
CNE100001D88	(100,200)	7.349950	0.569990	(57,536.02)	(66,859.83)	2,703.48	(1,493.862200)	1	(15.52)	(59.73)	100.00	0.00	0.00	0.00	2,643.74
<b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688110.SH	(4,641)	CNY	3.401384	(33,642.75)	(15,785.82)		4.330000	ACT/360					1,108.08	0.00	1,060.27
CNE1000055X6	(10,641)	7.349950	0.000000	(35,992.14)	(15,778.98)	(6.85)	(1,436.497900)	1	(9.10)	(40.97)	100.00	0.00	(79.96)	0.00	1,060.27

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>															
002901.ZK	(1,900)	CNY	3.997306	(7,703.82)	(7,594.88)		4.330000	ACT/360					0.00	0.00	394.98
CNE1000032W7	(1,900)	7.349950	4.206218	(7,991.81)	(7,991.81)	396.93	(678.947300)	1	(0.49)	(1.95)	100.00	0.00	0.00	0.00	394.98
<b>E INK HOLDINGS INC CMN</b>															
8069.TWO	(7,000)	TWD	8.226330	(59,291.20)	(57,584.31)		4.330000	ACT/360					0.00	0.00	291.11
TW0008069006	(7,000)	32.943000	8.265252	(57,856.76)	(57,856.76)	272.45	(242.857100)	1	2.96	18.66	100.00	0.00	0.00	0.00	291.11
<b>EAGLERISE ELECTRIC &amp; ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002922.ZK	(2,600)	CNY	2.446275	(5,865.16)	(6,360.32)		4.330000	ACT/360					0.00	0.00	3.98
CNE1000033F0	(2,500)	7.349950	2.450270	(6,126.37)	(6,370.70)	10.39	(1,750.000000)	1	(2.11)	(6.41)	100.00	0.00	0.00	0.00	3.98
<b>EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
605499.SH	(39,130)	CNY	36.925421	(805,015.77)	(1,444,891.73)		4.330000	ACT/360					0.00	0.00	(89,648.75)
CNE100005576	(23,530)	7.349950	34.628372	(796,987.48)	(1,355,008.18)	(89,883.55)	(98.873700)	1	73.75	234.80	100.00	0.00	0.00	0.00	(89,648.75)
<b>EDIMAX TECHNOLOGY CO., LTD. CMN</b>															
3047.TW	0	TWD	0.893968	(11,826.13)	0.00		4.330000	ACT/360					(72.72)	0.00	(84.62)
TW0003047007	(13,000)	32.943000	0.000000	(11,731.71)	0.00	0.00	(951.923000)	1	(1.72)	(11.90)	100.00	0.00	(11.90)	0.00	(84.62)
<b>EGIS TECHNOLOGY INC. CMN</b>															
6462.TWO	(47,000)	TWD	4.705097	(242,882.93)	(221,139.54)		4.330000	ACT/360					0.00	0.00	30,525.37
TW0006462005	(47,000)	32.943000	5.357699	(251,811.84)	(251,811.84)	30,672.29	(784.042500)	1	(22.61)	(146.92)	100.00	0.00	0.00	0.00	30,525.37
<b>ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR</b>															
EA_n_BK	(157,500)	THB	0.105506	(17,246.56)	(16,617.18)		4.330000	ACT/360					0.00	0.00	1,485.81
TH3545010R19	(157,500)	34.690000	0.115383	(18,172.79)	(18,172.79)	1,555.61	(5,500.000000)	1	(24.16)	(69.81)	100.00	0.00	0.00	0.00	1,485.81
<b>EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300502.ZK	(14,200)	CNY	15.610991	0.00	(221,676.07)		4.330000	ACT/360					0.00	0.00	5,611.09
CNE100002615	0	7.349950	16.006138	0.00	(227,287.16)	5,611.09	(550.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	5,611.09
<b>EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
300014.ZK	(204,834)	CNY	5.975551	(1,234,516.70)	(1,223,995.98)		4.330000	ACT/360					1,652.41	0.00	83,265.91
CNE100000GS4	(204,834)	7.349950	6.380728	(1,306,990.05)	(1,306,990.05)	82,994.07	(1,426.885400)	1	(332.11)	(1,380.57)	100.00	0.00	(23.15)	0.00	83,265.74
<b>EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688538.SH	(47,842)	CNY	0.306125	(9,257.68)	(14,645.61)		4.330000	ACT/360					0.00	0.00	300.48
CNE1000051N6	(30,542)	7.349950	0.312468	(9,676.41)	(14,949.11)	303.50	(733.583200)	1	(0.72)	(3.03)	100.00	0.00	0.00	0.00	300.48
<b>EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688050.SH	(2,200)	CNY	13.182403	0.00	(29,001.29)		4.330000	ACT/360					0.00	0.00	52.02
CNE1000041J5	0	7.349950	13.206049	0.00	(29,053.31)	52.02	(700.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	52.02
<b>EZCONN CORP CMN</b>															
6442.TW	(5,000)	TWD	17.757946	(90,052.90)	(88,789.73)		4.330000	ACT/360					0.00	0.00	10,167.22
TW0006442007	(5,000)	32.943000	19.817073	(99,085.37)	(99,085.37)	10,295.64	(1,170.000000)	1	(17.35)	(128.42)	100.00	0.00	0.00	0.00	10,167.22

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688567.SH	(14,441)	CNY	1.522459	(65,485.47)	(21,985.84)		4.330000	ACT/360					1,076.56	0.00	1,712.51
CNE1000041T4	(40,725)	7.349950	1.570043	(64,564.60)	(22,672.99)	687.15	(1,155.739700)	1	(13.26)	(51.20)	100.00	0.00	(65.35)	0.00	1,712.55
<b>FIBER OPTIC COMMUNICATIONS, INC. CMN</b>															
3363.TWO	(3,000)	TWD	9.015572	(27,153.47)	(27,046.72)		4.330000	ACT/360					0.00	0.00	(4,397.10)
TW0003363008	(3,000)	32.943000	7.555504	(22,666.51)	(22,666.51)	(4,380.20)	(875.000000)	1	(3.87)	(16.90)	100.00	0.00	0.00	0.00	(4,397.10)
<b>FITTECH CO., LTD. CMN</b>															
6706.TW	(33,000)	TWD	3.718544	(128,183.97)	(122,711.96)		4.330000	ACT/360					0.00	0.00	4,822.05
TW0006706005	(32,000)	32.943000	3.866937	(123,681.59)	(127,608.93)	4,896.97	(1,025.000000)	1	(21.62)	(74.92)	100.00	0.00	0.00	0.00	4,822.05
<b>FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002911.ZK	(86,300)	CNY	1.544228	(137,118.40)	(133,266.89)		4.330000	ACT/360					142.24	0.00	15,476.45
CNE100003332	(86,000)	7.349950	1.723276	(148,253.38)	(148,718.68)	15,451.78	(1,205.639500)	1	(28.09)	(117.58)	100.00	0.00	(1.21)	0.00	15,476.45
<b>FORMOSA PLASTICS CORPORATION CMN</b>															
1301.TW	(67,000)	TWD	0.971375	(70,784.03)	(65,082.11)		4.330000	ACT/360					0.00	0.00	7,488.59
TW0001301000	(67,000)	32.943000	1.082317	(72,515.24)	(72,515.24)	7,433.13	(40.000000)	1	7.94	55.46	100.00	0.00	0.00	0.00	7,488.59
<b>FOSITEK CORP CMN</b>															
6805.TW	(2,000)	TWD	22.645175	(47,702.05)	(45,290.35)		4.330000	ACT/360					0.00	0.00	4,012.40
TW0006805005	(2,000)	32.943000	24.695122	(49,390.24)	(49,390.24)	4,099.89	(1,375.000000)	1	(12.28)	(87.50)	100.00	0.00	0.00	0.00	4,012.40
<b>FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002229.ZK	(7,920)	CNY	1.654433	(82,824.00)	(13,103.11)		4.330000	ACT/360					(1,542.26)	0.00	(1,801.89)
CNE100000B65	(55,800)	7.349950	1.637374	(91,365.47)	(12,968.00)	(135.11)	(1,750.940800)	1	(29.29)	(124.52)	100.00	0.00	(192.92)	0.00	(1,801.89)
<b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300712.ZK	(1,900)	CNY	3.190498	0.00	(6,061.95)		4.328696	ACT/360					0.00	0.00	2.35
CNE100003563	0	7.349950	3.191734	0.00	(6,064.29)	2.35	(1,210.714286)	0	0.00	0.00	100.00	0.00	0.00	0.00	2.35
<b>GAN&amp;LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603087.SH	(26,500)	CNY	5.669426	(152,977.42)	(150,239.80)		4.330000	ACT/360					0.00	0.00	9,308.59
CNE100003ZH1	(26,500)	7.349950	6.022369	(159,592.78)	(159,592.78)	9,352.98	(706.981100)	1	(10.85)	(44.39)	100.00	0.00	0.00	0.00	9,308.59
<b>GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002460.ZK	(221,500)	CNY	4.643569	(407,653.92)	(1,028,550.53)		4.330000	ACT/360					0.00	0.00	7,650.55
CNE100000SF6	(88,600)	7.349950	4.680031	(422,942.96)	(1,036,626.95)	8,076.42	(1,399.746000)	1	(107.63)	(425.87)	100.00	0.00	0.00	0.00	7,650.55
<b>GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002219.ZK	(151,980)	CNY	0.360547	(73,040.77)	(54,795.88)		4.330000	ACT/360					(770.65)	0.00	(997.03)
CNE1000009R5	(198,288)	7.349950	0.359909	(71,487.38)	(54,699.03)	(96.86)	(2,066.787700)	1	(33.33)	(129.53)	100.00	0.00	(121.89)	0.00	(997.03)
<b>GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000552.ZK	(100,843)	CNY	0.353744	(36,597.94)	(35,672.60)		4.330000	ACT/360					179.94	0.00	2,289.87
CNE000000D40	(100,843)	7.349950	0.375545	(37,871.08)	(37,871.08)	2,198.49	(2,134.228200)	1	(17.14)	(88.55)	100.00	0.00	(18.50)	0.00	2,289.87

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002340.ZK	(457,200)	CNY	0.869394	(392,134.50)	(397,486.79)		4.330000	ACT/360					0.00	0.00	10,044.47
CNE100000KT4	(457,200)	7.349950	0.891516	(407,600.99)	(407,600.99)	10,114.20	(607.370900)	1	(17.13)	(69.73)	100.00	0.00	0.00	0.00	10,044.47
<b>GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688568.SH	(29,124)	CNY	6.510248	(180,080.30)	(189,604.47)		4.330000	ACT/360					0.00	0.00	13,171.12
CNE100005584	(29,124)	7.349950	6.968741	(202,957.61)	(202,957.61)	13,353.14	(1,329.999300)	1	(42.12)	(182.02)	100.00	0.00	0.00	0.00	13,171.12
<b>GIANT MANUFACTURING COMPANY CMN</b>															
9921.TW	(10,000)	TWD	4.189054	(40,042.20)	(41,890.54)		4.330000	ACT/360					0.00	0.00	1,331.51
TW0009921007	(9,000)	32.943000	4.320846	(38,826.22)	(43,208.46)	1,317.92	(252.777700)	1	1.86	13.59	100.00	0.00	0.00	0.00	1,331.51
<b>GIGA-BYTE TECHNOLOGY CMN</b>															
2376.TW	(44,000)	TWD	8.393285	(381,432.88)	(369,304.56)		4.330000	ACT/360					0.00	0.00	(4,043.06)
TW0002376001	(44,000)	32.943000	8.307927	(365,548.79)	(365,548.79)	(3,755.77)	(829.545400)	1	(43.93)	(287.29)	100.00	0.00	0.00	0.00	(4,043.06)
<b>GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND</b>															
603986.SH	(27,300)	CNY	16.721202	(146,123.69)	(456,488.82)		4.330000	ACT/360					16,603.48	0.00	2,016.88
CNE1000030S9	(10,800)	7.349950	0.000000	(157,515.67)	(442,284.99)	(14,203.83)	(1,550.000000)	1	(43.97)	(382.77)	100.00	0.00	(382.77)	0.00	2,016.88
<b>GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300763.ZK	(23,200)	CNY	7.576922	(173,682.63)	(175,784.60)		4.330000	ACT/360					0.00	0.00	17,059.57
CNE100003JZ7	(22,700)	7.349950	8.324992	(189,313.91)	(193,139.83)	17,355.23	(1,953.634300)	1	(71.48)	(295.66)	100.00	0.00	0.00	0.00	17,059.57
<b>GLOBALWAFERS CO., LTD. CMN</b>															
6488.TWO	(1,000)	TWD	11.201166	(11,894.93)	(11,201.17)		4.330000	ACT/360					0.00	0.00	429.51
TW0006488000	(1,000)	32.943000	11.631098	(11,631.10)	(11,631.10)	429.93	(450.000000)	1	(0.09)	(0.42)	100.00	0.00	0.00	0.00	429.51
<b>GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002074.ZK	(45,000)	CNY	2.779611	(122,489.04)	(125,082.48)		4.330000	ACT/360					0.00	0.00	5,189.80
CNE000001NY7	(44,700)	7.349950	2.897084	(129,533.36)	(130,368.76)	5,286.28	(1,147.818700)	1	(23.47)	(96.48)	100.00	0.00	0.00	0.00	5,189.80
<b>GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600323.SH	(47,700)	CNY	2.990497	(151,522.25)	(142,646.68)		4.330000	ACT/360					0.00	0.00	10,049.38
CNE000001675	(47,700)	7.349950	3.202162	(152,743.13)	(152,743.13)	10,096.44	(887.683400)	1	(18.99)	(47.06)	100.00	0.00	0.00	0.00	10,049.76
<b>GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND</b>															
000651.ZK	(244,900)	CNY	6.462629	(1,531,914.89)	(1,582,697.84)		4.330000	ACT/360					0.00	0.00	(57,528.56)
CNE0000001D4	(244,900)	7.349950	6.225752	(1,524,686.73)	(1,524,686.73)	(58,011.12)	(90.067300)	1	145.06	482.56	100.00	0.00	0.00	0.00	(57,526.94)
<b>GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
002400.ZK	(21,600)	CNY	1.119736	(21,050.97)	(24,186.29)		4.330000	ACT/360					0.00	0.00	(661.95)
CNE100000P10	(21,600)	7.349950	1.091128	(23,568.36)	(23,568.36)	(617.92)	(2,225.000000)	1	(10.18)	(44.03)	100.00	0.00	0.00	0.00	(661.95)
<b>GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300738.ZK	(80,300)	CNY	1.706134	(131,741.30)	(137,002.56)		4.330000	ACT/360					0.00	0.00	21,786.88
CNE1000035X8	(80,300)	7.349950	1.980144	(159,005.56)	(159,005.56)	22,003.00	(1,835.367300)	1	(48.04)	(216.12)	100.00	0.00	0.00	0.00	21,786.88

