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| <div>Form 5500</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security<br/>Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Annual Return/Report of Employee Benefit Plan</div> <div>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div> | <div>OMB Nos. 1210-0110<br/>1210-0089</div> <div>2024</div> <div>This Form is Open to Public Inspection</div> |
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|--------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part I                                                                                     | Annual Report Identification Information                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
| For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| A                                                                                          | This return/report is for: <div><div><input type="checkbox"/> a multiemployer plan</div><div><input type="checkbox"/> a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div><div><input type="checkbox"/> a single-employer plan</div><div><input checked="" type="checkbox"/> a DFE (specify) <u>E</u></div><div><input type="checkbox"/> the first return/report</div><div><input type="checkbox"/> the final return/report</div><div><input type="checkbox"/> an amended return/report</div><div><input type="checkbox"/> a short plan year return/report (less than 12 months)</div></div> |
| C                                                                                          | If the plan is a collectively-bargained plan, check here. .... ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| D                                                                                          | Check box if filing under: <div><div><input type="checkbox"/> Form 5558</div><div><input type="checkbox"/> automatic extension</div><div><input type="checkbox"/> the DFVC program</div><div><input type="checkbox"/> special extension (enter description)</div></div>                                                                                                                                                                                                                                                                                                                                                                                                                     |
| E                                                                                          | If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. .... ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |

|         |                                                                                                                                                                                                                                                                                                                                                 |
|---------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part II | Basic Plan Information—enter all requested information                                                                                                                                                                                                                                                                                          |
| 1a      | Name of plan<br>EMERGING MARKETS ALPHA ADVANTAGE FUND - STRATEGIC LTD                                                                                                                                                                                                                                                                           |
| 1b      | Three-digit plan number (PN) ▶ 001                                                                                                                                                                                                                                                                                                              |
| 1c      | Effective date of plan                                                                                                                                                                                                                                                                                                                          |
| 2a      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.<br><br>50 HUDSON YARDS<br>NEW YORK, NY 10001 |
| 2b      | Employer Identification Number (EIN)<br>98-1068464                                                                                                                                                                                                                                                                                              |
| 2c      | Plan Sponsor's telephone number<br>415-670-2000                                                                                                                                                                                                                                                                                                 |
| 2d      | Business code (see instructions)<br>000000                                                                                                                                                                                                                                                                                                      |

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

|           |                                                   |            |                                                              |
|-----------|---------------------------------------------------|------------|--------------------------------------------------------------|
| SIGN HERE | Filed with authorized/valid electronic signature. |            |                                                              |
|           | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| SIGN HERE |                                                   |            |                                                              |
|           | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| SIGN HERE | Filed with authorized/valid electronic signature. | 10/07/2025 | CHUCK PULSFORT                                               |
|           | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                                                                                  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>3b</b> Administrator's EIN<br><br><b>3c</b> Administrator's telephone number<br><br><div style="background-color: #cccccc; height: 40px; width: 100%;"></div>                                                                                                                                                                                                 |
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                                                                                                                                |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>5</b> 0                                                                                                                                                                                                                                                                                                                                                       |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><b>b</b> Retired or separated participants receiving benefits .....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) .....<br><b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested..... | <div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <b>6a(1)</b> .....<br><b>6a(2)</b> ..... 0<br><b>6b</b> .....<br><b>6c</b> .....<br><b>6d</b> ..... 0<br><b>6e</b> .....<br><b>6f</b> ..... 0<br><b>6g(1)</b> .....<br><b>6g(2)</b> .....<br><b>6h</b> ..... |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>7</b>                                                                                                                                                                                                                                                                                                                                                         |

**8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

**b** If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

|                                                                                                                                                                                                                                                                                                                |                                                                                                                                                                                                                                                                                                                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

**a Pension Schedules**

- (1)** ☐ **R** (Retirement Plan Information)
- (2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3)** ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4)** ☐ **DCG** (Individual Plan Information) – Number Attached \_\_\_\_\_
- (5)** ☐ **MEP** (Multiple-Employer Retirement Plan Information)

**b General Schedules**

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ **A** (Insurance Information) – Number Attached \_\_\_\_\_
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

**11a** If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

**11b** Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

**11c** Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code \_\_\_\_\_

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             |                                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|
| <div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                       |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | 2024                                    |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | This Form is Open to Public Inspection. |

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

|                                                                                                                                     |                                                                                    |
|-------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------|
| <div>A</div> <div>Name of plan</div> <div>EMERGING MARKETS ALPHA ADVANTAGE FUND - STRATEGIC LTD</div>                               | <div>B</div> <div>Three-digit plan number (PN)</div> <div>001</div>                |
| <div>C</div> <div>Plan sponsor's name as shown on line 2a of Form 5500</div> <div>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</div> | <div>D</div> <div>Employer Identification Number (EIN)</div> <div>98-1068464</div> |

|        |                                                 |
|--------|-------------------------------------------------|
| Part I | Service Provider Information (see instructions) |
|--------|-------------------------------------------------|

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

|                                                                                                            |
|------------------------------------------------------------------------------------------------------------|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
| BLACKROCK INSTITUTIONAL TRUST CO NA                                                                        |
| 94-3112180                                                                                                 |

|                                                                                                            |
|------------------------------------------------------------------------------------------------------------|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
|                                                                                                            |

|                                                                                                            |
|------------------------------------------------------------------------------------------------------------|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
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|------------------------------------------------------------------------------------------------------------|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |
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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CARNE GLOBAL FINANCIAL SERVICES

WINDWARD 3, REGATTA OFFICE PARK  
GEORGE TOWN, GRAND CAYMAN KY1-1204 KY

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 49 50 55               | NONE                                                                                              | 8054                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

(a) Enter name and EIN or address (see instructions)

BLACKROCK FINANCIAL MANAGEMENT INC

50 HUDSON YARDS  
NEW YORK, NY 10001

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50                  | NONE                                                                                              | 8007                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

(a) Enter name and EIN or address (see instructions)

BLACKROCK INSTITUTIONAL TRUST CO NA

50 HUDSON YARDS  
NEW YORK, NY 10001

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50                  | NONE                                                                                              | 1578704                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

IAN PILGRIM

3RD FLOOR MINTFLOWER PLACE  
PAR-LA-VILLE ROAD, HAMILTON HM08 BM

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 50 55                  | NONE                                                                                              | 7895                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

(a) Enter name and EIN or address (see instructions)

JP MORGAN CHASE BANK US

PO BOX 26040  
NEW YORK CITY, NY 10087

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15 50                  | NONE                                                                                              | 193941                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

(a) Enter name and EIN or address (see instructions)

PARADIGM GOVERNANCE PARTNERSLIMITED

ONE CAPITAL PLACE SHEDDEN ROAD  
GEORGE TOWN, GRAND CAYMAN 0000 KY

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 49 50 99               | NONE                                                                                              | 7895                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**2. Information on Other Service Providers Receiving Direct or Indirect Compensation.** Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PWC US TAX LLP

4040 W BOY SCOUT BLVD  
TAMPA, FL 33607

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 10 50                  | NONE                                                                                              | 62858                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

(a) Enter name and EIN or address (see instructions)

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
|                        |                                                                                                   |                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                             | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

(a) Enter name and EIN or address (see instructions)

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
|                        |                                                                                                   |                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                             | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**Part I Service Provider Information (continued)**

**3.** If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

| (a) Enter service provider name as it appears on line 2             | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
|                                                                     |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                     |                                                                                                                                                                    |                                           |
| (a) Enter service provider name as it appears on line 2             | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|                                                                     |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                     |                                                                                                                                                                    |                                           |
| (a) Enter service provider name as it appears on line 2             | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|                                                                     |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                     |                                                                                                                                                                    |                                           |

**Part II Service Providers Who Fail or Refuse to Provide Information**

**4** Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|--------------------------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------|
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |
| (a) Enter name and EIN or address of service provider (see instructions) | (b) Nature of Service Code(s) | (c) Describe the information that the service provider failed or refused to provide |
|                                                                          |                               |                                                                                     |

**Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)**  
(complete as many entries as needed)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                              |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|--|
| <div>SCHEDULE D</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> |  | <div>DFE/Participating Plan Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> |                                                                                              | <div>OMB No. 1210-0110</div> <div>2024</div> <div>This Form is Open to Public Inspection.</div> |  |
| For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| A Name of plan<br>EMERGING MARKETS ALPHA ADVANTAGE FUND - STRATEGIC LTD                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              | B Three-digit plan number (PN) ▶ 001                                                            |  |
| C Plan or DFE sponsor's name as shown on line 2a of Form 5500<br>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.                                                                                 |  |                                                                                                                                                                                                                                   |                                                                                              | D Employer Identification Number (EIN)<br>98-1068464                                            |  |
| Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)<br>(Complete as many entries as needed to report all interests in DFEs)             |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA, or 103-12 IE:                                                                                                                                                      |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| b Name of sponsor of entity listed in (a):                                                                                                                                                   |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |
| c EIN-PN                                                                                                                                                                                     |  | d Entity code                                                                                                                                                                                                                     | e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |                                                                                                 |  |
| a Name of MTIA, CCT, PSA,                                                                                                                                                                    |  |                                                                                                                                                                                                                                   |                                                                                              |                                                                                                 |  |

**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

[illegible]

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|
| <div>SCHEDULE H</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Financial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                      |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   | 2024                                   |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   | This Form is Open to Public Inspection |

|                                                                                                       |                                                      |     |
|-------------------------------------------------------------------------------------------------------|------------------------------------------------------|-----|
| For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024            |                                                      |     |
| A Name of plan<br>EMERGING MARKETS ALPHA ADVANTAGE FUND - STRATEGIC LTD                               | B Three-digit plan number (PN) ▶                     | 001 |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A. | D Employer Identification Number (EIN)<br>98-1068464 |     |

| Part I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Asset and Liability Statement |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-----------------------|-----------------|
| <b>1</b> Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. <b>Round off amounts to the nearest dollar.</b> MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions. |                               |                       |                 |
| Assets                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                               | (a) Beginning of Year | (b) End of Year |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>                     | 208496380             | 147744725       |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                               |                       |                 |
| <b>(1)</b> Employer contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1b(1)</b>                  |                       |                 |
| <b>(2)</b> Participant contributions.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>1b(2)</b>                  |                       |                 |
| <b>(3)</b> Other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1b(3)</b>                  | 5207910               | 878067          |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(1)</b>                  |                       |                 |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>                  | 62825537              | 7557191         |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b>               |                       |                 |
| <b>(B)</b> All other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(B)</b>               |                       |                 |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b>               |                       |                 |
| <b>(B)</b> Common .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(4)(B)</b>               | 203160680             | 201679687       |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>                  |                       |                 |
| <b>(6)</b> Real estate (other than employer real property) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(6)</b>                  |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | <b>1c(7)</b>                  |                       |                 |
| <b>(8)</b> Participant loans .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(8)</b>                  |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(9)</b>                  |                       |                 |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(10)</b>                 |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(11)</b>                 |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(12)</b>                 |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(13)</b>                 |                       |                 |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(14)</b>                 |                       |                 |
| <b>(15)</b> Other.....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1c(15)</b>                 | 11851386              | 1459898         |

|                                                                          |              |                       |                 |
|--------------------------------------------------------------------------|--------------|-----------------------|-----------------|
| <b>1d</b> Employer-related investments:                                  |              | (a) Beginning of Year | (b) End of Year |
| (1) Employer securities.....                                             | <b>1d(1)</b> |                       |                 |
| (2) Employer real property.....                                          | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation.....        | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e).....      | <b>1f</b>    | 491541893             | 359319568       |
| <b>Liabilities</b>                                                       |              |                       |                 |
| <b>g</b> Benefit claims payable.....                                     | <b>1g</b>    |                       |                 |
| <b>h</b> Operating payables.....                                         | <b>1h</b>    |                       |                 |
| <b>i</b> Acquisition indebtedness.....                                   | <b>1i</b>    |                       |                 |
| <b>j</b> Other liabilities.....                                          | <b>1j</b>    | 98063536              | 74562517        |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j)..... | <b>1k</b>    | 98063536              | 74562517        |
| <b>Net Assets</b>                                                        |              |                       |                 |
| <b>l</b> Net assets (subtract line 1k from line 1f).....                 | <b>1l</b>    | 393478357             | 284757051       |