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000690.ZK	(10)	CNY	0.567351	(5.79)	(5.67)		4.330000	ACT/360					0.00	0.00	0.44
CNE000000P12	(10)	7.349950	0.611796	(6.12)	(6.12)	0.44	(725.000000)	1	(0.00)	(0.00)	100.00	0.00	0.00	0.00	0.44
<b>GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600433.SH	(200,500)	CNY	0.410887	(42,478.19)	(82,382.87)		4.330000	ACT/360					0.00	0.00	2,323.23
CNE000001F47	(102,800)	7.349950	0.422791	(44,520.95)	(84,769.62)	2,386.74	(1,766.950300)	1	(15.49)	(63.52)	100.00	0.00	0.00	0.00	2,323.23
<b>GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688388.SH	(27,543)	CNY	1.870761	(51,140.05)	(51,526.37)		4.330000	ACT/360					0.00	0.00	3,809.68
CNE100003MD8	(27,543)	7.349950	2.011553	(55,404.20)	(55,404.20)	3,877.83	(1,610.270300)	1	(16.21)	(68.15)	100.00	0.00	0.00	0.00	3,809.68
<b>GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300607.ZK	(2,100)	CNY	4.386424	0.00	(9,211.49)		4.328696	ACT/360					(535.24)	0.00	(481.55)
CNE100002PX1	0	7.349950	4.412277	0.00	(9,265.78)	54.29	(1,750.000000)	1	0.00	(0.59)	100.00	0.00	(5.95)	0.00	(481.55)
<b>GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600310.SH	(24,500)	CNY	0.580956	(14,386.30)	(14,233.43)		4.330000	ACT/360					0.00	0.00	999.87
CNE000001741	(24,500)	7.349950	0.622721	(15,256.66)	(15,256.66)	1,023.23	(1,870.000000)	1	(5.64)	(23.36)	100.00	0.00	0.00	0.00	999.87
<b>GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601238.SH	(11,700)	CNY	1.136062	(13,342.80)	(13,291.93)		4.330000	ACT/360					0.00	0.00	1,606.84
CNE100001NQ2	(11,700)	7.349950	1.275486	(14,923.19)	(14,923.19)	1,631.26	(2,025.000000)	1	(5.71)	(24.42)	100.00	0.00	0.00	0.00	1,606.84
<b>GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600332.SH	(19,200)	CNY	3.663971	(72,368.62)	(70,348.23)		4.330000	ACT/360					0.00	0.00	4,120.76
CNE000001733	(19,200)	7.349950	3.881082	(74,516.77)	(74,516.77)	4,168.54	(1,035.156200)	1	(11.85)	(47.78)	100.00	0.00	0.00	0.00	4,120.76
<b>GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>															
600098.SH	(425,700)	CNY	0.817693	(187,002.90)	(348,091.76)		4.330000	ACT/360					3,091.84	0.00	16,251.54
CNE000000SB6	(221,900)	7.349950	0.848591	(194,545.50)	(361,245.35)	13,153.59	(310.691700)	1	7.26	6.11	100.00	0.00	(6.84)	0.00	16,251.54
<b>GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
603882.SH	(40,767)	CNY	3.530636	(104,803.26)	(143,933.45)		4.330000	ACT/360					0.00	0.00	7,019.11
CNE100002VW1	(28,867)	7.349950	3.706651	(108,526.70)	(151,109.04)	7,175.59	(1,775.317800)	1	(38.63)	(156.49)	100.00	0.00	0.00	0.00	7,019.11
<b>GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002461.ZK	(100,500)	CNY	1.280281	(121,718.34)	(128,668.22)		4.330000	ACT/360					0.00	0.00	6,116.79
CNE100000SM2	(92,700)	7.349950	1.342109	(124,826.45)	(134,881.95)	6,213.73	(1,276.483200)	1	(28.14)	(96.94)	100.00	0.00	0.00	0.00	6,116.79
<b>GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600395.SH	(744,300)	CNY	0.661229	(491,635.29)	(492,152.74)		4.330000	ACT/360					0.00	0.00	22,173.38
CNE0000017V2	(712,000)	7.349950	0.692080	(493,033.06)	(515,115.18)	22,962.45	(2,253.153000)	1	(248.40)	(789.06)	100.00	0.00	0.00	0.00	22,172.69
<b>GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603439.SH	(36,600)	CNY	1.746951	(66,712.80)	(63,938.39)		4.330000	ACT/360					0.00	0.00	967.03
CNE1000040B4	(36,600)	7.349950	1.775301	(64,976.02)	(64,976.02)	1,037.62	(1,424.180300)	1	(18.58)	(70.60)	100.00	0.00	0.00	0.00	967.03

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR</b>															
GULF_n.BK	0	THB	1.650332	0.00	0.00		0.000000	ACT/360					82.45	0.00	79.76
TH8319010R14	0	34.690000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	(35,500)	CNY	2.908863	(18,744.59)	(103,264.65)		4.330000	ACT/360					0.00	0.00	(107.91)
CNE1000027V9	(6,800)	7.349950	2.906294	(20,004.43)	(103,173.45)	(91.19)	(2,000.000000)	1	(8.01)	(16.72)	100.00	0.00	0.00	0.00	(107.91)
<b>HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688676.SH	(5,661)	CNY	5.477588	(30,401.81)	(31,008.63)		4.330000	ACT/360					2,469.60	0.00	3,409.03
CNE1000053V5	(5,661)	7.349950	5.656384	(32,020.79)	(32,020.79)	1,012.16	(1,730.299400)	1	(10.76)	(72.73)	100.00	0.00	(28.90)	0.00	3,409.03
<b>HANA MICROELECTRONICS PCL NVDR CMN</b>															
HANA_n.BK	(84,800)	THB	0.694725	(57,200.17)	(58,912.65)		4.330000	ACT/360					0.00	0.00	1,977.33
TH0324010R12	(78,200)	34.690000	0.718816	(56,302.08)	(60,955.61)	2,042.96	(2,125.000000)	1	(26.99)	(65.62)	100.00	0.00	0.00	0.00	1,977.33
<b>HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000818.ZK	(75,800)	CNY	2.159198	(166,421.08)	(163,667.24)		4.330000	ACT/360					63.92	0.00	33,932.68
CNE000000T67	(76,000)	7.349950	2.608328	(198,232.93)	(197,711.26)	34,044.03	(1,359.605200)	1	(39.01)	(175.27)	100.00	0.00	(0.46)	0.00	33,932.68
<b>HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688581.SH	(1,000)	CNY	7.760597	(7,791.22)	(7,760.60)		4.330000	ACT/360					0.00	0.00	382.42
CNE100005ZF0	(1,000)	7.349950	8.151365	(8,151.37)	(8,151.36)	390.77	(1,400.000000)	1	(2.05)	(8.35)	100.00	0.00	0.00	0.00	382.42
<b>HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND</b>															
300792.ZK	0	CNY	3.231314	0.00	0.00		0.000000	ACT/360					1,950.77	0.00	1,941.38
CNE100003N92	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(9.39)	100.00	0.00	(9.39)	0.00	1,941.38
<b>HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600460.SH	(61,800)	CNY	3.356485	(202,359.96)	(207,430.80)		4.330000	ACT/360					0.00	0.00	11,925.89
CNE000001DN1	(61,800)	7.349950	3.553334	(219,596.04)	(219,596.04)	12,165.24	(1,491.504800)	1	(57.43)	(239.35)	100.00	0.00	0.00	0.00	11,925.89
<b>HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600571.SH	(34,900)	CNY	1.620419	0.00	(56,552.63)		4.328176	ACT/360					0.00	0.00	56.55
CNE000001CZ7	0	7.349950	1.622040	0.00	(56,609.18)	56.55	(1,775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	56.55
<b>HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
300323.ZK	(20,900)	CNY	1.213614	(7,365.23)	(25,364.53)		4.330000	ACT/360					0.00	0.00	(1,108.98)
CNE100001DV3	(6,600)	7.349950	1.160934	(8,100.50)	(24,263.52)	(1,101.01)	(1,600.000000)	1	(2.30)	(7.97)	100.00	0.00	0.00	0.00	(1,108.98)
<b>HD RENEWABLE ENERGY CO., LTD. CMN</b>															
6873.TW	(3,000)	TWD	6.283581	(20,089.90)	(18,850.74)		4.330000	ACT/360					0.00	0.00	296.72
TW0006873003	(3,000)	32.943000	6.387195	(19,161.58)	(19,161.58)	310.84	(800.000000)	1	(2.16)	(14.12)	100.00	0.00	0.00	0.00	296.72
<b>HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600346.SH	(127,600)	CNY	2.040830	(260,507.27)	(260,409.93)		4.330000	ACT/360					0.00	0.00	6,905.50
CNE0000018V0	(127,600)	7.349950	2.096221	(267,477.80)	(267,477.80)	7,067.86	(1,000.137100)	1	(40.20)	(162.37)	100.00	0.00	0.00	0.00	6,905.50

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603223.SH	(5,500)	CNY	1.307492	(8,396.63)	(7,191.21)		4.330000	ACT/360					175.60	0.00	843.69
CNE100002276	(6,700)	7.349950	1.431166	(9,588.81)	(7,871.41)	680.21	(1,651.119400)	1	(2.70)	(12.12)	100.00	0.00	(2.17)	0.00	843.69
<b>HIYES INTERNATIONAL CO LTD ORD CMN</b>															
2348.TW	0	TWD	5.539872	(27,826.20)	0.00		4.330000	ACT/360					1,987.73	0.00	1,956.09
TW0002348000	(5,000)	32.943000	0.000000	(30,640.24)	0.00	0.00	(985.000000)	1	(3.93)	(31.64)	100.00	0.00	(31.64)	0.00	1,956.09
<b>HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
600398.SH	(50,400)	CNY	1.050347	(52,426.34)	(52,937.50)		4.330000	ACT/360					0.00	0.00	(531.43)
CNE0000016H3	(50,400)	7.349950	1.040205	(52,426.34)	(52,426.34)	(511.16)	(1,825.000000)	1	(20.27)	(20.27)	100.00	0.00	0.00	0.00	(531.43)
<b>HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603260.SH	(138,700)	CNY	7.013653	(1,005,608.01)	(972,793.69)		4.330000	ACT/360					0.00	0.00	78,066.23
CNE100002V10	(138,700)	7.349950	7.587365	(1,052,367.53)	(1,052,367.53)	79,573.83	(1,762.472900)	1	(365.74)	(1,507.60)	100.00	0.00	0.00	0.00	78,066.23
<b>HSIN-LI CHEMICAL INDUSTRIAL CO CMN</b>															
4303.TWO	(39,000)	TWD	1.463133	(59,150.52)	(57,062.20)		4.330000	ACT/360					0.00	0.00	4,290.45
TW0004303003	(39,000)	32.943000	1.574847	(61,419.03)	(61,419.03)	4,356.83	(1,041.666600)	1	(9.73)	(66.38)	100.00	0.00	0.00	0.00	4,290.45
<b>HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND</b>															
601226.SH	0	CNY	1.020415	(22,876.18)	0.00		4.330000	ACT/360					(2,139.79)	0.00	(2,145.98)
CNE100001W10	(22,500)	7.349950	0.000000	(20,844.10)	0.00	0.00	(886.444400)	1	(3.13)	(6.20)	100.00	0.00	(18.12)	0.00	(2,145.75)
<b>HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000988.ZK	0	CNY	5.521126	(37,666.58)	0.00		4.330000	ACT/360					2,538.97	0.00	2,527.51
CNE000001303	(7,100)	7.349950	0.000000	(40,622.99)	0.00	0.00	(800.000000)	1	(3.48)	(11.46)	100.00	0.00	(11.46)	0.00	2,527.51
<b>HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300592.ZK	(1,500)	CNY	1.778243	(35,397.04)	(2,667.37)		4.330000	ACT/360					2,361.47	0.00	2,295.71
CNE100002MT6	(20,800)	7.349950	0.000000	(36,001.17)	(2,663.42)	(3.94)	(1,591.826900)	1	(11.32)	(61.82)	100.00	0.00	(72.47)	0.00	2,296.61
<b>HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600054.SH	(54,666)	CNY	1.469398	(127,598.78)	(80,326.10)		4.330000	ACT/360					2,306.97	0.00	6,096.92
CNE000000PV0	(86,600)	7.349950	1.543147	(133,636.53)	(84,357.67)	4,031.58	(1,750.000000)	1	(45.95)	(241.63)	100.00	0.00	(190.26)	0.00	6,096.92
<b>HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
301267.ZK	0	CNY	2.404098	0.00	0.00		0.000000	ACT/360					281.13	0.00	272.86
CNE1000005WL5	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(8.27)	100.00	0.00	(8.27)	0.00	272.86
<b>HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
300027.ZK	(33,200)	CNY	0.333336	(10,740.23)	(11,066.74)		4.330000	ACT/360					0.00	0.00	318.48
CNE100000GD6	(33,200)	7.349950	0.343216	(11,394.78)	(11,394.78)	328.03	(2,000.000000)	1	(4.60)	(9.56)	100.00	0.00	0.00	0.00	318.48
<b>HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
000932.ZK	(122,600)	CNY	0.537419	(69,490.54)	(65,887.52)		4.330000	ACT/360					0.00	0.00	4,006.70
CNE000001006	(122,600)	7.349950	0.570828	(69,983.51)	(69,983.51)	4,095.99	(1,589.314800)	1	(22.26)	(89.29)	100.00	0.00	0.00	0.00	4,006.70

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>HUNAN VALIN WIRE &amp; CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
001208.ZK	(13,000)	CNY	1.204090	(14,949.03)	(15,653.17)		4.330000	ACT/360					60.24	0.00	506.49
CNE100004K29	(13,000)	7.349950	1.239980	(16,119.74)	(16,119.74)	466.57	(1,600.000000)	1	(4.71)	(20.33)	100.00	0.00	(0.69)	0.00	506.49
<b>HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300035.ZK	(17,800)	CNY	1.887088	(33,340.22)	(33,590.16)		4.330000	ACT/360					0.00	0.00	2,039.15
CNE100000JJ7	(17,800)	7.349950	2.002279	(35,640.57)	(35,640.57)	2,050.41	(850.000000)	1	(3.59)	(11.26)	100.00	0.00	0.00	0.00	2,039.15
<b>HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>															
600570.SH	(80)	CNY	3.458527	(273.59)	(276.68)		4.330000	ACT/360					0.00	0.00	28.77
CNE000001GD5	(80)	7.349950	3.822361	(305.79)	(305.79)	29.11	(1,525.000000)	1	(0.08)	(0.34)	100.00	0.00	0.00	0.00	28.77
<b>HWANG CHANG GEN CONTRACTOR CO CMN</b>															
2543.TW	(28,670)	TWD	2.310051	(72,939.61)	(66,229.15)		4.330000	ACT/360					0.00	0.00	(1,027.92)
TW0002543006	(28,670)	32.943000	2.276251	(65,260.10)	(65,260.10)	(969.05)	(974.991200)	1	(11.90)	(58.88)	100.00	0.00	0.00	0.00	(1,027.20)
<b>HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688041.SH	(9,095)	CNY	20.163402	(252,330.18)	(183,386.15)		4.330000	ACT/360					29,514.54	0.00	30,505.13
CNE100005PT2	(13,795)	7.349950	20.284226	(282,184.59)	(184,485.04)	1,098.89	(720.378700)	1	(16.55)	(108.31)	100.00	0.00	(87.16)	0.00	30,505.13
<b>I-CHIUN PRECISION IND CO LTD ORD CMN</b>															
2486.TW	(6,000)	TWD	3.278390	(19,814.69)	(19,670.34)		4.330000	ACT/360					0.00	0.00	444.25
TW0002486008	(6,000)	32.943000	3.354054	(20,124.33)	(20,124.33)	453.99	(925.000000)	1	(2.67)	(9.74)	100.00	0.00	0.00	0.00	444.25
<b>IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002230.ZK	(49,100)	CNY	6.178273	(336,756.85)	(303,353.22)		4.330000	ACT/360					53,296.38	0.00	72,185.87
CNE100000B81	(55,800)	7.349950	6.581216	(368,205.17)	(323,137.70)	19,784.48	(1,505.645100)	1	(96.56)	(894.99)	100.00	0.00	(550.29)	0.00	72,185.87
<b>INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND</b>															
601398.SH	0	CNY	0.912931	(354,152.68)	0.00		4.330000	ACT/360					15,778.81	(7,544.90)	8,300.12
CNE000001P37	(386,000)	7.349950	0.000000	(364,772.70)	0.00	0.00	(275.000000)	1	16.82	66.21	100.00	(7,544.90)	66.21	0.00	8,326.36
<b>INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601166.SH	(800,400)	CNY	2.668045	(959,847.34)	(2,135,503.51)		4.330000	ACT/360					(1,427.55)	0.00	(35,981.53)
CNE000001QZ7	(367,600)	7.349950	2.624599	(959,984.36)	(2,100,729.40)	(34,774.11)	(206.603600)	1	60.38	220.12	100.00	0.00	29.76	0.00	(35,981.53)
<b>INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND</b>															
600602.SH	0	CNY	1.767359	(12,816.10)	0.00		4.330000	ACT/360					1,901.45	0.00	1,891.80
CNE0000001T0	(7,100)	7.349950	0.000000	(14,679.12)	0.00	0.00	(1,725.000000)	1	(4.38)	(9.64)	100.00	0.00	(9.64)	0.00	1,891.80
<b>INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600010.SH	(998,400)	CNY	0.243539	(244,273.54)	(243,149.41)		4.330000	ACT/360					750.81	0.00	10,981.23
CNE0000017H1	(998,400)	7.349950	0.254005	(253,598.59)	(253,598.59)	10,449.18	(1,195.748100)	1	(50.63)	(218.77)	100.00	0.00	(11.46)	0.00	10,981.23
<b>INNOLUX CORPORATION CMN</b>															
3481.TW	(183,000)	TWD	0.429530	(81,139.27)	(78,603.95)		4.330000	ACT/360					0.00	0.00	1,519.78
TW0003481008	(183,000)	32.943000	0.437500	(80,062.50)	(80,062.50)	1,458.55	(40.000000)	1	8.73	61.23	100.00	0.00	0.00	0.00	1,519.78

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000977.ZK	0	CNY	6.672154	0.00	0.00		0.000000	ACT/360					8,000.29	0.00	7,953.25
CNE0000012M2	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(47.04)	100.00	0.00	(47.04)	0.00	7,953.25
<b>INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300677.ZK	(46,600)	CNY	3.311587	(155,882.27)	(154,319.96)		4.330000	ACT/360					0.00	0.00	6,374.01
CNE100003456	(46,600)	7.349950	3.452279	(160,876.20)	(160,876.20)	6,556.24	(1,499.678100)	1	(45.59)	(182.23)	100.00	0.00	0.00	0.00	6,374.01
<b>IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
688301.SH	(17,214)	CNY	13.258594	(265,631.89)	(228,233.43)		4.330000	ACT/360					(304.71)	0.00	(3,523.81)
CNE1000042V8	(19,816)	7.349950	13.090076	(259,154.97)	(225,332.57)	(2,900.86)	(1,594.916900)	1	(86.51)	(318.23)	100.00	0.00	(115.17)	0.00	(3,523.81)
<b>ITEQ CORPORATION CMN</b>															
6213.TW	(17,000)	TWD	2.222020	(40,806.65)	(37,774.34)		4.330000	ACT/360					0.00	0.00	2,753.11
TW0006213002	(17,000)	32.943000	2.384987	(40,544.77)	(40,544.77)	2,770.44	(885.294100)	1	(5.16)	(17.32)	100.00	0.00	0.00	0.00	2,753.21
<b>JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000301.ZK	(550,500)	CNY	1.148307	(527,204.20)	(632,143.08)		4.330000	ACT/360					0.00	0.00	(12,251.66)
CNE0000012K6	(460,100)	7.349950	1.127056	(515,898.21)	(620,444.19)	(11,698.88)	(1,401.026900)	1	(143.12)	(552.78)	100.00	0.00	0.00	0.00	(12,251.61)
<b>JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000936.ZK	(8,500)	CNY	0.963272	(7,960.45)	(8,187.81)		4.330000	ACT/360					0.00	0.00	1,257.98
CNE000001063	(8,500)	7.349950	1.111912	(9,451.25)	(9,451.25)	1,263.44	(1,059.411700)	1	(1.21)	(5.46)	100.00	0.00	0.00	0.00	1,257.98
<b>JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601028.SH	(64,100)	CNY	1.606814	(101,366.31)	(102,996.76)		4.330000	ACT/360					(395.57)	0.00	(3,121.61)
CNE100001914	(64,400)	7.349950	1.566834	(100,628.84)	(100,434.05)	(2,562.71)	(1,988.431600)	1	(43.89)	(163.34)	100.00	0.00	(84.25)	0.00	(3,121.61)
<b>JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
300294.ZK	(9,300)	CNY	3.944245	(37,543.84)	(36,681.47)		4.330000	ACT/360					0.00	0.00	1,722.96
CNE100001FF1	(9,300)	7.349950	4.135087	(38,456.31)	(38,456.31)	1,774.84	(1,675.000000)	1	(12.84)	(51.88)	100.00	0.00	0.00	0.00	1,722.96
<b>JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600461.SH	(81,400)	CNY	1.248988	(100,291.83)	(101,667.63)		4.330000	ACT/360					0.00	0.00	8,314.98
CNE000001HW3	(77,100)	7.349950	1.353068	(104,762.55)	(110,139.77)	8,472.14	(1,832.684800)	1	(38.46)	(157.16)	100.00	0.00	0.00	0.00	8,314.98
<b>JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002176.ZK	(130,200)	CNY	0.964632	(122,984.50)	(125,595.14)		4.330000	ACT/360					0.00	0.00	5,786.75
CNE1000007F4	(126,900)	7.349950	1.010756	(128,412.90)	(131,600.48)	6,005.34	(2,026.713900)	1	(53.79)	(218.60)	100.00	0.00	0.00	0.00	5,786.75
<b>JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
301251.ZK	0	CNY	4.859897	(11,552.82)	0.00		4.330000	ACT/360					(261.92)	0.00	(279.42)
CNE1000068P5	(2,712)	7.349950	0.000000	(12,921.69)	0.00	0.00	(1,750.000000)	1	(4.06)	(17.50)	100.00	0.00	(35.56)	0.00	(279.42)
<b>JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603871.SH	(330,200)	CNY	2.465323	(734,504.50)	(814,049.62)		4.330000	ACT/360					0.00	0.00	53,289.28
CNE100002SQ9	(288,200)	7.349950	2.629309	(762,149.44)	(868,197.69)	54,148.07	(1,593.207800)	1	(233.39)	(858.79)	100.00	0.00	0.00	0.00	53,289.28

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
002501.ZK	(27)	CNY	0.217689	(5.54)	(5.88)		4.330000	ACT/360					(319.49)	0.00	(325.39)
CNE100000WP7	(27)	7.349950	0.218499	(5.90)	(5.90)	0.02	(2,250.000000)	1	(0.00)	(5.92)	100.00	0.00	(5.91)	0.00	(325.39)
<b>JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600189.SH	(186,595)	CNY	0.952387	(196,666.00)	(177,710.73)		4.330000	ACT/360					1,226.50	0.00	5,699.58
CNE000000XG5	(209,388)	7.349950	0.977964	(205,526.48)	(182,483.16)	4,772.42	(1,858.208600)	1	(76.79)	(299.35)	100.00	0.00	(130.33)	0.00	5,699.58
<b>JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND</b>															
300762.ZK	(9,100)	CNY	2.707501	(23,612.75)	(24,638.26)		4.330000	ACT/360					0.00	0.00	1,351.28
CNE100003JY0	(9,100)	7.349950	2.859760	(26,023.81)	(26,023.81)	1,385.55	(1,753.296700)	1	(8.37)	(34.27)	100.00	0.00	0.00	0.00	1,351.28
<b>KASIKORNBANK PCL NVDR CMN</b>															
KBANK_n.BK	(67,900)	THB	4.612280	(305,795.22)	(313,173.83)		4.330000	ACT/360					0.00	0.00	(3.78)
TH0016010R14	(66,300)	34.690000	4.611745	(305,795.22)	(313,137.51)	(36.32)	(50.000000)	1	32.53	32.53	100.00	0.00	0.00	0.00	(3.78)
<b>KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688598.SH	(21,678)	CNY	2.635392	(52,792.08)	(57,130.03)		4.330000	ACT/360					0.00	0.00	4,571.37
CNE100004033	(19,478)	7.349950	2.850987	(56,018.49)	(61,803.69)	4,673.66	(2,127.890400)	1	(24.47)	(102.29)	100.00	0.00	0.00	0.00	4,571.37
<b>KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603662.SH	(1,400)	CNY	10.542929	0.00	(14,760.10)		4.330000	ACT/360					0.00	0.00	(1,390.31)
CNE100003M02	0	7.349950	9.549847	0.00	(13,369.79)	(1,390.31)	(1,700.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(1,390.31)
<b>KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
603355.SH	(8,313)	CNY	3.170090	(33,484.94)	(26,352.95)		4.330000	ACT/360					(205.31)	0.00	(906.29)
CNE1000022K3	(10,983)	7.349950	3.093121	(33,971.75)	(25,713.11)	(639.84)	(1,750.000000)	1	(12.19)	(61.14)	100.00	0.00	(32.36)	0.00	(906.29)
<b>KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002625.ZK	0	CNY	5.609562	(11,317.79)	0.00		4.330000	ACT/360					5,141.54	0.00	5,123.64
CNE1000018P0	(2,100)	7.349950	0.000000	(13,708.06)	0.00	0.00	(1,121.428500)	1	(1.88)	(17.90)	100.00	0.00	(17.97)	0.00	5,123.64
<b>KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688700.SH	0	CNY	3.465330	(12,623.69)	0.00		4.330000	ACT/360					1,213.43	0.00	1,205.10
CNE1000051C9	(3,538)	7.349950	0.000000	(13,611.02)	0.00	0.00	(1,700.000000)	1	(4.32)	(8.33)	100.00	0.00	(21.66)	0.00	1,205.10
<b>LANDMARK OPTOELECTRONICS CORPORATION CMN</b>															
3081.TWO	(2,000)	TWD	11.550253	(22,719.63)	(23,100.51)		4.330000	ACT/360					0.00	0.00	476.30
TW0003081006	(2,000)	32.943000	11.798780	(23,597.56)	(23,597.56)	497.05	(912.500000)	1	(2.92)	(20.75)	100.00	0.00	0.00	0.00	476.30
<b>LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688017.SH	(68)	CNY	15.197382	(923.37)	(1,033.42)		4.330000	ACT/360					0.00	0.00	(31.35)
CNE1000043F9	(68)	7.349950	14.756852	(1,003.47)	(1,003.47)	(29.96)	(1,750.000000)	1	(0.33)	(1.39)	100.00	0.00	0.00	0.00	(31.35)
<b>LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
300003.ZK	(5,700)	CNY	1.451711	(8,507.00)	(8,274.75)		4.330000	ACT/360					0.00	0.00	539.21
CNE100000H44	(5,700)	7.349950	1.548609	(8,827.07)	(8,827.07)	552.32	(1,825.000000)	1	(3.25)	(13.11)	100.00	0.00	0.00	0.00	539.21