**Part II Income and Expense Statement**

**2** Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

|                                                                                              |                 |            |           |
|----------------------------------------------------------------------------------------------|-----------------|------------|-----------|
| <b>Income</b>                                                                                |                 | (a) Amount | (b) Total |
| <b>a Contributions:</b>                                                                      |                 |            |           |
| (1) Received or receivable in cash from: (A) Employers.....                                  | <b>2a(1)(A)</b> |            |           |
| (B) Participants.....                                                                        | <b>2a(1)(B)</b> |            |           |
| (C) Others (including rollovers).....                                                        | <b>2a(1)(C)</b> |            |           |
| (2) Noncash contributions.....                                                               | <b>2a(2)</b>    |            |           |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , (B), (C), and line <b>2a(2)</b> .....   | <b>2a(3)</b>    |            |           |
| <b>b Earnings on investments:</b>                                                            |                 |            |           |
| (1) Interest:                                                                                |                 |            |           |
| (A) Interest-bearing cash (including money market accounts and certificates of deposit)..... | <b>2b(1)(A)</b> |            |           |
| (B) U.S. Government securities.....                                                          | <b>2b(1)(B)</b> | 12160386   |           |
| (C) Corporate debt instruments.....                                                          | <b>2b(1)(C)</b> |            |           |
| (D) Loans (other than to participants).....                                                  | <b>2b(1)(D)</b> |            |           |
| (E) Participant loans.....                                                                   | <b>2b(1)(E)</b> |            |           |
| (F) Other.....                                                                               | <b>2b(1)(F)</b> |            |           |
| (G) Total interest. Add lines <b>2b(1)(A)</b> through (F).....                               | <b>2b(1)(G)</b> |            | 12160386  |
| (2) Dividends: (A) Preferred stock.....                                                      | <b>2b(2)(A)</b> |            |           |
| (B) Common stock.....                                                                        | <b>2b(2)(B)</b> | 4538747    |           |
| (C) Registered investment company shares (e.g. mutual funds).....                            | <b>2b(2)(C)</b> |            |           |
| (D) Total dividends. Add lines <b>2b(2)(A)</b> , (B), and (C).....                           | <b>2b(2)(D)</b> |            | 4538747   |
| (3) Rents.....                                                                               | <b>2b(3)</b>    |            |           |
| (4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....                           | <b>2b(4)(A)</b> | 1180864467 |           |
| (B) Aggregate carrying amount (see instructions).....                                        | <b>2b(4)(B)</b> | 1193560325 |           |
| (C) Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....            | <b>2b(4)(C)</b> |            |           |
| (5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....                   | <b>2b(5)(A)</b> |            |           |
| (B) Other.....                                                                               | <b>2b(5)(B)</b> | 28263054   |           |
| (C) Total unrealized appreciation of assets.<br>Add lines <b>2b(5)(A)</b> and (B).....       | <b>2b(5)(C)</b> |            |           |

|                                                                                                 |               | (a) Amount | (b) Total |
|-------------------------------------------------------------------------------------------------|---------------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                              | <b>2b(6)</b>  |            |           |
| (7) Net investment gain (loss) from pooled separate accounts .....                              | <b>2b(7)</b>  |            |           |
| (8) Net investment gain (loss) from master trust investment accounts .....                      | <b>2b(8)</b>  |            |           |
| (9) Net investment gain (loss) from 103-12 investment entities .....                            | <b>2b(9)</b>  |            |           |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | <b>2b(10)</b> |            |           |
| <b>c</b> Other income .....                                                                     | <b>2c</b>     |            | -43654    |
| <b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....        | <b>2d</b>     |            | 32222675  |

**Expenses**

|                                                                                             |               |         |         |
|---------------------------------------------------------------------------------------------|---------------|---------|---------|
| <b>e</b> Benefit payment and payments to provide benefits:                                  |               |         |         |
| (1) Directly to participants or beneficiaries, including direct rollovers .....             | <b>2e(1)</b>  |         |         |
| (2) To insurance carriers for the provision of benefits .....                               | <b>2e(2)</b>  |         |         |
| (3) Other .....                                                                             | <b>2e(3)</b>  |         |         |
| (4) Total benefit payments. Add lines <b>2e(1)</b> through <b>(3)</b> .....                 | <b>2e(4)</b>  |         |         |
| <b>f</b> Corrective distributions (see instructions) .....                                  | <b>2f</b>     |         |         |
| <b>g</b> Certain deemed distributions of participant loans (see instructions) .....         | <b>2g</b>     |         |         |
| <b>h</b> Interest expense .....                                                             | <b>2h</b>     |         | 2374134 |
| <b>i</b> Administrative expenses:                                                           |               |         |         |
| (1) Salaries and allowances .....                                                           | <b>2i(1)</b>  |         |         |
| (2) Contract administrator fees .....                                                       | <b>2i(2)</b>  |         |         |
| (3) Recordkeeping fees .....                                                                | <b>2i(3)</b>  |         |         |
| (4) IQPA audit fees .....                                                                   | <b>2i(4)</b>  | 75275   |         |
| (5) Investment advisory and investment management fees .....                                | <b>2i(5)</b>  | 1602493 |         |
| (6) Bank or trust company trustee/custodial fees .....                                      | <b>2i(6)</b>  | 236593  |         |
| (7) Actuarial fees .....                                                                    | <b>2i(7)</b>  |         |         |
| (8) Legal fees .....                                                                        | <b>2i(8)</b>  |         |         |
| (9) Valuation/appraisal fees .....                                                          | <b>2i(9)</b>  |         |         |
| (10) Other trustee fees and expenses .....                                                  | <b>2i(10)</b> |         |         |
| (11) Other expenses .....                                                                   | <b>2i(11)</b> | 2875367 |         |
| (12) Total administrative expenses. Add lines <b>2i(1)</b> through <b>(11)</b> .....        | <b>2i(12)</b> |         | 4789728 |
| <b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | <b>2j</b>     |         | 7163862 |

**Net Income and Reconciliation**

|                                                                               |              |  |           |
|-------------------------------------------------------------------------------|--------------|--|-----------|
| <b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> ..... | <b>2k</b>    |  | 25058813  |
| <b>l</b> Transfers of assets:                                                 |              |  |           |
| (1) To this plan .....                                                        | <b>2l(1)</b> |  | 20468335  |
| (2) From this plan .....                                                      | <b>2l(2)</b> |  | 154248454 |

**Part III Accountant's Opinion**

**3** Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

**a** The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

**b** Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☒ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

**c** Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: **PRICEWATERHOUSE COOPERS - CAYMAN**

(2) EIN: **13-4008324**

**d** The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☐ This form is filed for a CCT, PSA, DCG or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

**Part IV Compliance Questions**

**4** CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

|                                                                                                                                                                                                                                                                                                                  | Yes | No | Amount |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|--------|
| <b>a</b> Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.) .....                 |     |    |        |
| <b>4a</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>b</b> Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.) ..... |     | X  |        |
| <b>4b</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.) .....                                                                                                                             |     | X  |        |
| <b>4c</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.) .....                                                                                                                  |     | X  |        |
| <b>4d</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                                                                                                         |     |    |        |
| <b>4e</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                                                                                                          |     |    |        |
| <b>4f</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>g</b> Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser? .....                                                                                                                                       |     |    |        |
| <b>4g</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>h</b> Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser? .....                                                                                                                             |     |    |        |
| <b>4h</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                                                                                                   | X   |    |        |
| <b>4i</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.) .....                                                                                     |     |    |        |
| <b>4j</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                                                                                                              |     |    |        |
| <b>4k</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                                                                                                               |     |    |        |
| <b>4l</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                                                                                                     |     |    |        |
| <b>4m</b>                                                                                                                                                                                                                                                                                                        |     |    |        |
| <b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3. ....                                                                                                                         |     |    |        |
| <b>4n</b>                                                                                                                                                                                                                                                                                                        |     |    |        |

**5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No  
If "Yes," enter the amount of any plan assets that reverted to the employer this year \_\_\_\_\_.

**5b** If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

| <b>5b(1)</b> Name of plan(s) | <b>5b(2)</b> EIN(s) | <b>5b(3)</b> PN(s) |
|------------------------------|---------------------|--------------------|
|                              |                     |                    |
|                              |                     |                    |
|                              |                     |                    |
|                              |                     |                    |

**5c** Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ..... ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year \_\_\_\_\_.

# **2024 Audited Financial Statements**

**Emerging Markets Alpha Advantage<sup>®</sup> Fund – Strategic Ltd.**

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## Report of independent auditors

### To the Board of Directors of Emerging Markets Alpha Advantage Fund - Strategic Ltd.

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#### Opinion

We have audited the accompanying financial statements of Emerging Markets Alpha Advantage Fund - Strategic Ltd. (the "Fund"), which comprise the statement of assets and liabilities, including the condensed schedule of investments, as of December 31, 2024, and the related statements of operations and of changes in net assets and the financial highlights for the year then ended, including the related notes (collectively referred to as the "financial statements").

In our opinion, the accompanying financial statements present fairly, in all material respects, the financial position of the Fund as of December 31, 2024, and the results of its operations, changes in its net assets and the financial highlights for the year then ended in accordance with accounting principles generally accepted in the United States of America.

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#### Basis for opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (US GAAS). Our responsibilities under those standards are further described in the *Auditors' responsibilities for the audit of the financial statements* section of our report. We are required to be independent of the Fund and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

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#### Emphasis of matter

As discussed in Note 9 to the financial statements, through the first quarter of 2025 the Fund received full redemption requests from each of the remaining shareholders and the Investment Manager recommends closing the Fund. Our opinion is not modified with respect to this matter.

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#### Responsibilities of management for the financial statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for one year after the date the financial statements are available to be issued.