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>LESHAN GIANTSTAR FARMING &amp; HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
603477.SH	(89,700)	CNY	2.285730	(169,507.39)	(205,029.97)		4.330000	ACT/360					0.00	0.00	9,500.74
CNE100002T63	(73,400)	7.349950	2.392557	(177,346.59)	(214,612.33)	9,582.36	(936.069400)	1	(22.74)	(81.62)	100.00	0.00	0.00	0.00	9,500.86
<b>LIUZHOU IRON &amp; STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601003.SH	(372,890)	CNY	0.361907	(125,300.49)	(134,951.58)		4.330000	ACT/360					574.78	0.00	5,000.26
CNE000001R68	(342,690)	7.349950	0.374255	(128,563.80)	(139,556.06)	4,604.48	(1,748.628400)	1	(45.40)	(179.00)	100.00	0.00	(14.53)	0.00	5,000.26
<b>LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND</b>															
300729.ZK	(123,205)	CNY	2.102055	(211,737.18)	(258,983.70)		4.330000	ACT/360					0.00	0.00	5,389.11
CNE1000035N9	(103,505)	7.349950	2.148373	(224,201.00)	(264,690.31)	5,706.61	(1,811.011500)	1	(79.55)	(317.50)	100.00	0.00	0.00	0.00	5,389.11
<b>LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600491.SH	(80,400)	CNY	0.466670	(35,967.77)	(37,520.26)		4.330000	ACT/360					0.00	0.00	2,827.87
CNE000001HQ5	(76,700)	7.349950	0.502490	(38,670.09)	(40,400.21)	2,879.96	(1,897.164200)	1	(14.30)	(52.08)	100.00	0.00	0.00	0.00	2,827.87
<b>LONGYUAN INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND</b>															
000523.ZK	(147,700)	CNY	0.389118	(56,907.00)	(57,472.77)		4.330000	ACT/360					0.00	0.00	3,973.45
CNE0000005T1	(146,900)	7.349950	0.416368	(61,185.76)	(61,497.50)	4,024.72	(1,224.012900)	1	(11.99)	(51.28)	100.00	0.00	0.00	0.00	3,973.45
<b>LOTUS PHARMACEUTICAL CO., LTD. CMN</b>															
1795.TW	(36,000)	TWD	8.195975	(299,422.08)	(295,055.10)		4.330000	ACT/360					0.00	0.00	630.63
TW0001795003	(36,000)	32.943000	8.216463	(295,792.67)	(295,792.67)	737.57	(621.527700)	1	(16.12)	(106.94)	100.00	0.00	0.00	0.00	630.63
<b>LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300850.ZK	(114,640)	CNY	2.408180	(219,311.19)	(276,073.71)		4.330000	ACT/360					244.04	0.00	17,343.05
CNE100004116	(90,340)	7.349950	2.560850	(234,606.21)	(293,575.81)	17,502.09	(2,157.709700)	1	(103.23)	(403.07)	100.00	0.00	(15.68)	0.00	17,343.05
<b>LUXNET CORPORATION CMN</b>															
4979.TWO	(4,000)	TWD	6.162159	(24,584.90)	(24,648.64)		4.330000	ACT/360					0.00	0.00	(1,760.59)
TW0004979000	(4,000)	32.943000	5.731707	(22,926.83)	(22,926.83)	(1,721.81)	(1,262.500000)	1	(5.86)	(38.78)	100.00	0.00	0.00	0.00	(1,760.59)
<b>MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688062.SH	(1)	CNY	2.495255	(2.54)	(2.50)		4.330000	ACT/360					0.00	0.00	0.26
CNE100005RD2	(1)	7.349950	2.758545	(2.76)	(2.76)	0.26	(275.000000)	1	0.00	0.00	100.00	0.00	0.00	0.00	0.26
<b>MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002881.ZK	0	CNY	4.221797	(100,575.65)	0.00		4.330000	ACT/360					9,322.05	0.00	9,199.73
CNE100002Q41	(26,100)	7.349950	0.000000	(107,162.70)	0.00	0.00	(1,544.348600)	1	(30.26)	(122.31)	100.00	0.00	(122.31)	0.00	9,199.73
<b>MERIDA INDUSTRY CO LTD CMN</b>															
9914.TW	(10,000)	TWD	4.462253	(46,478.92)	(44,622.53)		4.330000	ACT/360					0.00	0.00	1,432.70
TW0009914002	(10,000)	32.943000	4.603659	(46,036.59)	(46,036.59)	1,414.06	(225.000000)	1	2.63	18.64	100.00	0.00	0.00	0.00	1,432.70
<b>MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300432.ZK	(19,700)	CNY	2.057157	(39,228.63)	(40,525.99)		4.330000	ACT/360					0.00	0.00	(528.49)
CNE100001YV9	(19,700)	7.349950	2.032419	(40,038.65)	(40,038.65)	(487.34)	(1,725.000000)	1	(13.98)	(41.15)	100.00	0.00	0.00	0.00	(528.49)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>MILKWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603713.SH	(2,600)	CNY	6.597324	(17,387.52)	(17,153.04)		4.330000	ACT/360					0.00	0.00	666.64
CNE1000036C0	(2,600)	7.349950	6.860948	(17,838.46)	(17,838.46)	685.42	(1,725.000000)	1	(6.19)	(18.78)	100.00	0.00	0.00	0.00	666.64
<b>MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN</b>															
MINT_n.BK	(365,700)	THB	0.709138	(275,440.49)	(259,331.80)		4.330000	ACT/360					0.00	0.00	19,069.26
TH0128010R17	(365,700)	34.690000	0.760872	(278,250.76)	(278,250.76)	18,918.96	(50.000000)	1	29.64	150.30	100.00	0.00	0.00	0.00	19,069.26
<b>MIRACL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300848.ZK	(5,400)	CNY	2.126545	0.00	(11,483.34)		4.328176	ACT/360					0.00	0.00	(16.71)
CNE1000040Z3	0	7.349950	2.123451	0.00	(11,466.64)	(16.71)	(1,750.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(16.71)
<b>MIRLE AUTOMATION CORPORATION CMN</b>															
2464.TW	(32,000)	TWD	2.288802	(80,432.99)	(73,241.66)		4.330000	ACT/360					0.00	0.00	8,431.55
TW0002464005	(32,000)	32.943000	2.554878	(81,756.10)	(81,756.10)	8,514.44	(966.406200)	1	(11.76)	(82.89)	100.00	0.00	0.00	0.00	8,431.55
<b>MUANGTHAI CAPITAL PCL NVDR</b>															
MTC_n.BK	(289,200)	THB	1.289997	(386,801.13)	(373,067.17)		4.330000	ACT/360					0.00	0.00	34,035.62
TH6068010R19	(288,700)	34.690000	1.413298	(408,080.19)	(408,725.87)	35,658.70	(2,569.215400)	1	(226.97)	(1,623.09)	100.00	0.00	0.00	0.00	34,035.59
<b>NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000737.ZK	(154,400)	CNY	1.170076	(164,469.25)	(180,659.73)		4.330000	ACT/360					0.00	0.00	(14,612.52)
CNE000000PR8	(137,500)	7.349950	1.077188	(146,486.42)	(166,317.83)	(14,341.90)	(2,024.509000)	1	(74.87)	(270.62)	100.00	0.00	0.00	0.00	(14,612.59)
<b>NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300618.ZK	(2,300)	CNY	4.421799	(10,160.39)	(10,170.14)		4.330000	ACT/360					0.00	0.00	422.08
CNE100002PM4	(2,300)	7.349950	4.611687	(10,606.88)	(10,606.88)	436.74	(1,740.217300)	1	(3.64)	(14.66)	100.00	0.00	0.00	0.00	422.08
<b>NANYA TECHNOLOGY CORPORATION ORD CMN</b>															
2408.TW	(394,000)	TWD	0.781653	(335,210.89)	(307,971.34)		4.330000	ACT/360					0.00	0.00	42,787.53
TW0002408002	(386,000)	32.943000	0.890251	(344,207.51)	(350,758.76)	42,787.42	(444.430000)	1	0.02	0.12	100.00	0.00	0.00	0.00	42,787.60
<b>NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688126.SH	(85,319)	CNY	2.563283	(150,771.70)	(218,696.72)		4.330000	ACT/360					0.00	0.00	634.41
CNE1000040F5	(58,319)	7.349950	2.574112	(149,859.61)	(219,620.67)	923.95	(2,198.344400)	1	(74.04)	(289.54)	100.00	0.00	0.00	0.00	634.41
<b>NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND</b>															
300077.ZK	(4,000)	CNY	3.016347	(11,439.44)	(12,065.39)		4.330000	ACT/360					0.00	0.00	932.32
CNE100000NT8	(4,000)	7.349950	3.255630	(13,022.52)	(13,022.52)	957.13	(2,300.000000)	1	(5.74)	(24.81)	100.00	0.00	0.00	0.00	932.32
<b>NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002405.ZK	(155,300)	CNY	1.183682	(184,916.18)	(183,825.74)		4.330000	ACT/360					0.00	0.00	20,260.04
CNE100000P69	(155,300)	7.349950	1.316454	(204,445.31)	(204,445.31)	20,619.57	(2,145.396000)	1	(85.61)	(359.53)	100.00	0.00	0.00	0.00	20,260.04
<b>NGERN TID LOR PCL NVDR CMN SERIES NVDR</b>															
TIDLOR_n.BK	(856,800)	THB	0.455463	(400,741.79)	(390,240.42)		4.330000	ACT/360					0.00	0.00	24,583.27
THA271010R18	(838,400)	34.690000	0.494006	(414,834.92)	(423,264.03)	33,023.62	(1,299.007000)	1	(94.71)	(545.47)	100.00	(7,894.88)	0.00	0.00	24,607.89

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603997.SH	0	CNY	1.553752	0.00	0.00		0.000000	ACT/360					50.30	0.00	48.57
CNE100001V94	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	4.050368	(397,919.42)	(398,033.68)		4.330000	ACT/360					0.00	0.00	24,860.07
CNE100003MS6	(98,271)	7.349950	4.308520	(423,402.57)	(423,402.57)	25,368.89	(1,575.151800)	1	(123.18)	(508.82)	100.00	0.00	0.00	0.00	24,860.07
<b>NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND</b>															
600884.SH	(67,800)	CNY	0.989122	(46,834.29)	(67,062.50)		4.330000	ACT/360					0.00	0.00	1,216.84
CNE000000JJ8	(47,200)	7.349950	1.008033	(48,020.52)	(68,344.65)	1,282.15	(1,689.512700)	1	(16.20)	(65.31)	100.00	0.00	0.00	0.00	1,216.84
<b>NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600989.SH	(312,400)	CNY	2.253077	(707,432.92)	(703,861.11)		4.330000	ACT/360					0.00	0.00	6,920.31
CNE100003LF5	(312,400)	7.349950	2.275259	(710,791.00)	(710,791.00)	6,929.89	(441.053100)	1	(1.18)	(9.57)	100.00	0.00	0.00	0.00	6,920.31
<b>ONENESS BIOTECH CO., LTD. CMN</b>															
4743.TWO	(20,000)	TWD	2.543788	(53,389.60)	(50,875.76)		4.330000	ACT/360					0.00	0.00	2,331.46
TW0004743000	(20,000)	32.943000	2.661585	(53,231.70)	(53,231.70)	2,355.94	(675.000000)	1	(3.61)	(24.49)	100.00	0.00	0.00	0.00	2,331.46
<b>PANGANG GROUP VANADIUM TITANIUM &amp; RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000629.ZK	(53,500)	CNY	0.370071	(19,997.98)	(19,798.77)		4.330000	ACT/360					0.00	0.00	1,210.76
CNE0000007H2	(53,500)	7.349950	0.393298	(21,041.44)	(21,041.44)	1,242.67	(1,858.317700)	1	(7.79)	(31.90)	100.00	0.00	0.00	0.00	1,210.76
<b>PEGATRON CORPORATION CMN</b>															
4938.TW	(3,000)	TWD	2.844307	0.00	(8,532.92)		4.330000	ACT/360					0.00	0.00	128.45
TW0004938006	0	32.943000	2.887124	0.00	(8,661.37)	128.45	(40.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	128.45
<b>PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601857.SH	0	CNY	1.200008	(200,556.67)	0.00		4.330000	ACT/360					(78.99)	0.00	(28.53)
CNE1000007Q1	(165,600)	7.349950	0.000000	(202,174.58)	0.00	0.00	(212.047100)	1	12.50	50.46	100.00	0.00	79.80	0.00	(28.53)
<b>PHARMA ESSENTIA CORPORATION CMN</b>															
6446.TW	(20,000)	TWD	21.825578	(398,495.56)	(436,511.55)		4.330000	ACT/360					0.00	0.00	(54,974.17)
TW0006446008	(18,000)	32.943000	19.071962	(337,500.00)	(381,439.23)	(55,072.32)	(273.611100)	1	10.31	98.14	100.00	0.00	0.00	0.00	(54,974.17)
<b>PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND</b>															
300725.ZK	(1,985)	CNY	4.102069	(47,937.06)	(8,142.61)		4.330000	ACT/360					3,774.76	0.00	4,644.82
CNE1000035K5	(11,300)	7.349950	4.588471	(51,849.72)	(9,108.11)	965.51	(2,188.938000)	1	(22.91)	(95.45)	100.00	0.00	(135.76)	0.00	4,644.82
<b>PHISON ELECTRONICS CORPORATION CMN</b>															
8299.TWO	(17,000)	TWD	14.570622	(265,113.30)	(247,700.57)		4.330000	ACT/360					0.00	0.00	22,400.07
TW0008299009	(17,000)	32.943000	16.280488	(276,768.30)	(276,768.30)	29,067.72	(242.647000)	1	15.42	104.63	100.00	(6,772.28)	0.00	0.00	22,443.81
<b>PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
000001.ZK	(12,700)	CNY	1.551031	(19,748.27)	(19,698.09)		4.330000	ACT/360					0.00	0.00	601.70
CNE000000040	(12,700)	7.349950	1.597771	(20,291.69)	(20,291.69)	593.60	(75.000000)	1	2.03	8.10	100.00	0.00	0.00	0.00	601.70

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
601666.SH	(301,700)	CNY	1.231301	(389,452.16)	(371,483.48)		4.330000	ACT/360					168.01	0.00	41,276.37
CNE000001PH7	(301,600)	7.349950	1.368310	(412,693.76)	(412,819.02)	41,335.54	(957.269500)	1	(53.92)	(227.18)	100.00	0.00	(1.63)	0.00	41,276.37
<b>PIOTECH INC. CMN CLASS A SERIES NORTHBOUND</b>															
688072.SH	(6,283)	CNY	19.879047	(124,481.46)	(124,900.05)		4.330000	ACT/360					0.00	0.00	6,767.39
CNE100005998	(6,283)	7.349950	20.985429	(131,851.45)	(131,851.45)	6,951.40	(1,750.000000)	1	(44.65)	(184.01)	100.00	0.00	0.00	0.00	6,767.39
<b>POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600155.SH	(112,600)	CNY	0.923816	(67,103.45)	(104,021.66)		4.330000	ACT/360					0.00	0.00	6,171.69
CNE000000X53	(72,600)	7.349950	0.979067	(73,366.37)	(110,242.93)	6,221.27	(1,100.000000)	1	(11.68)	(49.59)	100.00	0.00	0.00	0.00	6,171.69
<b>POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND</b>															
601669.SH	(1,159,700)	CNY	0.691161	(810,229.04)	(801,539.60)		4.330000	ACT/360					0.00	0.00	61,528.87
CNE1000017G1	(1,159,700)	7.349950	0.744916	(863,879.00)	(863,879.00)	62,339.40	(1,333.362000)	1	(196.19)	(810.53)	100.00	0.00	0.00	0.00	61,528.87
<b>POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN</b>															
6770.TW	(367,000)	TWD	0.434083	(170,577.56)	(159,308.50)		4.330000	ACT/360					30.51	0.00	18,676.11
TW0006770001	(367,000)	32.943000	0.484756	(177,905.45)	(177,905.45)	18,596.95	(297.888200)	1	7.28	48.65	100.00	0.00	0.80	0.00	18,676.11
<b>PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR</b>															
PTTGC_n.BK	(34,000)	THB	0.671663	(25,390.50)	(22,836.55)		4.330000	ACT/360					63.45	0.00	2,228.93
TH1074010R12	(35,200)	34.690000	0.735375	(25,892.56)	(25,002.75)	2,166.20	(479.971500)	1	(0.27)	(0.72)	100.00	0.00	(0.05)	0.00	2,228.93
<b>PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688063.SH	(79)	CNY	5.117042	(410.95)	(404.25)		4.330000	ACT/360					0.00	0.00	27.21
CNE100005D68	(79)	7.349950	5.469294	(432.07)	(432.07)	27.83	(1,775.000000)	1	(0.15)	(0.62)	100.00	0.00	0.00	0.00	27.21
<b>QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300183.ZK	(3,900)	CNY	2.042191	(10,995.24)	(7,964.54)		4.330000	ACT/360					858.04	0.00	3,180.73
CNE1000010C5	(5,400)	7.349950	2.642468	(14,269.33)	(10,305.63)	2,341.08	(1,825.000000)	1	(3.86)	(18.39)	100.00	0.00	(5.33)	0.00	3,180.73
<b>QINGDAO GAOC TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688556.SH	0	CNY	1.404091	(5,708.26)	0.00		4.330000	ACT/360					1,236.13	0.00	1,226.90
CNE1000044B6	(4,002)	7.349950	0.000000	(5,708.26)	0.00	0.00	(2,225.000000)	1	(2.84)	(9.22)	100.00	0.00	(82.45)	0.00	1,226.90
<b>QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300779.ZK	(1,400)	CNY	11.576950	(16,723.12)	(16,207.73)		4.330000	ACT/360					0.00	0.00	2,302.31
CNE100003QG2	(1,400)	7.349950	13.230338	(18,522.47)	(18,522.47)	2,314.74	(1,725.000000)	1	(5.79)	(12.43)	100.00	0.00	0.00	0.00	2,302.31
<b>QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688677.SH	(88)	CNY	5.225886	(442.57)	(459.88)		4.330000	ACT/360					70.60	0.00	60.14
CNE100005410	(88)	7.349950	5.132818	(451.69)	(451.69)	(8.19)	(2,250.000000)	1	(0.22)	(2.26)	100.00	0.00	(1.81)	0.00	60.14
<b>QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000792.ZK	(15,600)	CNY	2.210899	0.00	(34,490.03)		4.330000	ACT/360					16.76	0.00	859.25
CNE000000SW2	0	7.349950	2.264905	0.00	(35,332.53)	842.49	(600.000000)	0	0.00	0.00	100.00	0.00	(0.12)	0.00	859.25

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<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	35.570310	(20,632.59)	(21,342.19)		4.330000	ACT/360					0.00	0.00	3,065.15
CNE100004231	(600)	7.349950	40.744534	(24,446.72)	(24,446.72)	3,104.53	(2,075.000000)	1	(8.95)	(39.39)	100.00	0.00	0.00	0.00	3,065.15
<b>QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603236.SH	(2,900)	CNY	9.251764	(26,213.13)	(26,830.11)		4.330000	ACT/360					0.00	0.00	358.82
CNE100003N01	(2,900)	7.349950	9.386277	(27,220.20)	(27,220.20)	390.09	(1,725.000000)	1	(9.29)	(31.27)	100.00	0.00	0.00	0.00	358.82
<b>RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300442.ZK	(38,167)	CNY	6.851747	(273,446.91)	(261,510.64)		4.330000	ACT/360					7,656.67	0.00	16,617.70
CNE100001Z58	(42,667)	7.349950	7.095743	(302,754.07)	(270,823.22)	9,312.58	(1,393.731100)	1	(69.45)	(351.56)	100.00	0.00	(77.06)	0.00	16,617.70
<b>REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
688331.SH	(22,129)	CNY	3.487099	(73,692.12)	(77,166.00)		4.330000	ACT/360					0.00	0.00	11,101.71
CNE100005B03	(19,729)	7.349950	3.991431	(79,890.92)	(88,326.38)	11,160.38	(1,263.539700)	1	(16.26)	(58.67)	100.00	0.00	0.00	0.00	11,101.71
<b>RICHWAVE TECHNOLOGY CORP CMN</b>															
4968.TW	(7,000)	TWD	5.706827	(61,615.14)	(39,947.79)		4.330000	ACT/360					2,017.94	0.00	7,497.52
TW0004968003	(10,000)	32.943000	6.493902	(64,939.02)	(45,457.31)	5,509.53	(695.000000)	1	(4.08)	(29.94)	100.00	0.00	(12.47)	0.00	7,497.52
<b>RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600259.SH	0	CNY	4.020436	0.00	0.00		0.000000	ACT/360					39.64	0.00	37.14
CNE0000012R1	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(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	(5,700)	CNY	22.163416	(130,487.97)	(126,331.47)		4.330000	ACT/360					2,480.23	0.00	50,973.87
CNE100003JTO	(6,000)	7.349950	30.710444	(184,280.55)	(175,049.53)	48,718.06	(1,750.000000)	1	(41.27)	(224.42)	100.00	0.00	(13.62)	0.00	50,973.87
<b>RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002493.ZK	(324,000)	CNY	1.179600	(391,512.85)	(382,190.36)		4.330000	ACT/360					0.00	0.00	17,863.08
CNE100000W60	(324,000)	7.349950	1.235883	(400,426.09)	(400,426.09)	18,235.74	(1,297.168200)	1	(92.91)	(372.65)	100.00	0.00	0.00	0.00	17,863.08
<b>ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002617.ZK	0	CNY	0.942864	0.00	0.00		0.000000	ACT/360					1,797.56	0.00	1,784.91
CNE1000016Y6	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(12.65)	100.00	0.00	(12.65)	0.00	1,784.91
<b>RUENTEX INDUSTRIES LIMITED CMN</b>															
2915.TW	(5,000)	TWD	2.067207	(10,687.09)	(10,336.03)		4.330000	ACT/360					0.00	0.00	502.18
TW0002915006	(5,000)	32.943000	2.167676	(10,838.38)	(10,838.38)	502.35	(450.000000)	1	(0.03)	(0.17)	100.00	0.00	0.00	0.00	502.18
<b>RUN LONG CONSTRUCTION CO LTD ORD CMN</b>															
1808.TW	(800)	TWD	1.106457	(903.89)	(885.17)		4.330000	ACT/360					0.00	0.00	26.96
TW0001808004	(800)	32.943000	1.140244	(912.20)	(912.20)	27.03	(475.000000)	1	(0.01)	(0.07)	100.00	0.00	0.00	0.00	26.96
<b>RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002929.ZK	(17,900)	CNY	4.149688	(72,359.12)	(74,279.42)		4.330000	ACT/360					0.00	0.00	7,812.35
CNE100003M6	(17,900)	7.349950	4.591203	(82,182.53)	(82,182.53)	7,903.12	(1,530.307200)	1	(20.87)	(90.77)	100.00	0.00	0.00	0.00	7,812.35

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
002352.ZK	(4,500)	CNY	5.415003	0.00	(24,367.51)		4.328696	ACT/360					(12.40)	0.00	(26.03)
CNE100000L63	0	7.349950	5.411975	0.00	(24,353.89)	(13.63)	(625.000000)	0	0.00	0.00	100.00	0.00	(0.35)	0.00	(26.03)
<b>SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600104.SH	0	CNY	2.368724	(113,190.42)	0.00		4.330000	ACT/360					32,593.69	0.00	32,377.26
CNE000000TY6	(46,600)	7.349950	0.000000	(127,982.65)	0.00	0.00	(1,314.592200)	1	(25.94)	(216.43)	100.00	0.00	(219.16)	0.00	32,374.53
<b>SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND</b>															
688289.SH	0	CNY	2.829951	0.00	0.00		0.000000	ACT/360					9,768.65	0.00	9,805.35
CNE1000043J1	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	36.71	100.00	0.00	36.71	0.00	9,805.35
<b>SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002291.ZK	(3)	CNY	0.868033	(2.32)	(2.60)		4.330000	ACT/360					0.00	0.00	(0.02)
CNE100000FS6	(3)	7.349950	0.861704	(2.59)	(2.59)	(0.02)	(1,475.000000)	1	(0.00)	(0.00)	100.00	0.00	0.00	0.00	(0.02)
<b>SCB X PCL NVDR CMN SERIES NVDR</b>															
SCB_n.BK	(29,900)	THB	3.415970	(103,939.76)	(102,137.50)		4.330000	ACT/360					293.81	0.00	1,773.32
THA790010R17	(29,900)	34.690000	3.462502	(103,528.81)	(103,528.81)	1,391.31	(50.000000)	1	11.01	88.21	100.00	0.00	11.06	0.00	1,773.32
<b>SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
SCGP_n.BK	(190,400)	THB	0.510233	(72,261.24)	(97,148.46)		4.330000	ACT/360					0.00	0.00	5,854.46
TH0098010R12	(130,600)	34.690000	0.541723	(72,237.65)	(103,144.01)	5,995.56	(4,000.000000)	1	(71.60)	(141.10)	100.00	0.00	0.00	0.00	5,854.46
<b>SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600248.SH	(64)	CNY	0.570072	(37.49)	(36.48)		4.330000	ACT/360					0.00	0.00	2.63
CNE000001329	(64)	7.349950	0.611796	(39.15)	(39.15)	2.67	(1,400.000000)	1	(0.01)	(0.04)	100.00	0.00	0.00	0.00	2.63
<b>SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601015.SH	(35,200)	CNY	0.421772	(15,310.59)	(14,846.36)		4.330000	ACT/360					0.00	0.00	1,152.77
CNE100001VV5	(35,200)	7.349950	0.455131	(16,020.60)	(16,020.60)	1,174.24	(1,730.894800)	1	(5.43)	(21.47)	100.00	0.00	0.00	0.00	1,152.77
<b>SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300821.ZK	(14,700)	CNY	1.014973	(14,845.87)	(14,920.10)		4.330000	ACT/360					0.00	0.00	652.73
CNE100003SH6	(14,700)	7.349950	1.059718	(15,577.85)	(15,577.85)	657.75	(750.000000)	1	(1.22)	(5.03)	100.00	0.00	0.00	0.00	652.73
<b>SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600547.SH	(144,241)	CNY	3.302063	(184,631.76)	(476,292.91)		4.330000	ACT/360					0.00	0.00	(921.53)
CNE000001FR7	(56,541)	7.349950	3.295974	(184,631.76)	(475,414.56)	(878.35)	(1,275.000000)	1	(43.18)	(43.18)	100.00	0.00	0.00	0.00	(921.53)
<b>SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
600350.SH	(28,900)	CNY	1.331982	(23,916.94)	(38,494.28)		4.330000	ACT/360					0.00	0.00	1,249.00
CNE0000019Y2	(17,900)	7.349950	1.375205	(25,128.99)	(39,743.41)	1,249.14	(451.675900)	1	0.02	(0.14)	100.00	0.00	0.00	0.00	1,249.00
<b>SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688087.SH	(17,976)	CNY	4.149688	(71,224.74)	(74,594.79)		4.330000	ACT/360					0.00	0.00	(1,718.36)
CNE100004PB3	(17,976)	7.349950	4.058951	(72,963.70)	(72,963.70)	(1,631.09)	(1,711.114800)	1	(25.08)	(87.27)	100.00	0.00	0.00	0.00	(1,718.36)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603026.SH	(19,100)	CNY	4.427241	(77,314.93)	(84,560.30)		4.330000	ACT/360					0.00	0.00	4,547.89
CNE100001ZW4	(17,400)	7.349950	4.669900	(81,732.06)	(89,195.10)	4,634.79	(1,749.137900)	1	(27.73)	(86.90)	100.00	0.00	0.00	0.00	4,547.89
<b>SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
301035.ZK	(2,400)	CNY	6.096640	(14,875.63)	(14,631.94)		4.330000	ACT/360					0.00	0.00	1,081.30
CNE100004NC6	(2,400)	7.349950	6.556582	(15,735.80)	(15,735.80)	1,103.86	(1,983.333300)	1	(6.30)	(22.56)	100.00	0.00	0.00	0.00	1,081.30
<b>SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600732.SH	(21,500)	CNY	1.409533	(29,720.68)	(30,304.97)		4.330000	ACT/360					0.00	0.00	1,989.38
CNE000000LN6	(21,500)	7.349950	1.504909	(32,355.54)	(32,355.54)	2,050.58	(2,250.000000)	1	(14.68)	(61.20)	100.00	0.00	0.00	0.00	1,989.38
<b>SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688212.SH	(1,018)	CNY	5.334730	(67,206.34)	(5,430.76)		4.330000	ACT/360					809.56	0.00	721.01
CNE100004ZJ5	(12,275)	7.349950	0.000000	(67,000.66)	(5,426.04)	(4.72)	(1,713.136400)	1	(23.92)	(83.83)	100.00	0.00	(174.17)	0.00	720.76
<b>SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002568.ZK	(12,800)	CNY	3.390499	(367,325.22)	(43,398.39)		4.330000	ACT/360					40,037.19	0.00	45,696.78
CNE1000011K6	(108,400)	7.349950	3.825092	(414,639.97)	(48,961.18)	5,562.79	(250.000000)	1	24.36	96.81	100.00	0.00	162.99	0.00	45,696.78
<b>SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688660.SH	(91)	CNY	1.270757	(110.70)	(115.64)		4.330000	ACT/360					(135.61)	0.00	(148.90)
CNE1000051Y3	(91)	7.349950	1.139865	(103.73)	(103.73)	(11.91)	(2,250.000000)	1	(0.06)	(1.38)	100.00	0.00	(1.21)	0.00	(148.90)
<b>SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601595.SH	(13,700)	CNY	3.272131	(24,416.75)	(44,828.20)		4.330000	ACT/360					0.00	0.00	(705.19)
CNE100002G92	(7,800)	7.349950	3.221966	(25,201.35)	(44,140.94)	(687.26)	(1,775.000000)	1	(9.01)	(17.94)	100.00	0.00	0.00	0.00	(705.19)
<b>SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600605.SH	(5,800)	CNY	4.876224	(27,340.49)	(28,282.10)		4.330000	ACT/360					0.00	0.00	(915.07)
CNE000000370	(5,800)	7.349950	4.725703	(27,409.08)	(27,409.08)	(873.02)	(1,943.965500)	1	(11.47)	(42.05)	100.00	0.00	0.00	0.00	(915.21)
<b>SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
600639.SH	0	CNY	1.435384	0.00	0.00		0.000000	ACT/360					411.73	0.00	405.32
CNE000000404	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(6.40)	100.00	0.00	(6.40)	0.00	405.32
<b>SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688180.SH	(98,600)	CNY	3.458527	(333,160.28)	(341,010.76)		4.330000	ACT/360					0.00	0.00	24,347.23
CNE1000041Z1	(91,800)	7.349950	3.709808	(341,419.47)	(365,787.09)	24,776.34	(1,660.348500)	1	(112.59)	(429.11)	100.00	0.00	0.00	0.00	24,345.51
<b>SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600848.SH	(22,100)	CNY	1.289805	(30,099.49)	(28,504.68)		4.330000	ACT/360					0.00	0.00	1,945.99
CNE000000C74	(22,100)	7.349950	1.379273	(30,481.93)	(30,481.93)	1,977.25	(1,381.334800)	1	(7.88)	(31.26)	100.00	0.00	0.00	0.00	1,945.99
<b>SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600000.SH	(1,046,800)	CNY	1.386404	(1,444,205.06)	(1,451,287.70)		4.330000	ACT/360					0.00	0.00	10,436.30
CNE0000011B7	(1,046,800)	7.349950	1.395828	(1,461,153.00)	(1,461,153.00)	9,865.30	(10.000000)	1	171.73	571.00	100.00	0.00	0.00	0.00	10,436.30

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

GLOBAL  
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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600284.SH	(161,190)	CNY	0.794563	(131,239.45)	(128,075.65)		4.330000	ACT/360					0.00	0.00	9,738.84
CNE000001GY1	(161,190)	7.349950	0.856242	(138,017.65)	(138,017.65)	9,942.00	(1,816.086600)	1	(49.61)	(203.16)	100.00	0.00	0.00	0.00	9,738.84
<b>SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603659.SH	(52,900)	CNY	2.085728	(104,980.31)	(110,335.04)		4.330000	ACT/360					263.24	0.00	4,858.30
CNE100002TX3	(52,900)	7.349950	2.172696	(114,935.62)	(114,935.62)	4,600.58	(500.000000)	1	(0.76)	(5.52)	100.00	0.00	(0.13)	0.00	4,858.30
<b>SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600662.SH	(83,500)	CNY	0.628576	(53,911.27)	(52,486.07)		4.330000	ACT/360					0.00	0.00	5,272.24
CNE0000002W2	(83,500)	7.349950	0.692368	(57,812.73)	(57,812.73)	5,326.66	(1,336.017900)	1	(13.05)	(54.42)	100.00	0.00	0.00	0.00	5,272.24
<b>SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300129.ZK	(11,300)	CNY	0.912931	(10,582.71)	(10,316.12)		4.330000	ACT/360					0.00	0.00	541.46
CNE100000VK0	(11,300)	7.349950	0.962760	(10,879.19)	(10,879.19)	563.06	(2,275.000000)	1	(5.38)	(21.60)	100.00	0.00	0.00	0.00	541.46
<b>SHANGHAI TONGJI SCIENCE &amp; TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600846.SH	0	CNY	1.093885	0.00	0.00		0.000000	ACT/360					134.17	0.00	123.90
CNE000000CL9	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(10.26)	100.00	0.00	(10.26)	0.00	123.90
<b>SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600820.SH	(1,070,300)	CNY	0.865312	(979,449.59)	(926,143.44)		4.330000	ACT/360					37.26	0.00	124,757.43
CNE000000B83	(1,070,700)	7.349950	0.981878	(1,051,296.77)	(1,050,904.02)	124,760.58	(489.002500)	1	(6.59)	(40.40)	100.00	0.00	(0.02)	0.00	124,757.43
<b>SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688271.SH	(27,836)	CNY	15.986503	(372,639.87)	(445,000.31)		4.330000	ACT/360					0.00	0.00	31,858.35
CNE100005PN5	(21,969)	7.349950	17.138359	(379,679.32)	(477,063.37)	32,063.06	(1,368.210800)	1	(95.96)	(204.71)	100.00	0.00	0.00	0.00	31,858.35
<b>SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND</b>															
600655.SH	(72,900)	CNY	0.809529	(60,642.67)	(59,014.69)		4.330000	ACT/360					0.00	0.00	4,907.21
CNE000000594	(72,900)	7.349950	0.878091	(64,012.83)	(64,012.83)	4,998.15	(1,759.876500)	1	(21.95)	(90.94)	100.00	0.00	0.00	0.00	4,907.21
<b>SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601515.SH	(73,300)	CNY	0.517010	(35,369.74)	(37,896.86)		4.330000	ACT/360					0.00	0.00	1,932.44
CNE100001C06	(73,300)	7.349950	0.543515	(39,839.65)	(39,839.65)	1,942.79	(700.000000)	1	(2.09)	(10.36)	100.00	0.00	0.00	0.00	1,932.44
<b>SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600740.SH	(487,767)	CNY	0.508847	(168,547.41)	(248,198.77)		4.330000	ACT/360					0.00	0.00	12,095.65
CNE000000LD7	(318,767)	7.349950	0.533980	(172,561.60)	(260,458.05)	12,259.27	(1,677.079700)	1	(57.76)	(163.62)	100.00	0.00	0.00	0.00	12,095.65
<b>SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002957.ZK	(4,900)	CNY	2.036749	(11,898.19)	(9,980.07)		4.330000	ACT/360					357.80	0.00	857.69
CNE100003LR0	(6,100)	7.349950	2.142652	(13,070.18)	(10,498.99)	518.93	(1,700.000000)	1	(4.05)	(19.04)	100.00	0.00	(5.29)	0.00	857.69
<b>SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300769.ZK	(1,300)	CNY	4.566017	0.00	(5,935.82)		4.328176	ACT/360					7,366.30	0.00	7,225.74
CNE100003K95	0	7.349950	4.483465	0.00	(5,828.51)	(107.32)	(2,250.000000)	0	0.00	(33.25)	100.00	0.00	(33.25)	0.00	7,225.74