## **Report of independent auditors (continued)**

**To the Board of Directors of Emerging Markets Alpha Advantage Fund - Strategic Ltd.**

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### **Auditors' responsibilities for the audit of the financial statements**

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with US GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with US GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

*PricewaterhouseCoopers*

March 31, 2025

# Condensed Schedule of Investments

As of December 31, 2024  
(Expressed in U.S. Dollars)

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.  
(Percentages shown are based on Net Assets)

| <i>Investments</i>                                                                        | <i>Fair Value</i> |
|-------------------------------------------------------------------------------------------|-------------------|
| <b>Common Stocks<sup>(a)</sup></b>                                                        |                   |
| <b>Brazil - 2.8%</b>                                                                      |                   |
| Basic Materials . . . . .                                                                 | \$ 1,091,397      |
| Communications . . . . .                                                                  | 2,474,467         |
| Consumer, Non-cyclical . . . . .                                                          | 587,886           |
| Energy . . . . .                                                                          | 218,861           |
| Financial . . . . .                                                                       | 3,092,702         |
| Industrial . . . . .                                                                      | 75,194            |
| Utilities . . . . .                                                                       | 415,327           |
| Total Brazil (Cost: \$10,153,083) . . . . .                                               | 7,955,834         |
| <b>Chile - 0.0%<sup>(b)</sup></b>                                                         |                   |
| Financial (Cost: \$120,339) . . . . .                                                     | 110,633           |
| <b>China - 54.8%</b>                                                                      |                   |
| Basic Materials . . . . .                                                                 | 1,988,031         |
| Communications . . . . .                                                                  |                   |
| Alibaba Group Holding Ltd (Shares: 1,001,276) . . . . .                                   | 15,072,163        |
| PDD Holdings Inc (Shares: 247,541) . . . . .                                              | 24,009,002        |
| Tencent Holdings Ltd (Shares: 310,600) . . . . .                                          | 16,673,666        |
| Other . . . . .                                                                           | 25,737,726        |
| Total Communications . . . . .                                                            | 81,492,557        |
| Consumer, Cyclical . . . . .                                                              | 15,930,619        |
| Consumer, Non-cyclical . . . . .                                                          | 13,481,978        |
| Energy . . . . .                                                                          | 4,343,882         |
| Financial . . . . .                                                                       | 23,882,977        |
| Industrial . . . . .                                                                      | 4,335,869         |
| Technology . . . . .                                                                      | 7,666,694         |
| Utilities . . . . .                                                                       | 2,934,813         |
| Total China (Cost: \$150,418,769) . . . . .                                               | 156,057,420       |
| <b>Colombia - 0.2%</b>                                                                    |                   |
| Financial (Cost: \$685,943) . . . . .                                                     | 671,982           |
| <b>Greece - 0.1%</b>                                                                      |                   |
| Industrial (Cost: \$389,802) . . . . .                                                    | 231,396           |
| <b>Hong Kong - 0.4%</b>                                                                   |                   |
| Basic Materials . . . . .                                                                 | — <sup>(c)</sup>  |
| Consumer, Non-cyclical . . . . .                                                          | 1,211,130         |
| Energy . . . . .                                                                          | 1                 |
| Industrial . . . . .                                                                      | 4                 |
| Total Hong Kong (Cost: \$4,982,769) . . . . .                                             | 1,211,135         |
| <b>India - 1.4%</b>                                                                       |                   |
| Technology . . . . .                                                                      | 3,428,412         |
| Utilities . . . . .                                                                       | 504,088           |
| Total India (Cost: \$3,921,706) . . . . .                                                 | 3,932,500         |
| <b>Mexico - 0.3%</b>                                                                      |                   |
| Basic Materials . . . . .                                                                 | 258,262           |
| Consumer, Non-cyclical . . . . .                                                          | 718,925           |
| Total Mexico (Cost: \$1,127,834) . . . . .                                                | 977,187           |
| <b>Monaco - 0.1%</b>                                                                      |                   |
| Industrial (Cost: \$204,018) . . . . .                                                    | 186,081           |
| <b>South Africa - 0.1%</b>                                                                |                   |
| Basic Materials (Cost: \$306,343) . . . . .                                               | 227,626           |
| <b>South Korea - 0.2%</b>                                                                 |                   |
| Communications . . . . .                                                                  | 402,074           |
| Financial . . . . .                                                                       | 96,503            |
| Total South Korea (Cost: \$518,657) . . . . .                                             | 498,577           |
| <b>Taiwan - 6.3%</b>                                                                      |                   |
| Technology . . . . .                                                                      |                   |
| Taiwan Semiconductor Manufacturing Co Ltd (Shares: 90,975) (Cost: \$16,930,858) . . . . . | 17,966,653        |
| <b>Thailand - 4.1%</b>                                                                    |                   |
| Communications . . . . .                                                                  | 827,456           |
| Consumer, Cyclical . . . . .                                                              | 2,822,329         |
| Consumer, Non-cyclical . . . . .                                                          | 3,668,387         |

See notes to financial statements.

| <i>Investments</i>                                                                                         | <i>Fair Value</i>     |
|------------------------------------------------------------------------------------------------------------|-----------------------|
| <b>Common Stocks<sup>(a)</sup> (continued)</b>                                                             |                       |
| <b>Thailand - 4.1% (continued)</b>                                                                         |                       |
| Energy . . . . .                                                                                           | \$ 3,258,454          |
| Financial . . . . .                                                                                        | 344,056               |
| Industrial . . . . .                                                                                       | 242,823               |
| Utilities . . . . .                                                                                        | 489,158               |
| Total Thailand (Cost: \$12,683,753) . . . . .                                                              | 11,652,663            |
| <b>Total Common Stocks - 70.8% (Cost: \$202,443,874) . . . . .</b>                                         | <b>201,679,687</b>    |
| <b>U.S. Treasury Obligations</b>                                                                           |                       |
| <b>United States - 2.7%</b>                                                                                |                       |
| Other - United States Treasury, 0.0%, 01/16/25 - 05/15/25 (Par: \$7,609,000) (Cost: \$7,552,633) . . . . . | 7,557,191             |
| <b>Total Investments - 73.5% (Cost: \$209,996,507) . . . . .</b>                                           | <b>\$ 209,236,878</b> |

| <i>Investments Sold Short</i>                     | <i>Fair Value</i> |
|---------------------------------------------------|-------------------|
| <b>Common Stocks Sold Short</b>                   |                   |
| <b>Brazil - (0.5)%</b>                            |                   |
| Communications . . . . .                          | (590,834)         |
| Utilities . . . . .                               | (905,986)         |
| Total Brazil (Proceeds: \$(1,645,213)) . . . . .  | (1,496,820)       |
| <b>China - (14.5)%</b>                            |                   |
| Basic Materials . . . . .                         | (1,576,707)       |
| Communications . . . . .                          | (4,867,452)       |
| Consumer, Cyclical . . . . .                      | (5,840,973)       |
| Consumer, Non-cyclical . . . . .                  | (8,457,175)       |
| Diversified . . . . .                             | (2,112,812)       |
| Energy . . . . .                                  | (415,152)         |
| Financial . . . . .                               | (5,124,757)       |
| Industrial . . . . .                              | (6,929,893)       |
| Technology . . . . .                              | (1,012,567)       |
| Utilities . . . . .                               | (4,841,714)       |
| Total China (Proceeds: \$(39,001,721)) . . . . .  | (41,179,202)      |
| <b>Greece - (0.6)%</b>                            |                   |
| Industrial (Proceeds: \$(2,201,085)) . . . . .    | (1,814,967)       |
| <b>India - (1.0)%</b>                             |                   |
| Communications . . . . .                          | (585,990)         |
| Consumer, Non-cyclical . . . . .                  | (2,165,993)       |
| Total India (Proceeds: \$(2,616,158)) . . . . .   | (2,751,983)       |
| <b>Indonesia - (0.2)%</b>                         |                   |
| Communications (Proceeds: \$(790,979)) . . . . .  | (712,417)         |
| <b>Israel - (0.0)%<sup>(b)</sup></b>              |                   |
| Consumer, Non-cyclical (Proceeds: \$0) . . . . .  | (22)              |
| <b>Mexico - (1.3)%</b>                            |                   |
| Consumer, Cyclical . . . . .                      | (631,662)         |
| Consumer, Non-cyclical . . . . .                  | (1,753,485)       |
| Industrial . . . . .                              | (1,338,849)       |
| Total Mexico (Proceeds: \$(3,870,312)) . . . . .  | (3,723,996)       |
| <b>Netherlands - (0.1)%</b>                       |                   |
| Technology (Proceeds: \$(393,607)) . . . . .      | (212,348)         |
| <b>Peru - (0.5)%</b>                              |                   |
| Financial (Proceeds: \$(1,170,668)) . . . . .     | (1,411,747)       |
| <b>South Africa - (0.1)%</b>                      |                   |
| Basic Materials (Proceeds: \$(176,406)) . . . . . | (170,456)         |
| <b>South Korea - (0.2)%</b>                       |                   |
| Communications (Proceeds: \$(408,662)) . . . . .  | (432,077)         |
| <b>Taiwan - (0.2)%</b>                            |                   |
| Industrial . . . . .                              | (365,566)         |
| Technology . . . . .                              | (335,910)         |
| Total Taiwan (Proceeds: \$(699,270)) . . . . .    | (701,476)         |

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.  
(Percentages shown are based on Net Assets)

| <i>Investments Sold Short</i>               | <i>Fair Value</i> | <i>Investments Sold Short</i>                                            | <i>Fair Value</i>      |
|---------------------------------------------|-------------------|--------------------------------------------------------------------------|------------------------|
| <b>Common Stocks Sold Short (continued)</b> |                   | <b>Common Stocks Sold Short (continued)</b>                              |                        |
| <b>Thailand - (2.7)%</b>                    |                   | <b>Thailand - (2.7)% (continued)</b>                                     |                        |
| Basic Materials . . . . .                   | \$ (33,278)       | Industrial . . . . .                                                     | \$ (4,235,005)         |
| Communications . . . . .                    | (37)              | Utilities . . . . .                                                      | (218,363)              |
| Consumer, Cyclical . . . . .                | (630,844)         | Total Thailand (Proceeds: \$(8,282,131)) . . . . .                       | (7,558,630)            |
| Consumer, Non-cyclical . . . . .            | (430,455)         | <b>United States - (0.2)%</b>                                            |                        |
| Diversified . . . . .                       | (990,902)         | Consumer, Non-cyclical . . . . .                                         | (354,165)              |
| Financial . . . . .                         | (1,019,746)       | Industrial . . . . .                                                     | (331,558)              |
|                                             |                   | Total United States (Proceeds: \$(739,823)) . . . . .                    | (685,723)              |
|                                             |                   | <b>Total Investments Sold Short - (22.1)% (Proceeds: \$(61,996,035))</b> | <b>\$ (62,851,864)</b> |

<sup>(a)</sup> Includes certain securities held as collateral for investments sold short.

<sup>(b)</sup> 0.0% represents percentage rounded to less than 0.1%.

<sup>(c)</sup> Value rounds to less than \$1.