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## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601139.SH	(274,237)	CNY	0.891163	(245,285.02)	(244,389.74)		4.330000	ACT/360					0.00	0.00	19,573.49
CNE100000JM1	(268,137)	7.349950	0.962551	(258,517.59)	(263,967.20)	19,577.46	(463.194900)	1	(0.47)	(3.96)	100.00	0.00	0.00	0.00	19,573.49
<b>SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603160.SH	(15,100)	CNY	10.257213	(150,794.76)	(154,883.91)		4.330000	ACT/360					0.00	0.00	11,130.62
CNE100002G84	(15,100)	7.349950	10.998675	(166,079.99)	(166,079.99)	11,196.08	(832.284700)	1	(14.89)	(65.46)	100.00	0.00	0.00	0.00	11,130.62
<b>SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002356.ZK	(15,200)	CNY	0.457146	(6,446.11)	(6,948.62)		4.330000	ACT/360					0.00	0.00	(227.13)
CNE100000LD6	(15,200)	7.349950	0.442638	(6,728.10)	(6,728.10)	(220.52)	(2,250.000000)	1	(3.22)	(6.62)	100.00	0.00	0.00	0.00	(227.13)
<b>SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688559.SH	(8,038)	CNY	4.257172	(60,865.17)	(34,219.15)		4.330000	ACT/360					2,936.76	0.00	6,363.73
CNE100004330	(14,238)	7.349950	4.697721	(66,886.15)	(37,760.28)	3,541.13	(2,082.014600)	1	(27.16)	(114.17)	100.00	0.00	(83.19)	0.00	6,363.73
<b>SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002243.ZK	(48,700)	CNY	1.057150	(44,259.35)	(51,483.21)		4.330000	ACT/360					0.00	0.00	1,795.65
CNE100000BR7	(43,300)	7.349950	1.095175	(47,629.28)	(53,335.04)	1,851.84	(1,595.554200)	1	(13.89)	(56.18)	100.00	0.00	0.00	0.00	1,795.65
<b>SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
301308.ZK	(17,400)	CNY	11.276267	(181,854.02)	(196,207.05)		4.330000	ACT/360					0.00	0.00	7,574.77
CNE100005K10	(17,000)	7.349950	11.733310	(199,653.13)	(204,159.59)	7,952.54	(2,250.588200)	1	(89.67)	(377.78)	100.00	0.00	0.00	0.00	7,574.77
<b>SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
301325.ZK	0	CNY	7.102089	(15,621.58)	0.00		4.330000	ACT/360					(355.30)	0.00	(387.61)
CNE100006202	(2,200)	7.349950	0.000000	(15,838.30)	0.00	0.00	(1,700.000000)	1	(5.47)	(32.31)	100.00	0.00	(53.48)	0.00	(387.61)
<b>SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002851.ZK	(12,400)	CNY	9.579657	0.00	(118,787.75)		4.328176	ACT/360					(781.67)	0.00	2,302.99
CNE1000002JV8	0	7.349950	9.832164	0.00	(121,918.84)	3,131.09	(1,425.000000)	0	0.00	(46.43)	100.00	0.00	(46.43)	0.00	2,302.99
<b>SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000025.ZK	(71,100)	CNY	2.155117	(164,507.31)	(153,228.80)		4.330000	ACT/360					1,374.85	0.00	7,833.91
CNE0000008N8	(76,600)	7.349950	2.249816	(172,862.53)	(159,961.91)	6,733.11	(1,878.720600)	1	(65.06)	(274.06)	100.00	0.00	(71.97)	0.00	7,833.25
<b>SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000060.ZK	(270,800)	CNY	0.629936	(169,247.15)	(170,586.74)		4.330000	ACT/360					0.00	0.00	2,700.68
CNE000000FS7	(267,200)	7.349950	0.640337	(171,134.65)	(173,403.14)	2,816.40	(1,057.232400)	1	(29.12)	(115.73)	100.00	0.00	0.00	0.00	2,700.68
<b>SHIN ZU SHING CO., LTD. CMN</b>															
3376.TW	(4,000)	TWD	5.934493	(24,340.28)	(23,737.97)		4.330000	ACT/360					0.00	0.00	1,867.96
TW0003376000	(4,000)	32.943000	6.402439	(25,609.76)	(25,609.76)	1,871.78	(525.000000)	1	(0.47)	(3.83)	100.00	0.00	0.00	0.00	1,867.96
<b>SIAM CEMENT PCL NVDR CMN</b>															
SCC_n.BK	(12,500)	THB	4.439320	(63,764.48)	(55,491.50)		4.330000	ACT/360					643.61	0.00	6,999.71
TH0003010R12	(13,300)	34.690000	4.943706	(65,756.83)	(61,796.32)	6,304.82	(50.000000)	1	7.02	51.28	100.00	0.00	8.98	0.00	6,999.71

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
601107.SH	(118,000)	CNY	0.669392	(80,195.75)	(78,988.29)		4.330000	ACT/360					0.00	0.00	5,214.80
CNE100000F38	(118,000)	7.349950	0.714217	(84,277.61)	(84,277.61)	5,289.31	(1,266.165200)	1	(18.07)	(74.51)	100.00	0.00	0.00	0.00	5,214.80
<b>SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603327.SH	(8,800)	CNY	1.579603	(15,685.74)	(13,900.50)		4.330000	ACT/360					144.53	0.00	808.61
CNE100003LC2	(10,000)	7.349950	1.657858	(16,578.58)	(14,589.15)	688.65	(1,775.000000)	1	(5.74)	(24.56)	100.00	0.00	(3.89)	0.00	808.61
<b>SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
603077.SH	(1,973,867)	CNY	0.262587	(499,760.82)	(518,311.46)		4.330000	ACT/360					0.00	0.00	29,080.11
CNE100001JM9	(1,866,367)	7.349950	0.277715	(519,943.72)	(548,172.29)	29,860.83	(1,836.495900)	1	(192.41)	(780.72)	100.00	0.00	0.00	0.00	29,080.11
<b>SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600039.SH	(121,300)	CNY	0.993204	(119,370.97)	(120,475.65)		4.330000	ACT/360					0.00	0.00	(21.64)
CNE000001DQ4	(121,300)	7.349950	0.994169	(120,592.70)	(120,592.70)	117.05	(1,490.169000)	1	(34.91)	(138.69)	100.00	0.00	0.00	0.00	(21.64)
<b>SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
608702.SH	(1,200)	CNY	7.863999	0.00	(9,436.80)		4.328696	ACT/360					0.00	0.00	(144.85)
CNE000000K90	0	7.349950	7.743288	0.00	(9,291.95)	(144.85)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(144.85)
<b>SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300827.ZK	(23,600)	CNY	6.295281	(88,525.07)	(148,568.63)		4.330000	ACT/360					0.00	0.00	(7,012.58)
CNE100003SY1	(14,900)	7.349950	6.003686	(88,498.09)	(141,687.00)	(6,881.63)	(1,889.093900)	1	(35.81)	(130.95)	100.00	0.00	0.00	0.00	(7,013.02)
<b>SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
688520.SH	(77,061)	CNY	4.651732	(368,493.37)	(358,467.14)		4.330000	ACT/360					0.00	0.00	21,203.29
CNE100003ZL3	(77,061)	7.349950	4.933546	(380,184.03)	(380,184.03)	21,716.88	(1,773.208800)	1	(135.78)	(513.59)	100.00	0.00	0.00	0.00	21,203.29
<b>SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002738.ZK	(41,398)	CNY	4.908877	(199,759.26)	(203,217.69)		4.330000	ACT/360					0.00	0.00	(2,801.95)
CNE100001WV3	(41,398)	7.349950	4.847939	(200,694.98)	(200,694.98)	(2,522.71)	(1,713.527200)	1	(70.94)	(279.24)	100.00	0.00	0.00	0.00	(2,801.95)
<b>SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688361.SH	(700)	CNY	11.371506	(7,611.80)	(7,960.05)		4.330000	ACT/360					0.00	0.00	401.53
CNE100005ZD5	(700)	7.349950	11.955973	(8,369.18)	(8,369.18)	409.13	(1,325.000000)	1	(1.79)	(7.60)	100.00	0.00	0.00	0.00	401.53
<b>SOLAR APPLIED MATLS TECH CORP CMN</b>															
1785.TWO	(12,000)	TWD	1.794008	(22,603.43)	(21,528.09)		4.330000	ACT/360					0.00	0.00	839.58
TW0001785004	(12,000)	32.943000	1.864006	(22,368.07)	(22,368.07)	839.98	(450.000000)	1	(0.14)	(0.39)	100.00	0.00	0.00	0.00	839.58
<b>SOLOMON TECHNOLOGY CORPORATION CMN</b>															
2359.TW	(10,000)	TWD	4.629208	(50,148.30)	(46,292.08)		4.330000	ACT/360					0.00	0.00	4,843.93
TW0002359007	(10,000)	32.943000	5.121951	(51,219.51)	(51,219.51)	4,927.43	(1,297.500000)	1	(11.91)	(83.50)	100.00	0.00	0.00	0.00	4,843.93
<b>SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN</b>															
STA_n.BK	0	THB	0.490055	0.00	0.00		0.000000	ACT/360					5,590.45	0.00	5,349.46
TH0254010R11	0	34.690000	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(240.99)	100.00	0.00	(240.99)	0.00	5,349.46

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
SAWAD_n.BK	0	THB	1.081003	0.00	0.00		0.000000	ACT/360					3,606.97	0.00	3,327.24
TH5456010R17	0	34.690000	0.000000	0.00	0.00	0.00	0.000000	0	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	0	CNY	1.191845	(29,218.98)	0.00		4.330000	ACT/360					1,253.90	0.00	1,212.96
CNE100000XF6	(24,400)	7.349950	0.000000	(30,443.33)	0.00	0.00	(1,857.684400)	1	(11.42)	(40.94)	100.00	0.00	(90.68)	0.00	1,212.96
<b>STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND</b>															
603290.SH	(60)	CNY	11.230008	(678.21)	(673.80)		4.330000	ACT/360					0.00	0.00	60.75
CNE100003RN6	(60)	7.349950	12.265967	(735.96)	(735.96)	62.16	(2,250.000000)	1	(0.34)	(1.40)	100.00	0.00	0.00	0.00	60.75
<b>SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603612.SH	(22,760)	CNY	1.975524	(101,572.10)	(44,962.92)		4.330000	ACT/360					(3,994.85)	0.00	(4,761.75)
CNE100002R73	(53,300)	7.349950	1.943233	(100,841.72)	(44,227.98)	(734.94)	(1,000.000000)	1	(16.09)	(31.97)	100.00	0.00	(67.88)	0.00	(4,761.75)
<b>SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002572.ZK	0	CNY	2.130627	0.00	0.00		0.000000	ACT/360					11,321.63	0.00	11,043.79
CNE100001203	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(277.84)	100.00	0.00	(277.84)	0.00	11,043.79
<b>SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
300128.ZK	0	CNY	0.805448	(15,171.40)	0.00		4.330000	ACT/360					(1,955.32)	0.00	(1,970.82)
CNE100000VF0	(21,800)	7.349950	0.000000	(15,648.20)	0.00	0.00	(2,250.000000)	1	(7.60)	(15.50)	100.00	0.00	(50.86)	0.00	(1,970.82)
<b>SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688052.SH	(66)	CNY	16.163375	(1,061.72)	(1,066.78)		4.330000	ACT/360					0.00	0.00	106.33
CNE100005972	(66)	7.349950	17.793983	(1,174.40)	(1,174.40)	107.62	(1,475.000000)	1	(0.29)	(1.29)	100.00	0.00	0.00	0.00	106.33
<b>SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
301030.ZK	(28,255)	CNY	3.096620	(81,198.88)	(87,494.99)		4.330000	ACT/360					0.00	0.00	5,161.46
CNE100004N83	(26,155)	7.349950	3.284795	(86,222.52)	(92,811.89)	5,316.90	(2,132.125700)	1	(37.72)	(155.43)	100.00	0.00	0.00	0.00	5,161.46
<b>SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688698.SH	(1,300)	CNY	6.499364	(8,218.70)	(8,449.17)		4.330000	ACT/360					16.90	0.00	(633.36)
CNE100006BK9	(1,500)	7.349950	6.008713	(9,013.07)	(7,811.33)	(637.85)	(1,750.000000)	1	(2.91)	(12.42)	100.00	0.00	(1.66)	0.00	(633.36)
<b>SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
688266.SH	(81,908)	CNY	8.080327	(719,231.43)	(661,843.43)		4.330000	ACT/360					2,231.48	0.00	35,502.80
CNE100003RP1	(87,259)	7.349950	8.498903	(741,936.52)	(696,128.13)	34,284.70	(1,732.009000)	1	(256.79)	(1,013.38)	100.00	0.00	(158.46)	0.00	35,503.04
<b>SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300740.ZK	0	CNY	1.685726	0.00	0.00		0.000000	ACT/360					918.07	0.00	896.86
CNE1000035Z3	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(21.20)	100.00	0.00	(21.20)	0.00	896.86
<b>TAIWAN CEMENT CMN</b>															
1101.TW	(388,000)	TWD	0.934948	(373,727.03)	(362,759.92)		4.330000	ACT/360					0.00	0.00	12,437.26
TW0001101004	(388,000)	32.943000	0.966463	(374,987.64)	(374,987.64)	12,227.73	(146.005100)	1	29.95	209.53	100.00	0.00	0.00	0.00	12,437.26