## Derivative Financial Instruments Outstanding as of Year End

### Contracts for Differences ("CFDs")

| <i>Reference Entity</i>                | <i>Counterparty</i>                        | <i>Expiration Date</i> | <i>Net Notional Amount</i> | <i>Unrealized Appreciation (Depreciation)</i> | <i>Net Fair Value of Reference Entity</i> | <i>Unrealized Appreciation (Depreciation) as Percent of Net Assets</i> |
|----------------------------------------|--------------------------------------------|------------------------|----------------------------|-----------------------------------------------|-------------------------------------------|------------------------------------------------------------------------|
| Equity Securities Long/Short . . . . . | BNP Paribas                                | 01/15/2025             | \$ 50,685,392              | \$ (1,911,868) <sup>(a)</sup>                 | \$ 48,693,019                             | (0.7)%                                                                 |
|                                        | Citigroup Global Markets Inc.              | 01/22/2025             | 11,498,107                 | (90,591) <sup>(b)</sup>                       | 11,310,827                                | (0.0) <sup>(c)</sup>                                                   |
|                                        | Goldman Sachs International                | 01/15/2025             | 53,174,488                 | (2,044,073) <sup>(d)</sup>                    | 50,752,423                                | (0.7)                                                                  |
|                                        | HSBC Securities (USA) Inc.                 | 01/08/2025             | 6,148,168                  | (51,031) <sup>(e)</sup>                       | 6,078,006                                 | (0.0) <sup>(c)</sup>                                                   |
|                                        | J.P. Morgan Chase Bank, N.A.               | 01/08/2025             | 21,950,851                 | (451,351) <sup>(f)</sup>                      | 21,464,079                                | (0.2)                                                                  |
|                                        | Merrill Lynch Pierce Fenner and Smith Inc. | 01/15/2025             | 2,537,543                  | (420,099) <sup>(g)</sup>                      | 1,967,789                                 | (0.1)                                                                  |
|                                        | Morgan Stanley & Co.                       | 01/22/2025             | 48,033,904                 | (181,905) <sup>(h)</sup>                      | 47,776,282                                | (0.1)                                                                  |
|                                        | Societe Generale                           | 01/08/2025             | 5,518,741                  | 56,631 <sup>(i)</sup>                         | 5,570,928                                 | 0.0 <sup>(c)</sup>                                                     |
|                                        |                                            |                        | <b>\$ 199,547,194</b>      | <b>\$ (5,094,287)</b>                         | <b>\$ 193,613,353</b>                     | <b>(1.8)%</b>                                                          |

<sup>(a)</sup> Amount includes \$80,505 of accrued dividends.

<sup>(b)</sup> Amount includes \$96,689 of accrued dividends.

<sup>(c)</sup> 0.0% represents percentage rounded to less than 0.1%.

<sup>(d)</sup> Amount includes \$377,992 of accrued dividends.

<sup>(e)</sup> Amount includes \$19,131 of accrued dividends.

<sup>(f)</sup> Amount includes \$35,421 of accrued dividends.

<sup>(g)</sup> Amount includes \$149,655 of accrued dividends.

<sup>(h)</sup> Amount includes \$75,717 of accrued dividends.

<sup>(i)</sup> Amount includes \$4,444 of accrued dividends.

See notes to financial statements.

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

The following table represents the individual long and short positions and related values of the equity securities underlying the total CFD with BNP Paribas, as of December 31, 2024, with expiration date of January 15, 2025:

|                                  | Fair Value | Percent of CFD<br>Fair Value |
|----------------------------------|------------|------------------------------|
| <b>Reference Entity - Long</b>   |            |                              |
| <b>Common Stocks</b>             |            |                              |
| <b>Brazil</b>                    |            |                              |
| Basic Materials . . . . .        | \$ 80,525  | 0.2%                         |
| Communications . . . . .         | 1,479      | 0.0 <sup>(a)</sup>           |
| Consumer, Cyclical . . . . .     | 1,505,814  | 3.1                          |
| Consumer, Non-cyclical . . . . . | 343,540    | 0.7                          |
| Energy . . . . .                 | 60,363     | 0.1                          |
| Financial . . . . .              | 2,830,402  | 5.8                          |
| Utilities . . . . .              | 362,876    | 0.7                          |
|                                  | 5,184,999  |                              |
| <b>Chile</b>                     |            |                              |
| Basic Materials . . . . .        | 183,462    | 0.4                          |
| Energy . . . . .                 | 261,175    | 0.5                          |
| Financial . . . . .              | 744,644    | 1.5                          |
| Utilities . . . . .              | 15,278     | 0.0 <sup>(a)</sup>           |
|                                  | 1,204,559  |                              |
| <b>Greece</b>                    |            |                              |
| Financial . . . . .              | 12,801     | 0.0 <sup>(a)</sup>           |
| <b>Hungary</b>                   |            |                              |
| Energy . . . . .                 | 128,727    | 0.3                          |
| <b>India</b>                     |            |                              |
| Basic Materials . . . . .        | 3,152,383  | 6.5                          |
| Communications . . . . .         | 1,046,590  | 2.1                          |
| Consumer, Cyclical . . . . .     | 1,449,747  | 3.0                          |
| Consumer, Non-cyclical . . . . . | 5,748,225  | 11.8                         |
| Energy . . . . .                 | 1,422,433  | 2.9                          |
| Financial . . . . .              | 5,440,309  | 11.2                         |
| Industrial . . . . .             | 6,166,557  | 12.7                         |
| Technology . . . . .             | 1,589,531  | 3.3                          |
| Utilities . . . . .              | 993,123    | 2.0                          |
|                                  | 27,008,898 |                              |
| <b>Indonesia</b>                 |            |                              |
| Basic Materials . . . . .        | 124,805    | 0.3                          |
| Consumer, Cyclical . . . . .     | 445,932    | 0.9                          |
| Consumer, Non-cyclical . . . . . | 398,765    | 0.8                          |
| Financial . . . . .              | 770,541    | 1.6                          |
|                                  | 1,740,043  |                              |
| <b>Malaysia</b>                  |            |                              |
| Consumer, Non-cyclical . . . . . | 416,448    | 0.9                          |
| Diversified . . . . .            | 234,324    | 0.5                          |
| Utilities . . . . .              | 877,305    | 1.8                          |
|                                  | 1,528,077  |                              |
| <b>Mexico</b>                    |            |                              |
| Basic Materials . . . . .        | 135,444    | 0.3                          |
| Consumer, Cyclical . . . . .     | 38,475     | 0.1                          |
| Diversified . . . . .            | 64,755     | 0.1                          |
| Financial . . . . .              | 362,601    | 0.7                          |
| Industrial . . . . .             | 99,344     | 0.2                          |
|                                  | 700,619    |                              |
| <b>Philippines</b>               |            |                              |
| Consumer, Non-cyclical . . . . . | 537,941    | 1.1                          |
| <b>Poland</b>                    |            |                              |
| Communications . . . . .         | 81,959     | 0.2                          |
| Financial . . . . .              | 214,312    | 0.4                          |
| Utilities . . . . .              | 143,761    | 0.3                          |
|                                  | 440,032    |                              |
| <b>Qatar</b>                     |            |                              |
| Communications . . . . .         | 416,288    | 0.9                          |
| Financial . . . . .              | 892,534    | 1.8                          |
|                                  | 1,308,822  |                              |
| <b>Russia</b>                    |            |                              |
| Financial . . . . .              | 23         | 0.0 <sup>(a)</sup>           |
| <b>South Africa</b>              |            |                              |
| Basic Materials . . . . .        | 306,438    | 0.6                          |
| Communications . . . . .         | 336,516    | 0.7                          |
| Consumer, Cyclical . . . . .     | 31,073     | 0.1                          |

## Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

|                                      | Fair Value        | Percent of CFD<br>Fair Value |
|--------------------------------------|-------------------|------------------------------|
| <b>Reference Entity - Long</b>       |                   |                              |
| <b>Common Stocks</b>                 |                   |                              |
| <b>South Africa</b>                  |                   |                              |
| Consumer, Non-cyclical . . . . .     | \$ 743,791        | 1.5%                         |
| Diversified . . . . .                | 378,043           | 0.8                          |
| Financial . . . . .                  | 302,602           | 0.6                          |
|                                      | 2,098,463         |                              |
| <b>South Korea</b>                   |                   |                              |
| Basic Materials . . . . .            | 420,692           | 0.9                          |
| Communications . . . . .             | 244,359           | 0.5                          |
| Consumer, Cyclical . . . . .         | 1,732,365         | 3.6                          |
| Energy . . . . .                     | 189,499           | 0.4                          |
| Financial . . . . .                  | 947,094           | 1.9                          |
| Industrial . . . . .                 | 2,020,313         | 4.1                          |
| Technology . . . . .                 | 1,178,303         | 2.4                          |
| Utilities . . . . .                  | 145,721           | 0.3                          |
|                                      | 6,878,346         |                              |
| <b>Taiwan</b>                        |                   |                              |
| Basic Materials . . . . .            | 207,460           | 0.4                          |
| Communications . . . . .             | 490,131           | 1.0                          |
| Consumer, Cyclical . . . . .         | 643,604           | 1.3                          |
| Financial . . . . .                  | 1,639,749         | 3.4                          |
| Industrial . . . . .                 | 3,704,276         | 7.6                          |
| Technology . . . . .                 | 6,863,020         | 14.1                         |
|                                      | 13,548,240        |                              |
| <b>Turkey</b>                        |                   |                              |
| Consumer, Cyclical . . . . .         | 176,166           | 0.4                          |
| Diversified . . . . .                | 143,909           | 0.3                          |
|                                      | 320,075           |                              |
| <b>United Arab Emirates</b>          |                   |                              |
| Financial . . . . .                  | 760,178           | 1.6                          |
| <b>United Kingdom</b>                |                   |                              |
| Basic Materials . . . . .            | 344,091           | 0.7                          |
| Consumer, Cyclical . . . . .         | 53,062            | 0.1                          |
|                                      | 397,153           |                              |
| <b>United States</b>                 |                   |                              |
| Consumer, Non-cyclical . . . . .     | 751,464           | 1.5                          |
| Industrial . . . . .                 | 95,081            | 0.2                          |
|                                      | 846,545           |                              |
| <b>Total Reference Entity - Long</b> | <b>64,644,541</b> |                              |
| <b>Reference Entity - Short</b>      |                   |                              |
| <b>Common Stocks</b>                 |                   |                              |
| <b>Brazil</b>                        |                   |                              |
| Communications . . . . .             | (68,610)          | (0.1)                        |
| Consumer, Cyclical . . . . .         | (1,129,198)       | (2.3)                        |
| Consumer, Non-cyclical . . . . .     | (324,502)         | (0.7)                        |
| Energy . . . . .                     | (1,640,370)       | (3.4)                        |
| Financial . . . . .                  | (233,847)         | (0.5)                        |
| Utilities . . . . .                  | (146,663)         | (0.3)                        |
|                                      | (3,543,190)       |                              |
| <b>Chile</b>                         |                   |                              |
| Consumer, Non-cyclical . . . . .     | (59,841)          | (0.1)                        |
| <b>Egypt</b>                         |                   |                              |
| Financial . . . . .                  | (28,035)          | (0.1)                        |
| <b>Hungary</b>                       |                   |                              |
| Financial . . . . .                  | (536,761)         | (1.1)                        |
| <b>Poland</b>                        |                   |                              |
| Basic Materials . . . . .            | (695,915)         | (1.4)                        |
| Consumer, Cyclical . . . . .         | (280,443)         | (0.6)                        |
| Consumer, Non-cyclical . . . . .     | (1,087,249)       | (2.2)                        |
| Financial . . . . .                  | (212,919)         | (0.4)                        |
|                                      | (2,276,526)       |                              |
| <b>Romania</b>                       |                   |                              |
| Financial . . . . .                  | (56,180)          | (0.1)                        |
| <b>South Africa</b>                  |                   |                              |
| Basic Materials . . . . .            | (54,444)          | (0.1)                        |
| Communications . . . . .             | (227,029)         | (0.5)                        |
| Consumer, Cyclical . . . . .         | (762,362)         | (1.6)                        |

See notes to financial statements.

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

## Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

|                                                              | Fair Value           | Percent of CFD<br>Fair Value |
|--------------------------------------------------------------|----------------------|------------------------------|
| <b>Reference Entity - Short</b>                              |                      |                              |
| <b>Common Stocks</b>                                         |                      |                              |
| <b>South Africa</b>                                          |                      |                              |
| Consumer, Non-cyclical . . . . .                             | \$ (582,550)         | (1.2)%                       |
| Financial . . . . .                                          | (347,375)            | (0.7)                        |
|                                                              | (1,973,760)          |                              |
| <b>South Korea</b>                                           |                      |                              |
| Consumer, Non-cyclical . . . . .                             | (111,484)            | (0.2)                        |
| Industrial . . . . .                                         | (95,334)             | (0.2)                        |
| Technology . . . . .                                         | (18)                 | (0.0) <sup>(a)</sup>         |
|                                                              | (206,836)            |                              |
| <b>Taiwan</b>                                                |                      |                              |
| Basic Materials . . . . .                                    | (1,916,244)          | (3.9)                        |
| Consumer, Cyclical . . . . .                                 | (866,225)            | (1.8)                        |
| Financial . . . . .                                          | (1,450,715)          | (3.0)                        |
| Industrial . . . . .                                         | (1,165,262)          | (2.4)                        |
| Technology . . . . .                                         | (1,871,947)          | (3.8)                        |
|                                                              | (7,270,393)          |                              |
| <b>Total Reference Entity - Short</b>                        | (15,951,522)         |                              |
| <b>Net Value of Reference Entity - BNP Paribas . . . . .</b> | <b>\$ 48,693,019</b> |                              |

The following table represents the individual long and short positions and related values of the equity securities underlying the total CFD with Citigroup Global Markets Inc., as of December 31, 2024, with expiration date of January 22, 2025:

### Reference Entity - Long

|                                  |              |       |
|----------------------------------|--------------|-------|
| <b>Common Stocks</b>             |              |       |
| <b>Brazil</b>                    |              |       |
| Basic Materials . . . . .        | \$ 1,378,920 | 12.2% |
| Consumer, Non-cyclical . . . . . | 201,652      | 1.8   |
| Energy . . . . .                 | 37,049       | 0.3   |
| Financial . . . . .              | 251,863      | 2.2   |
|                                  | 1,869,484    |       |
| <b>Chile</b>                     |              |       |
| Energy . . . . .                 | 84,163       | 0.7   |
| Utilities . . . . .              | 773,905      | 6.8   |
|                                  | 858,068      |       |
| <b>Greece</b>                    |              |       |
| Communications . . . . .         | 45,680       | 0.4   |
| Consumer, Cyclical . . . . .     | 63,437       | 0.6   |
| Financial . . . . .              | 285,771      | 2.5   |
| Utilities . . . . .              | 143,469      | 1.3   |
|                                  | 538,357      |       |
| <b>Indonesia</b>                 |              |       |
| Consumer, Cyclical . . . . .     | 20,805       | 0.2   |
| Financial . . . . .              | 2,251,520    | 19.9  |
| Utilities . . . . .              | 134,292      | 1.2   |
|                                  | 2,406,617    |       |
| <b>Kuwait</b>                    |              |       |
| Financial . . . . .              | 1,278,413    | 11.3  |
| <b>Malaysia</b>                  |              |       |
| Basic Materials . . . . .        | 291,371      | 2.6   |
| Diversified . . . . .            | 187,307      | 1.7   |
| Financial . . . . .              | 263,925      | 2.3   |
| Industrial . . . . .             | 123,809      | 1.1   |
|                                  | 866,412      |       |
| <b>Mexico</b>                    |              |       |
| Basic Materials . . . . .        | 310,437      | 2.7   |
| Consumer, Cyclical . . . . .     | 271,536      | 2.4   |
| Consumer, Non-cyclical . . . . . | 40,609       | 0.4   |
| Financial . . . . .              | 70,350       | 0.6   |
| Industrial . . . . .             | 599,236      | 5.3   |
|                                  | 1,292,168    |       |
| <b>Poland</b>                    |              |       |
| Utilities . . . . .              | 25,289       | 0.2   |
| <b>Qatar</b>                     |              |       |
| Financial . . . . .              | 98,293       | 0.9   |

### Reference Entity - Long

|                                      |                   |      |
|--------------------------------------|-------------------|------|
| <b>Common Stocks</b>                 |                   |      |
| <b>South Korea</b>                   |                   |      |
| Basic Materials . . . . .            | \$ 901,048        | 8.0% |
| Communications . . . . .             | 592,059           | 5.2  |
| Consumer, Cyclical . . . . .         | 1,217,927         | 10.8 |
| Consumer, Non-cyclical . . . . .     | 251,501           | 2.2  |
| Financial . . . . .                  | 55,311            | 0.5  |
| Industrial . . . . .                 | 732,594           | 6.5  |
| Technology . . . . .                 | 924,437           | 8.2  |
|                                      | 4,674,877         |      |
| <b>United Arab Emirates</b>          |                   |      |
| Financial . . . . .                  | 337,255           | 3.0  |
| <b>United Kingdom</b>                |                   |      |
| Basic Materials . . . . .            | 105,228           | 0.9  |
| <b>Total Reference Entity - Long</b> | <b>14,350,461</b> |      |

### Reference Entity - Short

|                                                                              |                      |       |
|------------------------------------------------------------------------------|----------------------|-------|
| <b>Common Stocks</b>                                                         |                      |       |
| <b>Brazil</b>                                                                |                      |       |
| Consumer, Cyclical . . . . .                                                 | (29,711)             | (0.3) |
| Financial . . . . .                                                          | (25,801)             | (0.2) |
| Utilities . . . . .                                                          | (166,008)            | (1.5) |
|                                                                              | (221,520)            |       |
| <b>Egypt</b>                                                                 |                      |       |
| Financial . . . . .                                                          | (77,166)             | (0.7) |
| <b>Mexico</b>                                                                |                      |       |
| Consumer, Non-cyclical . . . . .                                             | (631,449)            | (5.6) |
| Financial . . . . .                                                          | (45,444)             | (0.4) |
|                                                                              | (676,893)            |       |
| <b>Poland</b>                                                                |                      |       |
| Consumer, Cyclical . . . . .                                                 | (662,682)            | (5.9) |
| Consumer, Non-cyclical . . . . .                                             | (82,215)             | (0.7) |
| Financial . . . . .                                                          | (83,717)             | (0.7) |
|                                                                              | (828,614)            |       |
| <b>South Africa</b>                                                          |                      |       |
| Consumer, Cyclical . . . . .                                                 | (183,917)            | (1.6) |
| Consumer, Non-cyclical . . . . .                                             | (149,709)            | (1.3) |
| Financial . . . . .                                                          | (64,670)             | (0.6) |
|                                                                              | (398,296)            |       |
| <b>South Korea</b>                                                           |                      |       |
| Basic Materials . . . . .                                                    | (93,520)             | (0.8) |
| Consumer, Non-cyclical . . . . .                                             | (521,064)            | (4.6) |
| Financial . . . . .                                                          | (85,097)             | (0.8) |
| Industrial . . . . .                                                         | (122,079)            | (1.1) |
| Technology . . . . .                                                         | (15,385)             | (0.1) |
|                                                                              | (837,145)            |       |
| <b>Total Reference Entity - Short</b>                                        | <b>(3,039,634)</b>   |       |
| <b>Net Value of Reference Entity - Citigroup Global Markets Inc. . . . .</b> | <b>\$ 11,310,827</b> |       |

The following table represents the individual long and short positions and related values of the equity securities underlying the total CFD with Goldman Sachs International, as of December 31, 2024, with expiration date of January 15, 2025:

### Reference Entity - Long

|                                  |              |      |
|----------------------------------|--------------|------|
| <b>Common Stocks</b>             |              |      |
| <b>Australia</b>                 |              |      |
| Basic Materials . . . . .        | \$ 1,045,977 | 2.1% |
| <b>Brazil</b>                    |              |      |
| Basic Materials . . . . .        | 1,906,070    | 3.8  |
| Communications . . . . .         | 661,956      | 1.3  |
| Consumer, Cyclical . . . . .     | 2,405,389    | 4.7  |
| Consumer, Non-cyclical . . . . . | 2,476,983    | 4.9  |
| Energy . . . . .                 | 789,090      | 1.6  |
| Financial . . . . .              | 4,487,936    | 8.8  |
| Industrial . . . . .             | 941,519      | 1.9  |

See notes to financial statements.