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>TATUNG CO LTD CMN</b>															
2371.TW	(62,000)	TWD	1.365996	(86,261.22)	(84,691.74)		4.330000	ACT/360					0.00	0.00	5,875.40
TW0002371002	(62,000)	32.943000	1.460366	(90,542.69)	(90,542.69)	5,850.95	(300.000000)	1	3.70	24.45	100.00	0.00	0.00	0.00	5,875.40
<b>TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600089.SH	(195,100)	CNY	1.644909	(324,592.16)	(320,921.77)		4.330000	ACT/360					0.00	0.00	18,057.20
CNE000000RB8	(195,100)	7.349950	1.739795	(339,434.00)	(339,434.00)	18,512.23	(1,687.916400)	1	(111.36)	(455.03)	100.00	0.00	0.00	0.00	18,057.20
<b>TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
000100.ZK	(451,010)	CNY	0.666671	(299,774.17)	(300,675.38)		4.330000	ACT/360					37.55	0.00	9,095.41
CNE000001GL8	(451,010)	7.349950	0.686905	(309,801.02)	(309,801.02)	9,125.65	(624.993900)	1	(14.78)	(67.78)	100.00	0.00	(5.95)	0.00	9,095.41
<b>TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND</b>															
000829.ZK	0	CNY	1.424499	(26,874.81)	0.00		4.330000	ACT/360					6,969.52	0.00	6,922.16
CNE000000TM1	(18,600)	7.349950	0.000000	(33,477.82)	0.00	0.00	(1,859.543000)	1	(9.86)	(47.35)	100.00	0.00	(77.55)	0.00	6,922.16
<b>THAI OIL PUBLIC COMPANY LIMITED NVDR CMN</b>															
TOP_n.BK	(407,100)	THB	0.720669	(309,570.65)	(293,384.26)		4.330000	ACT/360					0.00	0.00	45,145.12
TH0796010R11	(407,100)	34.690000	0.832451	(338,890.91)	(338,890.91)	45,506.65	(1,024.459500)	1	(47.33)	(361.54)	100.00	0.00	0.00	0.00	45,145.12
<b>THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND</b>															
300783.ZK	(14,500)	CNY	4.776903	(24,667.66)	(69,265.10)		4.330000	ACT/360					1,216.67	0.00	1,103.57
CNE100003LT6	(5,200)	7.349950	0.000000	(25,979.55)	(69,170.43)	(94.67)	(1,436.057600)	1	(6.72)	(18.43)	100.00	0.00	(45.45)	0.00	1,103.87
<b>TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000927.ZK	(131,700)	CNY	0.337417	(68,462.88)	(44,437.85)		4.330000	ACT/360					1,490.55	0.00	4,348.09
CNE000000ZV9	(198,300)	7.349950	0.359157	(71,220.83)	(47,300.98)	2,863.12	(506.959100)	1	(1.07)	(5.58)	100.00	0.00	(3.21)	0.00	4,348.09
<b>TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND</b>															
000762.ZK	(16,800)	CNY	2.764645	(46,424.36)	(46,446.03)		4.330000	ACT/360					0.00	0.00	2,654.11
CNE000000S27	(16,800)	7.349950	2.926537	(49,165.82)	(49,165.82)	2,719.78	(1,781.398800)	1	(17.06)	(65.68)	100.00	0.00	0.00	0.00	2,654.11
<b>TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600867.SH	(34,700)	CNY	1.016333	(36,789.46)	(35,266.77)		4.330000	ACT/360					0.00	0.00	2,871.65
CNE000000H87	(34,700)	7.349950	1.100687	(38,193.84)	(38,193.84)	2,927.07	(1,786.239100)	1	(13.66)	(55.42)	100.00	0.00	0.00	0.00	2,871.65
<b>TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601233.SH	(574,600)	CNY	1.643549	(795,043.81)	(944,383.02)		4.330000	ACT/360					0.00	0.00	(9,614.80)
CNE1000012X7	(484,200)	7.349950	1.628173	(786,648.45)	(935,548.13)	(8,834.89)	(1,699.757300)	1	(280.77)	(779.91)	100.00	0.00	0.00	0.00	(9,614.80)
<b>TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
605108.SH	0	CNY	2.865326	0.00	0.00		0.000000	ACT/360					978.36	0.00	974.12
CNE1000041X6	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(4.24)	100.00	0.00	(4.24)	0.00	974.12
<b>TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000727.ZK	(292,285)	CNY	0.376873	(67,340.93)	(110,154.42)		4.330000	ACT/360					0.00	0.00	(678.04)
CNE000000J9	(194,285)	7.349950	0.374866	(73,758.55)	(109,567.71)	(586.71)	(1,622.586600)	1	(21.48)	(91.33)	100.00	0.00	0.00	0.00	(678.04)

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>UNIMICRON TECHNOLOGY CORP CMN</b>															
3037.TW	(26,000)	TWD	4.416720	(122,435.25)	(114,834.71)		4.330000	ACT/360					0.00	0.00	2,469.56
TW0003037008	(26,000)	32.943000	4.510651	(117,276.93)	(117,276.93)	2,442.21	(150.000000)	1	9.00	27.35	100.00	0.00	0.00	0.00	2,469.56
<b>VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688153.SH	(52)	CNY	4.121116	(220.60)	(214.30)		4.330000	ACT/360					0.00	0.00	22.82
CNE1000059G3	(52)	7.349950	4.569353	(237.61)	(237.61)	23.31	(2,350.000000)	1	(0.12)	(0.49)	100.00	0.00	0.00	0.00	22.82
<b>VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300755.ZK	0	CNY	2.239471	0.00	0.00		0.000000	ACT/360					123.45	0.00	122.85
CNE100003JR4	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	(0.59)	100.00	0.00	(0.59)	0.00	122.85
<b>VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND</b>															
002439.ZK	(419,000)	CNY	1.956476	(799,677.22)	(819,763.40)		4.330000	ACT/360					0.00	0.00	82,102.28
CNE100000QJ2	(406,300)	7.349950	2.154231	(877,772.55)	(902,622.68)	82,859.28	(1,280.057800)	1	(178.77)	(757.00)	100.00	0.00	0.00	0.00	82,102.28
<b>VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688521.SH	(34,466)	CNY	6.517051	(198,751.31)	(224,616.68)		4.330000	ACT/360					0.00	0.00	20,646.64
CNE100004413	(32,566)	7.349950	7.125227	(233,089.44)	(245,578.08)	20,961.39	(1,775.668600)	1	(70.00)	(314.75)	100.00	0.00	0.00	0.00	20,646.64
<b>VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000681.ZK	0	CNY	2.979612	(6,462.42)	0.00		4.330000	ACT/360					(1,093.32)	0.00	(1,113.34)
CNE000000BW8	(2,400)	7.349950	0.000000	(6,823.71)	0.00	0.00	(1,493.750000)	1	(1.86)	(20.02)	100.00	0.00	(20.02)	0.00	(1,113.34)
<b>WALSIN LIHWA CORPORATION CMN</b>															
1605.TW	(189,000)	TWD	0.669338	(133,501.47)	(126,504.87)		4.330000	ACT/360					0.00	0.00	10,075.47
TW0001605004	(189,000)	32.943000	0.722561	(136,564.03)	(136,564.03)	10,059.16	(375.000000)	1	2.52	16.31	100.00	0.00	0.00	0.00	10,075.47
<b>WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002739.ZK	(72,303)	CNY	1.476201	(111,053.94)	(106,733.73)		4.330000	ACT/360					0.00	0.00	11,088.72
CNE100001WW1	(72,303)	7.349950	1.631433	(117,957.51)	(117,957.51)	11,223.78	(2,173.527000)	1	(52.86)	(135.06)	100.00	0.00	0.00	0.00	11,088.72
<b>WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600309.SH	(28,600)	CNY	9.212308	(382,958.53)	(263,472.00)		4.330000	ACT/360					7,545.13	0.00	22,696.74
CNE0000016J9	(40,100)	7.349950	9.743674	(390,721.33)	(278,669.08)	15,197.08	(531.234400)	1	(9.52)	(45.48)	100.00	0.00	(25.48)	0.00	22,696.74
<b>WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000338.ZK	(98,700)	CNY	1.991850	0.00	(196,595.62)		4.328176	ACT/360					0.00	0.00	(532.35)
CNE1000000D4	0	7.349950	1.986457	0.00	(196,063.27)	(532.35)	(775.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(532.35)
<b>WHA CORPORATION PUBLIC COMPANY LIMITED NVDR</b>															
WHA_n.BK	(109,500)	THB	0.151340	(22,055.70)	(16,571.78)		4.330000	ACT/360					96.40	0.00	1,005.44
TH3871010R19	(139,700)	34.690000	0.160131	(22,429.02)	(17,534.35)	962.57	(2,038.099400)	1	(9.79)	(53.53)	100.00	0.00	(15.02)	0.00	1,005.44
<b>WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300888.ZK	0	CNY	5.280308	(5,904.44)	0.00		4.330000	ACT/360					411.50	0.00	404.25
CNE1000047Z8	(1,100)	7.349950	0.000000	(6,321.17)	0.00	0.00	(1,500.000000)	1	(1.70)	(7.25)	100.00	0.00	(7.25)	0.00	404.25

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>WISTRON NEWEB CORPORATION CMN</b>															
6285.TW	(40,000)	TWD	3.839966	(161,453.08)	(153,598.64)		4.330000	ACT/360					0.00	0.00	14,104.14
TW0006285000	(40,000)	32.943000	4.192073	(167,682.92)	(167,682.92)	14,084.28	(378.750000)	1	3.18	19.86	100.00	0.00	0.00	0.00	14,104.14
<b>WIWYNN CORPORATION CMN</b>															
6669.TW	(2,000)	TWD	79.379534	(169,403.42)	(158,759.07)		4.330000	ACT/360					0.00	0.00	1,061.14
TW0006669005	(2,000)	32.943000	79.878049	(159,756.10)	(159,756.10)	997.03	(225.000000)	1	8.63	64.11	100.00	0.00	0.00	0.00	1,061.14
<b>WPG HOLDINGS LIMITED CMN</b>															
3702.TW	(11,000)	TWD	2.130953	(23,814.33)	(23,440.49)		4.330000	ACT/360					0.00	0.00	705.52
TW0003702007	(11,000)	32.943000	2.194481	(24,139.30)	(24,139.30)	698.81	(100.000000)	1	2.24	6.72	100.00	0.00	0.00	0.00	705.52
<b>WT MICROELECTRONICS CO LTD CMN</b>															
3036.TW	(7,000)	TWD	3.354279	(24,294.41)	(23,479.95)		4.330000	ACT/360					0.00	0.00	30.66
TW0003036000	(7,000)	32.943000	3.359368	(23,515.58)	(23,515.58)	35.63	(539.285700)	1	(0.81)	(4.97)	100.00	0.00	0.00	0.00	30.66
<b>WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603220.SH	(8,772)	CNY	2.723828	(23,679.75)	(23,893.42)		4.330000	ACT/360					0.00	0.00	3,580.98
CNE100003F35	(8,772)	7.349950	3.136821	(27,516.19)	(27,516.19)	3,622.77	(1,967.020000)	1	(9.63)	(41.79)	100.00	0.00	0.00	0.00	3,580.98
<b>WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000501.ZK	(12,200)	CNY	1.180960	(14,913.15)	(14,407.72)		4.330000	ACT/360					20.71	0.00	3,011.73
CNE000000024	(12,300)	7.349950	1.428435	(17,569.75)	(17,426.91)	3,019.19	(1,950.000000)	1	(5.96)	(28.17)	100.00	0.00	(0.23)	0.00	3,011.73
<b>WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600133.SH	(22,300)	CNY	1.198648	(26,729.84)	(26,729.84)		4.330000	ACT/360					8.70	0.00	99.73
CNE000000V71	(2,400)	7.349950	0.000000	(2,929.31)	(26,822.29)	92.44	(2,050.000000)	1	(1.32)	(1.42)	100.00	0.00	(1.42)	0.00	99.73
<b>WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002414.ZK	(36,600)	CNY	0.944224	(34,077.75)	(34,558.60)		4.330000	ACT/360					362.24	0.00	2,921.69
CNE100000RK8	(36,600)	7.349950	1.014653	(37,136.30)	(37,136.30)	2,577.70	(871.243100)	1	(3.78)	(18.24)	100.00	0.00	(1.55)	0.00	2,921.56
<b>WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
300567.ZK	(8,900)	CNY	7.850394	(83,279.06)	(69,868.50)		4.330000	ACT/360					7,074.27	0.00	15,187.22
CNE100002DN8	(10,800)	7.349950	8.780914	(94,833.87)	(78,150.13)	8,281.63	(1,725.000000)	1	(28.50)	(168.68)	100.00	0.00	(66.15)	0.00	15,187.17
<b>WUXI HUAGUANG ENVIRONMENT &amp; ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600475.SH	(101,600)	CNY	1.200008	(124,013.57)	(121,920.83)		4.330000	ACT/360					592.63	0.00	2,896.47
CNE000001FD7	(101,600)	7.349950	1.224050	(124,363.48)	(124,363.48)	2,442.65	(1,610.605300)	1	(40.52)	(138.81)	100.00	0.00	(29.45)	0.00	2,899.10
<b>WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
300450.ZK	(62,600)	CNY	2.566004	(163,081.81)	(160,631.84)		4.330000	ACT/360					4,464.93	0.00	14,748.22
CNE100001ZF9	(65,100)	7.349950	2.733964	(177,981.06)	(171,146.15)	10,514.31	(1,475.000000)	1	(45.41)	(231.01)	100.00	0.00	(47.32)	0.00	14,748.22
<b>XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000425.ZK	(1,169,600)	CNY	0.993204	(1,536,090.67)	(1,161,651.44)		4.330000	ACT/360					24,022.55	0.00	85,427.22
CNE000000FH0	(1,490,900)	7.349950	1.045767	(1,566,377.58)	(1,223,128.93)	61,477.49	(525.000000)	1	(35.61)	(72.82)	100.00	0.00	(43.69)	0.00	85,427.22

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688333.SH	(12,556)	CNY	5.378268	(68,386.43)	(67,529.53)		4.330000	ACT/360					0.00	0.00	1,814.27
CNE100003N19	(12,556)	7.349950	5.526644	(69,392.55)	(69,392.55)	1,863.02	(1,469.289500)	1	(19.56)	(48.75)	100.00	0.00	0.00	0.00	1,814.27
<b>XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300775.ZK	(47,600)	CNY	3.058524	(145,510.96)	(145,585.75)		4.330000	ACT/360					0.00	0.00	16,238.47
CNE100003QF4	(47,600)	7.349950	3.404482	(162,053.34)	(162,053.34)	16,467.59	(1,821.848700)	1	(54.15)	(229.12)	100.00	0.00	0.00	0.00	16,238.47
<b>XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002335.ZK	(16,070)	CNY	4.087103	(60,330.77)	(65,679.74)		4.330000	ACT/360					0.00	0.00	(2,467.20)
CNE100000K31	(16,070)	7.349950	3.937066	(63,268.65)	(63,268.65)	(2,411.09)	(1,316.723700)	1	(14.46)	(56.11)	100.00	0.00	0.00	0.00	(2,467.20)
<b>XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000905.ZK	(25,200)	CNY	1.028578	(30,224.97)	(25,920.18)		4.330000	ACT/360					381.47	0.00	(652.64)
CNE000000YL3	(31,100)	7.349950	0.000000	(30,191.42)	(24,925.02)	(995.16)	(1,750.000000)	1	(11.06)	(38.94)	100.00	0.00	(39.66)	0.00	(652.64)
<b>XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND</b>															
000516.ZK	(105,764)	CNY	0.680277	(40,427.01)	(71,948.79)		4.330000	ACT/360					0.00	0.00	1,812.88
CNE000000016	(59,964)	7.349950	0.697374	(42,784.90)	(73,757.06)	1,808.27	(561.395100)	1	(1.16)	4.61	100.00	0.00	0.00	0.00	1,816.39
<b>XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603733.SH	(115,500)	CNY	2.643555	(306,311.55)	(305,330.65)		4.330000	ACT/360					0.00	0.00	20,491.70
CNE1000031H0	(113,700)	7.349950	2.822820	(321,303.66)	(326,035.74)	20,705.09	(1,107.409800)	1	(55.58)	(213.39)	100.00	0.00	0.00	0.00	20,491.70
<b>XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000697.ZK	(6,500)	CNY	1.210893	(64,198.02)	(7,870.80)		4.330000	ACT/360					(57.97)	0.00	(193.86)
CNE000000800	(55,500)	7.349950	0.000000	(66,893.66)	(7,819.70)	(51.10)	(1,672.522500)	1	(21.78)	(84.79)	100.00	0.00	(171.06)	0.00	(193.86)
<b>XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603225.SH	(277,452)	CNY	1.576881	(469,025.44)	(437,508.92)		4.330000	ACT/360					(1,199.90)	0.00	(12,369.73)
CNE100002RH0	(296,700)	7.349950	1.537432	(455,353.25)	(426,563.65)	(10,945.27)	(1,034.437100)	1	(80.00)	(224.57)	100.00	0.00	(44.39)	0.00	(12,369.73)
<b>XINJIANG BAYI IRON &amp; STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600581.SH	(70,100)	CNY	0.393200	(26,738.64)	(27,563.32)		4.330000	ACT/360					0.00	0.00	1,672.31
CNE000001C65	(67,600)	7.349950	0.417613	(28,291.12)	(29,274.68)	1,711.36	(1,764.201100)	1	(9.70)	(39.05)	100.00	0.00	0.00	0.00	1,672.31
<b>XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
000778.ZK	(46,109)	CNY	0.489799	(23,001.24)	(22,584.15)		4.330000	ACT/360					0.00	0.00	1,559.50
CNE000000QG9	(46,109)	7.349950	0.524397	(24,179.42)	(24,179.42)	1,595.27	(1,825.000000)	1	(8.75)	(35.76)	100.00	0.00	0.00	0.00	1,559.50
<b>YAGEO CORP CMN</b>															
2327.TW	(8,000)	TWD	16.452661	(138,285.20)	(131,621.29)		4.330000	ACT/360					0.00	0.00	6,670.95
TW0002327004	(8,000)	32.943000	17.285650	(138,285.20)	(138,285.20)	6,663.92	(250.000000)	1	7.03	7.03	100.00	0.00	0.00	0.00	6,670.95
<b>YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603638.SH	(32,400)	CNY	2.144232	(71,036.03)	(69,473.13)		4.330000	ACT/360					127.11	0.00	5,289.17
CNE100002Z65	(32,400)	7.349950	2.306526	(74,731.44)	(74,731.44)	5,258.32	(1,604.706700)	1	(22.68)	(96.25)	100.00	0.00	(2.80)	0.00	5,289.17