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

## Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

|                                  | Fair Value   | Percent of CFD<br>Fair Value |
|----------------------------------|--------------|------------------------------|
| <b>Reference Entity - Long</b>   |              |                              |
| <b>Common Stocks</b>             |              |                              |
| <b>Brazil</b>                    |              |                              |
| Utilities . . . . .              | \$ 1,710,644 | 3.4%                         |
|                                  | 15,379,587   |                              |
| <b>China</b>                     |              |                              |
| Basic Materials . . . . .        | 622,516      | 1.2                          |
| Energy . . . . .                 | 72           | 0.0 <sup>(a)</sup>           |
| Industrial . . . . .             | 73,286       | 0.1                          |
|                                  | 695,874      |                              |
| <b>Greece</b>                    |              |                              |
| Financial . . . . .              | 21,305       | 0.0 <sup>(a)</sup>           |
| Utilities . . . . .              | 62,518       | 0.1                          |
|                                  | 83,823       |                              |
| <b>India</b>                     |              |                              |
| Basic Materials . . . . .        | 215,368      | 0.4                          |
| Communications . . . . .         | 134,414      | 0.3                          |
| Consumer, Cyclical . . . . .     | 280,590      | 0.6                          |
| Consumer, Non-cyclical . . . . . | 652,307      | 1.3                          |
| Financial . . . . .              | 706,816      | 1.4                          |
| Industrial . . . . .             | 3,041,210    | 6.0                          |
| Technology . . . . .             | 1,305,577    | 2.6                          |
| Utilities . . . . .              | 73,812       | 0.1                          |
|                                  | 6,410,094    |                              |
| <b>Indonesia</b>                 |              |                              |
| Utilities . . . . .              | 114,405      | 0.2                          |
| <b>Kuwait</b>                    |              |                              |
| Financial . . . . .              | 1,911,082    | 3.8                          |
| <b>Mexico</b>                    |              |                              |
| Basic Materials . . . . .        | 544,180      | 1.1                          |
| Communications . . . . .         | 194,659      | 0.4                          |
| Consumer, Cyclical . . . . .     | 278,042      | 0.5                          |
| Consumer, Non-cyclical . . . . . | 1,134,585    | 2.2                          |
| Financial . . . . .              | 824,793      | 1.6                          |
| Industrial . . . . .             | 112,234      | 0.2                          |
|                                  | 3,088,493    |                              |
| <b>Poland</b>                    |              |                              |
| Communications . . . . .         | 138,695      | 0.3                          |
| Financial . . . . .              | 4,081,673    | 8.0                          |
| Utilities . . . . .              | 66,091       | 0.1                          |
|                                  | 4,286,459    |                              |
| <b>Russia</b>                    |              |                              |
| Energy . . . . .                 | 4            | 0.0 <sup>(a)</sup>           |
| <b>Saudi Arabia</b>              |              |                              |
| Basic Materials . . . . .        | 298,403      | 0.6                          |
| Consumer, Non-cyclical . . . . . | 147,919      | 0.3                          |
| Financial . . . . .              | 218,219      | 0.4                          |
| Industrial . . . . .             | 241,818      | 0.5                          |
| Utilities . . . . .              | 138,113      | 0.3                          |
|                                  | 1,044,472    |                              |
| <b>South Africa</b>              |              |                              |
| Basic Materials . . . . .        | 1,112,328    | 2.2                          |
| Communications . . . . .         | 739,926      | 1.5                          |
| Consumer, Cyclical . . . . .     | 650,973      | 1.3                          |
| Consumer, Non-cyclical . . . . . | 274,734      | 0.5                          |
| Diversified . . . . .            | 942,669      | 1.9                          |
| Financial . . . . .              | 2,282,676    | 4.5                          |
|                                  | 6,003,306    |                              |
| <b>South Korea</b>               |              |                              |
| Basic Materials . . . . .        | 735,117      | 1.4                          |
| Communications . . . . .         | 1,030,127    | 2.0                          |
| Consumer, Cyclical . . . . .     | 3,142,002    | 6.2                          |
| Consumer, Non-cyclical . . . . . | 657,545      | 1.3                          |
| Energy . . . . .                 | 61,363       | 0.1                          |
| Financial . . . . .              | 2,553,525    | 5.0                          |
| Industrial . . . . .             | 2,305,473    | 4.5                          |
| Technology . . . . .             | 1,363,365    | 2.7                          |
| Utilities . . . . .              | 59,189       | 0.1                          |
|                                  | 11,907,706   |                              |

|                                      | Fair Value        | Percent of CFD<br>Fair Value |
|--------------------------------------|-------------------|------------------------------|
| <b>Reference Entity - Long</b>       |                   |                              |
| <b>Common Stocks</b>                 |                   |                              |
| <b>Taiwan</b>                        |                   |                              |
| Basic Materials . . . . .            | \$ 64,395         | 0.1%                         |
| Communications . . . . .             | 271,135           | 0.5                          |
| Consumer, Cyclical . . . . .         | 3,061,602         | 6.0                          |
| Consumer, Non-cyclical . . . . .     | 666,630           | 1.3                          |
| Financial . . . . .                  | 3,128,944         | 6.2                          |
| Industrial . . . . .                 | 6,676,664         | 13.2                         |
| Technology . . . . .                 | 13,303,732        | 26.2                         |
|                                      | 27,173,102        |                              |
| <b>Turkey</b>                        |                   |                              |
| Consumer, Cyclical . . . . .         | 294,608           | 0.6                          |
| Diversified . . . . .                | 225,182           | 0.4                          |
| Financial . . . . .                  | 82,844            | 0.2                          |
| Industrial . . . . .                 | 126,882           | 0.3                          |
|                                      | 729,516           |                              |
| <b>United Arab Emirates</b>          |                   |                              |
| Financial . . . . .                  | 1,955,857         | 3.9                          |
| <b>United Kingdom</b>                |                   |                              |
| Basic Materials . . . . .            | 204,427           | 0.4                          |
| Consumer, Cyclical . . . . .         | 64,546            | 0.1                          |
|                                      | 268,973           |                              |
| <b>United States</b>                 |                   |                              |
| Consumer, Non-cyclical . . . . .     | 129,138           | 0.3                          |
| Industrial . . . . .                 | 557,640           | 1.1                          |
|                                      | 686,778           |                              |
| <b>Total Reference Entity - Long</b> | <b>82,785,508</b> |                              |
| <b>Reference Entity - Short</b>      |                   |                              |
| <b>Common Stocks</b>                 |                   |                              |
| <b>Brazil</b>                        |                   |                              |
| Basic Materials . . . . .            | (545,657)         | (1.1)                        |
| Communications . . . . .             | (236,177)         | (0.5)                        |
| Consumer, Cyclical . . . . .         | (409,066)         | (0.8)                        |
| Consumer, Non-cyclical . . . . .     | (1,463,218)       | (2.9)                        |
| Energy . . . . .                     | (2,325,762)       | (4.6)                        |
| Financial . . . . .                  | (3,094,097)       | (6.1)                        |
| Utilities . . . . .                  | (3,224,816)       | (6.4)                        |
|                                      | (11,298,793)      |                              |
| <b>China</b>                         |                   |                              |
| Communications . . . . .             | (8,293,658)       | (16.3)                       |
| Consumer, Non-cyclical . . . . .     | (3,369,450)       | (6.6)                        |
|                                      | (11,663,108)      |                              |
| <b>Egypt</b>                         |                   |                              |
| Financial . . . . .                  | (96,179)          | (0.2)                        |
| <b>Poland</b>                        |                   |                              |
| Technology . . . . .                 | (28,440)          | (0.1)                        |
| <b>Romania</b>                       |                   |                              |
| Financial . . . . .                  | (40,264)          | (0.1)                        |
| <b>Russia</b>                        |                   |                              |
| Energy . . . . .                     | (23)              | (0.0) <sup>(a)</sup>         |
| <b>South Africa</b>                  |                   |                              |
| Basic Materials . . . . .            | (760,398)         | (1.5)                        |
| Consumer, Cyclical . . . . .         | (339,325)         | (0.7)                        |
| Consumer, Non-cyclical . . . . .     | (1,002,154)       | (2.0)                        |
| Financial . . . . .                  | (84,292)          | (0.2)                        |
|                                      | (2,186,169)       |                              |
| <b>South Korea</b>                   |                   |                              |
| Basic Materials . . . . .            | (161,689)         | (0.3)                        |
| Consumer, Non-cyclical . . . . .     | (189,580)         | (0.4)                        |
| Industrial . . . . .                 | (96,962)          | (0.2)                        |
|                                      | (448,231)         |                              |
| <b>Taiwan</b>                        |                   |                              |
| Basic Materials . . . . .            | (316,484)         | (0.6)                        |
| Communications . . . . .             | (35,392)          | (0.1)                        |
| Consumer, Cyclical . . . . .         | (1,725,916)       | (3.4)                        |
| Energy . . . . .                     | (76,047)          | (0.1)                        |
| Financial . . . . .                  | (223,361)         | (0.4)                        |

See notes to financial statements.

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

## Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

|                                                                              | Fair Value           | Percent of CFD<br>Fair Value |
|------------------------------------------------------------------------------|----------------------|------------------------------|
| <b>Reference Entity - Short</b>                                              |                      |                              |
| <b>Common Stocks</b>                                                         |                      |                              |
| <b>Taiwan</b>                                                                |                      |                              |
| Industrial . . . . .                                                         | \$ (2,441,365)       | (4.8)%                       |
| Technology . . . . .                                                         | (1,453,313)          | (2.9)                        |
|                                                                              | <u>(6,271,878)</u>   |                              |
| <b>Total Reference Entity - Short</b>                                        | <u>(32,033,085)</u>  |                              |
| <b>Net Value of Reference Entity - Goldman Sachs International . . . . .</b> |                      |                              |
|                                                                              | <u>\$ 50,752,423</u> |                              |

The following table represents the individual long and short positions and related values of the equity securities underlying the total CFD with HSBC Securities (USA) Inc., as of December 31, 2024, with expiration date of January 8, 2025:

### Reference Entity - Long

|                                      |                   |                    |
|--------------------------------------|-------------------|--------------------|
| <b>Common Stocks</b>                 |                   |                    |
| <b>Brazil</b>                        |                   |                    |
| Consumer, Non-cyclical . . . . .     | \$ 68,879         | 1.1%               |
| Financial . . . . .                  | 154,167           | 2.5                |
|                                      | <u>223,046</u>    |                    |
| <b>Greece</b>                        |                   |                    |
| Financial . . . . .                  | 244,227           | 4.0                |
| <b>Indonesia</b>                     |                   |                    |
| Financial . . . . .                  | 326,118           | 5.4                |
| Utilities . . . . .                  | 589,590           | 9.7                |
|                                      | <u>915,708</u>    |                    |
| <b>Malaysia</b>                      |                   |                    |
| Basic Materials . . . . .            | 455,737           | 7.5                |
| Diversified . . . . .                | 99,966            | 1.6                |
| Financial . . . . .                  | 493,034           | 8.1                |
|                                      | <u>1,048,737</u>  |                    |
| <b>Mexico</b>                        |                   |                    |
| Consumer, Cyclical . . . . .         | 479,174           | 7.9                |
| <b>Philippines</b>                   |                   |                    |
| Consumer, Non-cyclical . . . . .     | 71,008            | 1.2                |
| <b>Qatar</b>                         |                   |                    |
| Financial . . . . .                  | 18,292            | 0.3                |
| <b>Russia</b>                        |                   |                    |
| Energy . . . . .                     | 10                | 0.0 <sup>(a)</sup> |
| <b>Saudi Arabia</b>                  |                   |                    |
| Basic Materials . . . . .            | 2,966,204         | 48.8               |
| Communications . . . . .             | 307,648           | 5.1                |
| Financial . . . . .                  | 4,548,363         | 74.8               |
|                                      | <u>7,822,215</u>  |                    |
| <b>South Africa</b>                  |                   |                    |
| Consumer, Cyclical . . . . .         | 351,039           | 5.8                |
| Diversified . . . . .                | 93,441            | 1.5                |
| Financial . . . . .                  | 1,515,316         | 24.9               |
|                                      | <u>1,959,796</u>  |                    |
| <b>South Korea</b>                   |                   |                    |
| Communications . . . . .             | 518,176           | 8.5                |
| <b>Taiwan</b>                        |                   |                    |
| Communications . . . . .             | 208,555           | 3.4                |
| Consumer, Cyclical . . . . .         | 325,063           | 5.3                |
| Technology . . . . .                 | 2,566,519         | 42.2               |
|                                      | <u>3,100,137</u>  |                    |
| <b>United Arab Emirates</b>          |                   |                    |
| Financial . . . . .                  | 82,165            | 1.4                |
| <b>United Kingdom</b>                |                   |                    |
| Basic Materials . . . . .            | 2,313             | 0.0 <sup>(a)</sup> |
| <b>Total Reference Entity - Long</b> | <u>16,485,004</u> |                    |

### Reference Entity - Short

|                                                                           |                     |                      |
|---------------------------------------------------------------------------|---------------------|----------------------|
| <b>Common Stocks</b>                                                      |                     |                      |
| <b>Brazil</b>                                                             |                     |                      |
| Communications . . . . .                                                  | \$ (2,142,554)      | (35.3)%              |
| Energy . . . . .                                                          | (14,451)            | (0.2)                |
|                                                                           | <u>(2,157,005)</u>  |                      |
| <b>China</b>                                                              |                     |                      |
| Technology . . . . .                                                      | (1,959,402)         | (32.2)               |
| <b>Mexico</b>                                                             |                     |                      |
| Consumer, Cyclical . . . . .                                              | (247,753)           | (4.1)                |
| Consumer, Non-cyclical . . . . .                                          | (140,290)           | (2.3)                |
| Financial . . . . .                                                       | (139,867)           | (2.3)                |
|                                                                           | <u>(527,910)</u>    |                      |
| <b>Poland</b>                                                             |                     |                      |
| Consumer, Non-cyclical . . . . .                                          | (218,093)           | (3.6)                |
| <b>Russia</b>                                                             |                     |                      |
| Energy . . . . .                                                          | (6)                 | (0.0) <sup>(a)</sup> |
| <b>South Africa</b>                                                       |                     |                      |
| Financial . . . . .                                                       | (19,623)            | (0.3)                |
| <b>Taiwan</b>                                                             |                     |                      |
| Basic Materials . . . . .                                                 | (2,013,332)         | (33.1)               |
| Consumer, Cyclical . . . . .                                              | (181,362)           | (3.0)                |
| Financial . . . . .                                                       | (306,337)           | (5.0)                |
| Industrial . . . . .                                                      | (566,659)           | (9.3)                |
| Technology . . . . .                                                      | (2,447,948)         | (40.3)               |
|                                                                           | <u>(5,515,638)</u>  |                      |
| <b>United Arab Emirates</b>                                               |                     |                      |
| Financial . . . . .                                                       | (9,321)             | (0.2)                |
| <b>Total Reference Entity - Short</b>                                     | <u>(10,406,998)</u> |                      |
| <b>Net Value of Reference Entity - HSBC Securities (USA) Inc. . . . .</b> |                     |                      |
|                                                                           | <u>\$ 6,078,006</u> |                      |

The following table represents the individual long and short positions and related values of the equity securities underlying the total CFD with J.P. Morgan Chase Bank, N.A., as of December 31, 2024, with expiration date of January 8, 2025:

### Reference Entity - Long

|                                  |                   |      |
|----------------------------------|-------------------|------|
| <b>Common Stocks</b>             |                   |      |
| <b>Brazil</b>                    |                   |      |
| Basic Materials . . . . .        | \$ 100,124        | 0.5% |
| Communications . . . . .         | 480,653           | 2.2  |
| Energy . . . . .                 | 507,532           | 2.4  |
| Financial . . . . .              | 541,971           | 2.5  |
|                                  | <u>1,630,280</u>  |      |
| <b>Chile</b>                     |                   |      |
| Basic Materials . . . . .        | 333,432           | 1.6  |
| Energy . . . . .                 | 127,733           | 0.6  |
| Financial . . . . .              | 41,056            | 0.2  |
| Utilities . . . . .              | 550,917           | 2.6  |
|                                  | <u>1,053,138</u>  |      |
| <b>Greece</b>                    |                   |      |
| Financial . . . . .              | 143,147           | 0.7  |
| <b>India</b>                     |                   |      |
| Consumer, Non-cyclical . . . . . | 697,765           | 3.3  |
| Energy . . . . .                 | 1,136,336         | 5.3  |
| Financial . . . . .              | 5,455,392         | 25.4 |
| Industrial . . . . .             | 1,118,790         | 5.2  |
| Technology . . . . .             | 3,786,351         | 17.6 |
|                                  | <u>12,194,634</u> |      |
| <b>Indonesia</b>                 |                   |      |
| Consumer, Cyclical . . . . .     | 12,121            | 0.1  |
| <b>Malaysia</b>                  |                   |      |
| Financial . . . . .              | 1,106,956         | 5.2  |
| <b>Qatar</b>                     |                   |      |
| Financial . . . . .              | 14,415            | 0.1  |

See notes to financial statements.

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

## Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

|                                                                     | Fair Value           | Percent of CFD<br>Fair Value |
|---------------------------------------------------------------------|----------------------|------------------------------|
| <b>Reference Entity - Long</b>                                      |                      |                              |
| <b>Common Stocks</b>                                                |                      |                              |
| <b>Russia</b>                                                       |                      |                              |
| Energy . . . . .                                                    | \$ 1                 | 0.0% <sup>(a)</sup>          |
| <b>Saudi Arabia</b>                                                 |                      |                              |
| Basic Materials . . . . .                                           | 1,339,929            | 6.2                          |
| Financial . . . . .                                                 | 670,626              | 3.1                          |
| Industrial . . . . .                                                | 178,095              | 0.8                          |
| Utilities . . . . .                                                 | 346,536              | 1.6                          |
|                                                                     | 2,535,186            |                              |
| <b>South Korea</b>                                                  |                      |                              |
| Basic Materials . . . . .                                           | 106,864              | 0.5                          |
| Communications . . . . .                                            | 326,101              | 1.5                          |
| Consumer, Cyclical . . . . .                                        | 228,654              | 1.1                          |
| Financial . . . . .                                                 | 955,069              | 4.4                          |
| Industrial . . . . .                                                | 147,630              | 0.7                          |
| Technology . . . . .                                                | 1,219,282            | 5.7                          |
|                                                                     | 2,983,600            |                              |
| <b>Taiwan</b>                                                       |                      |                              |
| Communications . . . . .                                            | 1,337,170            | 6.2                          |
| Consumer, Cyclical . . . . .                                        | 296,544              | 1.4                          |
| Consumer, Non-cyclical . . . . .                                    | 356,952              | 1.7                          |
| Financial . . . . .                                                 | 284,775              | 1.3                          |
| Industrial . . . . .                                                | 376,123              | 1.8                          |
| Technology . . . . .                                                | 388,159              | 1.8                          |
|                                                                     | 3,039,723            |                              |
| <b>United Arab Emirates</b>                                         |                      |                              |
| Financial . . . . .                                                 | 253,482              | 1.2                          |
| <b>United Kingdom</b>                                               |                      |                              |
| Basic Materials . . . . .                                           | 1,986                | 0.0 <sup>(a)</sup>           |
| <b>Total Reference Entity - Long</b>                                | <b>24,968,669</b>    |                              |
| <b>Reference Entity - Short</b>                                     |                      |                              |
| <b>Common Stocks</b>                                                |                      |                              |
| <b>South Africa</b>                                                 |                      |                              |
| Basic Materials . . . . .                                           | (334,498)            | (1.6)                        |
| Consumer, Cyclical . . . . .                                        | (1,741,908)          | (8.1)                        |
| Consumer, Non-cyclical . . . . .                                    | (639,602)            | (3.0)                        |
| Financial . . . . .                                                 | (308,684)            | (1.4)                        |
|                                                                     | (3,024,692)          |                              |
| <b>South Korea</b>                                                  |                      |                              |
| Basic Materials . . . . .                                           | (439,560)            | (2.0)                        |
| Industrial . . . . .                                                | (2,401)              | (0.0) <sup>(a)</sup>         |
| Technology . . . . .                                                | (4,102)              | (0.0) <sup>(a)</sup>         |
|                                                                     | (446,063)            |                              |
| <b>Taiwan</b>                                                       |                      |                              |
| Financial . . . . .                                                 | (33,835)             | (0.2)                        |
| <b>Total Reference Entity - Short</b>                               | <b>(3,504,590)</b>   |                              |
| <b>Net Value of Reference Entity - J.P. Morgan Chase Bank, N.A.</b> |                      |                              |
|                                                                     | <b>\$ 21,464,079</b> |                              |

The following table represents the individual long and short positions and related values of the equity securities underlying the total CFD with Merrill Lynch Pierce Fenner and Smith Inc., as of December 31, 2024, with expiration date of January 15, 2025:

### Reference Entity - Long

|                                  |            |       |
|----------------------------------|------------|-------|
| <b>Common Stocks</b>             |            |       |
| <b>Brazil</b>                    |            |       |
| Basic Materials . . . . .        | \$ 496,283 | 25.2% |
| Communications . . . . .         | 539,678    | 27.4  |
| Consumer, Cyclical . . . . .     | 475,727    | 24.2  |
| Consumer, Non-cyclical . . . . . | 484,173    | 24.6  |
| Energy . . . . .                 | 812,449    | 41.3  |
| Financial . . . . .              | 2,007,539  | 102.0 |
| Industrial . . . . .             | 86,530     | 4.4   |
| Utilities . . . . .              | 388,013    | 19.7  |
|                                  | 5,290,392  |       |
| <b>Chile</b>                     |            |       |
| Basic Materials . . . . .        | 365,528    | 18.6  |

See notes to financial statements.

### Reference Entity - Long

|                                  |           |                    |
|----------------------------------|-----------|--------------------|
| <b>Common Stocks</b>             |           |                    |
| <b>Chile</b>                     |           |                    |
| Energy . . . . .                 | \$ 39,041 | 2.0%               |
| Financial . . . . .              | 48,028    | 2.4                |
|                                  | 452,597   |                    |
| <b>Egypt</b>                     |           |                    |
| Financial . . . . .              | 220,841   | 11.2               |
| <b>Greece</b>                    |           |                    |
| Communications . . . . .         | 9,686     | 0.5                |
| Consumer, Cyclical . . . . .     | 152,187   | 7.7                |
| Financial . . . . .              | 64,080    | 3.3                |
| Utilities . . . . .              | 39,131    | 2.0                |
|                                  | 265,084   |                    |
| <b>Hungary</b>                   |           |                    |
| Energy . . . . .                 | 208,590   | 10.6               |
| <b>India</b>                     |           |                    |
| Industrial . . . . .             | 124,446   | 6.3                |
| <b>Indonesia</b>                 |           |                    |
| Basic Materials . . . . .        | 188,393   | 9.6                |
| Communications . . . . .         | 307,469   | 15.6               |
| Consumer, Non-cyclical . . . . . | 67,959    | 3.5                |
| Financial . . . . .              | 837,164   | 42.5               |
| Utilities . . . . .              | 485,648   | 24.7               |
|                                  | 1,886,633 |                    |
| <b>Malaysia</b>                  |           |                    |
| Basic Materials . . . . .        | 35,899    | 1.8                |
| Diversified . . . . .            | 1,073,657 | 54.6               |
| Financial . . . . .              | 1,257,730 | 63.9               |
| Industrial . . . . .             | 116,857   | 5.9                |
| Utilities . . . . .              | 148,380   | 7.5                |
|                                  | 2,632,523 |                    |
| <b>Mexico</b>                    |           |                    |
| Consumer, Cyclical . . . . .     | 2,275,715 | 115.6              |
| Consumer, Non-cyclical . . . . . | 1,292,480 | 65.7               |
| Financial . . . . .              | 425,387   | 21.6               |
| Industrial . . . . .             | 842,477   | 42.8               |
|                                  | 4,836,059 |                    |
| <b>Philippines</b>               |           |                    |
| Consumer, Cyclical . . . . .     | 56,358    | 2.9                |
| Consumer, Non-cyclical . . . . . | 485,831   | 24.7               |
|                                  | 542,189   |                    |
| <b>Poland</b>                    |           |                    |
| Communications . . . . .         | 61,350    | 3.1                |
| Financial . . . . .              | 394,733   | 20.1               |
| Utilities . . . . .              | 49,183    | 2.5                |
|                                  | 505,266   |                    |
| <b>Qatar</b>                     |           |                    |
| Financial . . . . .              | 1,378,626 | 70.1               |
| <b>Russia</b>                    |           |                    |
| Basic Materials . . . . .        | 104       | 0.0 <sup>(a)</sup> |
| <b>Saudi Arabia</b>              |           |                    |
| Basic Materials . . . . .        | 416,891   | 21.2               |
| Communications . . . . .         | 159,370   | 8.1                |
| Energy . . . . .                 | 68,397    | 3.5                |
| Industrial . . . . .             | 92,021    | 4.7                |
| Utilities . . . . .              | 166,794   | 8.5                |
|                                  | 903,473   |                    |
| <b>South Korea</b>               |           |                    |
| Basic Materials . . . . .        | 483,935   | 24.6               |
| Communications . . . . .         | 415,831   | 21.1               |
| Consumer, Cyclical . . . . .     | 2,232,046 | 113.4              |
| Consumer, Non-cyclical . . . . . | 398,648   | 20.3               |
| Energy . . . . .                 | 417,672   | 21.2               |
| Financial . . . . .              | 1,006,928 | 51.2               |
| Industrial . . . . .             | 1,245,955 | 63.3               |
| Technology . . . . .             | 2,857,210 | 145.2              |
| Utilities . . . . .              | 227,591   | 11.6               |
|                                  | 9,285,816 |                    |