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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<b>066831553 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002353.ZK	(50,735)	CNY	5.072143	(246,537.50)	(257,335.19)		4.330000	ACT/360					0.00	0.00	(1,612.88)
CNE100000L55	(50,735)	7.349950	5.045620	(255,989.55)	(255,989.55)	(1,345.64)	(1,408.682300)	1	(65.68)	(267.24)	100.00	0.00	0.00	0.00	(1,612.88)
<b>YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
605198.SH	(700)	CNY	3.783699	0.00	(2,648.59)		4.328176	ACT/360					0.00	0.00	(32.67)
CNE10000044H3	0	7.349950	3.737021	0.00	(2,615.91)	(32.67)	(2,250.000000)	0	0.00	0.00	100.00	0.00	0.00	0.00	(32.67)
<b>YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
002254.ZK	(300,685)	CNY	1.189124	(168,512.50)	(357,551.67)		4.330000	ACT/360					10,916.01	0.00	26,916.33
CNE100000C56	(138,985)	7.349950	1.243592	(178,412.26)	(373,929.48)	16,377.80	(1,490.494400)	1	(48.31)	(377.49)	100.00	0.00	(164.56)	0.00	26,916.33
<b>YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601933.SH	0	CNY	0.801366	0.00	0.00		0.000000	ACT/360					369.10	0.00	348.42
CNE100000XX9	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	1	0.00	(20.68)	100.00	0.00	(20.68)	0.00	348.42
<b>YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600588.SH	(164,500)	CNY	1.378241	(222,478.52)	(226,720.59)		4.330000	ACT/360					0.00	0.00	12,753.17
CNE0000017Y6	(164,500)	7.349950	1.457350	(239,734.15)	(239,734.15)	13,013.56	(1,525.000000)	1	(65.41)	(260.38)	100.00	0.00	0.00	0.00	12,753.17
<b>YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
002489.ZK	(132,800)	CNY	0.414969	(58,014.96)	(55,107.86)		4.330000	ACT/360					528.48	0.00	4,108.23
CNE100000VP9	(140,400)	7.349950	0.442460	(62,121.38)	(58,758.69)	3,650.83	(1,416.096800)	1	(15.35)	(71.08)	100.00	0.00	(9.04)	0.00	4,108.23
<b>YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
600177.SH	(167,500)	CNY	1.112933	(194,433.83)	(186,416.23)		4.330000	ACT/360					0.00	0.00	16,759.04
CNE000000XR2	(167,500)	7.349950	1.214669	(203,457.03)	(203,457.03)	17,040.80	(1,747.134300)	1	(69.89)	(281.76)	100.00	0.00	0.00	0.00	16,759.04
<b>YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000538.ZK	(39,000)	CNY	7.782366	(307,833.36)	(303,512.27)		4.330000	ACT/360					0.00	0.00	15,649.49
CNE0000008X7	(39,000)	7.349950	8.186871	(319,287.97)	(319,287.97)	15,775.70	(809.487100)	1	(30.82)	(126.21)	100.00	0.00	0.00	0.00	15,649.49
<b>YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
000878.ZK	(3,700)	CNY	1.658515	(6,175.89)	(6,136.50)		4.330000	ACT/360					0.00	0.00	18.49
CNE000000W13	(3,700)	7.349950	1.664687	(6,159.34)	(6,159.34)	22.84	(1,075.000000)	1	(1.10)	(4.34)	100.00	0.00	0.00	0.00	18.49
<b>YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000948.ZK	(15,000)	CNY	2.130627	(27,439.31)	(31,959.40)		4.330000	ACT/360					0.00	0.00	1,988.59
CNE0000010M6	(13,100)	7.349950	2.265347	(29,929.26)	(33,980.20)	2,020.80	(1,470.992300)	1	(7.61)	(32.21)	100.00	0.00	0.00	0.00	1,988.59
<b>YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002059.ZK	(441,251)	CNY	0.689801	(274,712.26)	(304,375.21)		4.330000	ACT/360					44.73	0.00	15,945.62
CNE000001NB5	(409,951)	7.349950	0.726795	(299,216.27)	(320,699.21)	16,324.00	(1,871.105900)	1	(106.79)	(423.10)	100.00	0.00	(2.19)	0.00	15,945.62
<b>ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
601877.SH	(50,500)	CNY	2.895258	(151,081.30)	(146,210.52)		4.330000	ACT/360					0.00	0.00	15,292.84
CNE100000KD8	(50,500)	7.349950	3.196908	(161,443.85)	(161,443.85)	15,233.34	(105.544500)	1	14.99	59.51	100.00	0.00	0.00	0.00	15,292.84

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
Run Date: Jan 10, 2025 12:36 AM EST

## Equity Synthetic Position & Valuation Summary AR=302321.19

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300401.ZK	(22,600)	CNY	1.951034	(43,713.19)	(44,093.36)		4.330000	ACT/360					0.00	0.00	1,071.18
CNE100001XX7	(22,600)	7.349950	2.001994	(45,245.06)	(45,245.06)	1,151.70	(2,072.676900)	1	(19.73)	(80.52)	100.00	0.00	0.00	0.00	1,071.18
<b>ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002203.ZK	(21,900)	CNY	1.487085	(32,357.34)	(32,567.16)		4.330000	ACT/360					0.00	0.00	(441.02)
CNE1000008X5	(21,900)	7.349950	1.468038	(32,150.03)	(32,150.03)	(417.13)	(1,100.000000)	1	(6.02)	(23.89)	100.00	0.00	0.00	0.00	(441.02)
<b>ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600477.SH	(134,900)	CNY	0.330614	(45,657.31)	(44,599.90)		4.330000	ACT/360					0.00	0.00	2,670.13
CNE000001G79	(134,900)	7.349950	0.350963	(47,344.91)	(47,344.91)	2,745.01	(1,903.650800)	1	(18.45)	(74.88)	100.00	0.00	0.00	0.00	2,670.13
<b>ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
603799.SH	(55,061)	CNY	3.851727	(211,427.63)	(212,079.93)		4.330000	ACT/360					2,516.90	0.00	10,147.57
CNE100001VW3	(55,061)	7.349950	3.995794	(220,012.41)	(220,012.41)	7,932.48	(1,502.252500)	1	(61.76)	(301.81)	100.00	0.00	(50.69)	0.00	10,147.57
<b>ZHEJIANG JINGGONG SCIENCE &amp; TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002006.ZK	(13,400)	CNY	2.186409	(27,612.35)	(29,297.89)		4.330000	ACT/360					603.71	0.00	1,445.47
CNE000001JL2	(13,400)	7.349950	2.253267	(30,193.78)	(30,193.78)	895.89	(1,876.679100)	1	(10.76)	(54.13)	100.00	0.00	(8.36)	0.00	1,445.47
<b>ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600160.SH	(19,100)	CNY	3.423153	(64,255.13)	(65,382.21)		4.330000	ACT/360					0.00	0.00	(2,936.26)
CNE000000WQ6	(19,100)	7.349950	3.271766	(62,490.73)	(62,490.73)	(2,891.48)	(1,349.738200)	1	(16.57)	(44.78)	100.00	0.00	0.00	0.00	(2,936.26)
<b>ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300766.ZK	(600)	CNY	2.326546	0.00	(1,395.93)		4.328176	ACT/360					(240.84)	0.00	(216.16)
CNE100003K12	0	7.349950	2.367681	0.00	(1,420.61)	24.68	(1,750.000000)	0	0.00	0.00	100.00	0.00	(10.09)	0.00	(216.16)
<b>ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
300068.ZK	(7,800)	CNY	2.285730	(9,982.33)	(17,828.69)		4.330000	ACT/360					0.00	0.00	(344.50)
CNE100000NC4	(4,500)	7.349950	2.242678	(10,003.22)	(17,492.89)	(335.80)	(2,000.000000)	1	(4.34)	(8.70)	100.00	0.00	0.00	0.00	(344.50)
<b>ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
688298.SH	(14,371)	CNY	3.911591	(86,205.73)	(56,213.48)		4.330000	ACT/360					1,433.77	0.00	2,446.17
CNE100003RM8	(21,690)	7.349950	3.983849	(86,702.34)	(57,251.90)	1,038.42	(782.033100)	1	(8.30)	(26.02)	100.00	0.00	(25.73)	0.00	2,446.17
<b>ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
002648.ZK	(489,400)	CNY	2.598657	(1,235,307.75)	(1,271,782.80)		4.330000	ACT/360					0.00	0.00	(17,101.82)
CNE100001B07	(489,400)	7.349950	2.563134	(1,254,397.56)	(1,254,397.56)	(17,385.25)	(149.749600)	1	99.49	283.43	100.00	0.00	0.00	0.00	(17,101.81)
<b>ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600226.SH	(3,500)	CNY	0.357826	(28,873.21)	(1,252.39)		4.330000	ACT/360					(709.77)	0.00	(744.63)
CNE0000010Q7	(86,000)	7.349950	0.356326	(29,947.95)	(1,247.14)	(5.25)	(1,343.139500)	1	(7.17)	(29.61)	100.00	0.00	(59.75)	0.00	(744.63)
<b>ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
600576.SH	0	CNY	0.972796	0.00	0.00		0.000000	ACT/360					(67.50)	0.00	(67.50)
CNE000001DJ9	0	7.349950	0.000000	0.00	0.00	0.00	0.000000	0	0.00	0.00	100.00	0.00	(13.37)	0.00	(67.50)

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 9, 2025  
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## Equity Synthetic Position & Valuation Summary AR=302321.19

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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 (Cont.)</b>															
<b>USD (Cont.)</b>															
<b>Short (Cont.)</b>															
<b>ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300702.ZK	(25,000)	CNY	2.179607	(55,457.40)	(54,490.17)		4.330000	ACT/360					0.00	0.00	2,331.36
CNE1000034X1	(25,000)	7.349950	2.275117	(56,877.93)	(56,877.93)	2,387.76	(1,341.800000)	1	(13.83)	(56.40)	100.00	0.00	0.00	0.00	2,331.36
<b>ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND</b>															
300913.ZK	(800)	CNY	8.078967	(6,388.47)	(6,463.17)		4.330000	ACT/360					0.00	0.00	(191.03)
CNE1000049C3	(800)	7.349950	7.853661	(6,282.93)	(6,282.93)	(180.24)	(1,915.625000)	1	(2.64)	(10.79)	100.00	0.00	0.00	0.00	(191.03)
<b>ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
600023.SH	(1,107,700)	CNY	0.714291	(811,833.95)	(791,219.67)		4.330000	ACT/360					18.72	0.00	65,032.83
CNE100001SP3	(1,108,100)	7.349950	0.772939	(856,493.71)	(856,184.53)	64,964.86	(393.263200)	1	14.33	49.25	100.00	0.00	0.02	0.00	65,032.83
<b>ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000403.ZK	(22,300)	CNY	2.808182	(62,956.51)	(62,622.47)		4.330000	ACT/360					0.00	0.00	1,643.17
CNE000000F14	(22,300)	7.349950	2.885548	(64,347.72)	(64,347.72)	1,725.25	(1,577.242100)	1	(19.84)	(82.09)	100.00	0.00	0.00	0.00	1,643.17
<b>ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
300308.ZK	(30,260)	CNY	16.532085	(321,699.24)	(500,260.90)		4.330000	ACT/360					218.22	0.00	15,401.37
CNE100001CY9	(18,860)	7.349950	17.037084	(321,546.67)	(515,542.17)	15,281.27	(1,076.988300)	1	(57.57)	(98.12)	100.00	0.00	(17.14)	0.00	15,411.58
<b>ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
603619.SH	(89,600)	CNY	2.624508	(236,695.42)	(235,155.89)		4.330000	ACT/360					0.00	0.00	1,359.63
CNE100002TK0	(88,800)	7.349950	2.643779	(234,772.46)	(236,882.59)	1,726.71	(1,843.412100)	1	(92.96)	(367.08)	100.00	0.00	0.00	0.00	1,359.63
<b>ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000685.ZK	(75,900)	CNY	1.164634	(98,109.27)	(88,395.70)		4.330000	ACT/360					333.09	0.00	7,514.84
CNE0000006B7	(81,100)	7.349950	1.260464	(102,223.63)	(95,669.22)	7,273.51	(1,278.360000)	1	(22.54)	(91.76)	100.00	0.00	(6.12)	0.00	7,514.84
<b>ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
000544.ZK	(58,100)	CNY	1.122457	(66,371.86)	(65,214.73)		4.330000	ACT/360					5.12	0.00	4,024.54
CNE000000F30	(58,200)	7.349950	1.192183	(69,385.05)	(69,265.83)	4,051.10	(869.415800)	1	(7.68)	(31.69)	100.00	0.00	(0.05)	0.00	4,024.54
<b>ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND</b>															
601636.SH	(26,500)	CNY	0.742862	(20,027.19)	(19,685.85)		4.330000	ACT/360					0.00	0.00	585.82
CNE100001666	(26,500)	7.349950	0.766111	(20,301.94)	(20,301.94)	616.09	(1,800.000000)	1	(7.57)	(30.27)	100.00	0.00	0.00	0.00	585.82
<b>ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
000157.ZK	(101,600)	CNY	0.933340	(97,636.58)	(94,827.31)		4.330000	ACT/360					0.00	0.00	4,372.44
CNE0000001527	(101,600)	7.349950	0.977189	(99,282.40)	(99,282.40)	4,455.09	(1,450.000000)	1	(27.38)	(82.65)	100.00	0.00	0.00	0.00	4,372.44
<b>TOTAL Short</b>				<b>(63,801,118.38)</b>	<b>(65,019,692.61)</b>								<b>512,805.83</b>	<b>(11,879.50)</b>	<b>3,036,944.05</b>
				<b>(66,089,005.61)</b>	<b>(67,624,110.52)</b>	<b>2,604,417.91</b>			<b>(9,956.98)</b>	<b>(42,917.53)</b>		<b>(37,362.16)</b>	<b>(6,149.27)</b>	<b>0.00</b>	<b>3,037,136.70</b>
<b>TOTAL USD</b>				<b>2,634,118.06</b>	<b>3,810,567.91</b>								<b>450,615.38</b>	<b>(8,233.39)</b>	<b>268,255.55</b>
				<b>2,950,634.60</b>	<b>3,875,882.42</b>	<b>(65,314.51)</b>			<b>(19,212.17)</b>	<b>(83,329.26)</b>		<b>(33,716.06)</b>	<b>(9,737.45)</b>	<b>0.00</b>	<b>268,435.52</b>

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