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

## Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

|                                      | Fair Value        | Percent of CFD<br>Fair Value |
|--------------------------------------|-------------------|------------------------------|
| <b>Reference Entity - Long</b>       |                   |                              |
| <b>Common Stocks</b>                 |                   |                              |
| <b>Taiwan</b>                        |                   |                              |
| Basic Materials . . . . .            | \$ 14,378         | 0.7%                         |
| Communications . . . . .             | 614,532           | 31.2                         |
| Consumer, Cyclical . . . . .         | 1,160,158         | 59.0                         |
| Financial . . . . .                  | 2,236,542         | 113.7                        |
| Industrial . . . . .                 | 2,034,564         | 103.4                        |
| Technology . . . . .                 | 8,310,432         | 422.3                        |
|                                      | <u>14,370,606</u> |                              |
| <b>Turkey</b>                        |                   |                              |
| Consumer, Cyclical . . . . .         | 134,766           | 6.8                          |
| Consumer, Non-cyclical . . . . .     | 867,056           | 44.1                         |
| Diversified . . . . .                | 145,721           | 7.4                          |
|                                      | <u>1,147,543</u>  |                              |
| <b>United Arab Emirates</b>          |                   |                              |
| Financial . . . . .                  | <u>573,014</u>    | <u>29.1</u>                  |
| <b>United Kingdom</b>                |                   |                              |
| Consumer, Cyclical . . . . .         | <u>59,312</u>     | <u>3.0</u>                   |
| <b>United States</b>                 |                   |                              |
| Consumer, Non-cyclical . . . . .     | <u>165,239</u>    | <u>8.4</u>                   |
| <b>Total Reference Entity - Long</b> | <u>44,848,353</u> |                              |

### Reference Entity - Short

|                                                                                       |                     |                  |
|---------------------------------------------------------------------------------------|---------------------|------------------|
| <b>Common Stocks</b>                                                                  |                     |                  |
| <b>Brazil</b>                                                                         |                     |                  |
| Consumer, Cyclical . . . . .                                                          | (1,697,095)         | (86.2)           |
| Consumer, Non-cyclical . . . . .                                                      | (1,286,772)         | (65.4)           |
| Energy . . . . .                                                                      | (389,366)           | (19.8)           |
| Financial . . . . .                                                                   | (1,247,737)         | (63.4)           |
| Utilities . . . . .                                                                   | (859,514)           | (43.7)           |
|                                                                                       | <u>(5,480,484)</u>  |                  |
| <b>China</b>                                                                          |                     |                  |
| Communications . . . . .                                                              | <u>(21,822,750)</u> | <u>(1,109.0)</u> |
| <b>Indonesia</b>                                                                      |                     |                  |
| Consumer, Non-cyclical . . . . .                                                      | <u>(112,816)</u>    | <u>(5.7)</u>     |
| <b>Mexico</b>                                                                         |                     |                  |
| Financial . . . . .                                                                   | <u>(45,318)</u>     | <u>(2.3)</u>     |
| <b>Taiwan</b>                                                                         |                     |                  |
| Basic Materials . . . . .                                                             | (185,671)           | (9.4)            |
| Communications . . . . .                                                              | (66,549)            | (3.4)            |
| Consumer, Cyclical . . . . .                                                          | (1,062,866)         | (54.0)           |
| Financial . . . . .                                                                   | (69,477)            | (3.5)            |
| Industrial . . . . .                                                                  | (1,414,955)         | (71.9)           |
| Technology . . . . .                                                                  | (11,059,110)        | (562.0)          |
|                                                                                       | <u>(13,858,628)</u> |                  |
| <b>United Arab Emirates</b>                                                           |                     |                  |
| Consumer, Cyclical . . . . .                                                          | (112,613)           | (5.7)            |
| Energy . . . . .                                                                      | (1,345,376)         | (68.4)           |
| Financial . . . . .                                                                   | (102,579)           | (5.2)            |
|                                                                                       | <u>(1,560,568)</u>  |                  |
| <b>Total Reference Entity - Short</b>                                                 | <u>(42,880,564)</u> |                  |
| <b>Net Value of Reference Entity - Merrill Lynch Pierce<br/>Fenner and Smith Inc.</b> | <u>\$ 1,967,789</u> |                  |

The following table represents the individual long and short positions and related values of the equity securities underlying the total CFD with Morgan Stanley & Co., as of December 31, 2024, with expiration date of January 22, 2025:

### Reference Entity - Long

|                              |           |      |
|------------------------------|-----------|------|
| <b>Common Stocks</b>         |           |      |
| <b>Brazil</b>                |           |      |
| Basic Materials . . . . .    | \$ 38,685 | 0.1% |
| <b>China</b>                 |           |      |
| Basic Materials . . . . .    | 3,583,541 | 7.5  |
| Communications . . . . .     | 725,912   | 1.5  |
| Consumer, Cyclical . . . . . | 2,624,667 | 5.5  |

### Reference Entity - Long

|                                      |                   |            |
|--------------------------------------|-------------------|------------|
| <b>Common Stocks</b>                 |                   |            |
| <b>China</b>                         |                   |            |
| Consumer, Non-cyclical . . . . .     | \$ 4,893,372      | 10.2%      |
| Energy . . . . .                     | 369,891           | 0.8        |
| Financial . . . . .                  | 2,521,771         | 5.3        |
| Industrial . . . . .                 | 681,932           | 1.4        |
| Technology . . . . .                 | 1,494,699         | 3.1        |
|                                      | <u>16,895,785</u> |            |
| <b>Greece</b>                        |                   |            |
| Communications . . . . .             | 56,275            | 0.1        |
| Utilities . . . . .                  | 63,235            | 0.1        |
|                                      | <u>119,510</u>    |            |
| <b>India</b>                         |                   |            |
| Industrial . . . . .                 | <u>37,044</u>     | <u>0.1</u> |
| <b>Indonesia</b>                     |                   |            |
| Consumer, Cyclical . . . . .         | <u>1,062,864</u>  | <u>2.2</u> |
| <b>Malaysia</b>                      |                   |            |
| Financial . . . . .                  | 474,724           | 1.0        |
| Industrial . . . . .                 | 54,954            | 0.1        |
|                                      | <u>529,678</u>    |            |
| <b>Mexico</b>                        |                   |            |
| Financial . . . . .                  | 353,059           | 0.7        |
| Industrial . . . . .                 | 13,072            | 0.0 (a)    |
|                                      | <u>366,131</u>    |            |
| <b>Qatar</b>                         |                   |            |
| Communications . . . . .             | <u>212,014</u>    | <u>0.4</u> |
| <b>Russia</b>                        |                   |            |
| Basic Materials . . . . .            | 23                | 0.0 (a)    |
| Energy . . . . .                     | 20                | 0.0 (a)    |
| Financial . . . . .                  | 7                 | 0.0 (a)    |
|                                      | <u>50</u>         |            |
| <b>South Africa</b>                  |                   |            |
| Basic Materials . . . . .            | 82,617            | 0.2        |
| Financial . . . . .                  | 3,312,956         | 6.9        |
|                                      | <u>3,395,573</u>  |            |
| <b>South Korea</b>                   |                   |            |
| Consumer, Cyclical . . . . .         | 339,019           | 0.7        |
| Industrial . . . . .                 | 53,186            | 0.1        |
| Technology . . . . .                 | 4,447,816         | 9.3        |
|                                      | <u>4,840,021</u>  |            |
| <b>Taiwan</b>                        |                   |            |
| Communications . . . . .             | 606,629           | 1.3        |
| Consumer, Cyclical . . . . .         | 330,576           | 0.7        |
| Technology . . . . .                 | 24,238,615        | 50.7       |
|                                      | <u>25,175,820</u> |            |
| <b>United Arab Emirates</b>          |                   |            |
| Financial . . . . .                  | <u>29,532</u>     | <u>0.1</u> |
| <b>Total Reference Entity - Long</b> | <u>52,702,707</u> |            |

### Reference Entity - Short

|                                  |                    |              |
|----------------------------------|--------------------|--------------|
| <b>Common Stocks</b>             |                    |              |
| <b>Brazil</b>                    |                    |              |
| Consumer, Cyclical . . . . .     | (89,381)           | (0.2)        |
| Consumer, Non-cyclical . . . . . | (48,820)           | (0.1)        |
| Energy . . . . .                 | (175,930)          | (0.4)        |
| Financial . . . . .              | (442,351)          | (0.9)        |
| Utilities . . . . .              | (376,722)          | (0.8)        |
|                                  | <u>(1,133,204)</u> |              |
| <b>Chile</b>                     |                    |              |
| Consumer, Non-cyclical . . . . . | <u>(89,831)</u>    | <u>(0.2)</u> |
| <b>Egypt</b>                     |                    |              |
| Financial . . . . .              | <u>(28,035)</u>    | <u>(0.1)</u> |
| <b>Poland</b>                    |                    |              |
| Consumer, Non-cyclical . . . . . | <u>(26,936)</u>    | <u>(0.1)</u> |

See notes to financial statements.

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

|                                                                         | <i>Fair Value</i>    | <i>Percent of CFD<br/>Fair Value</i> |
|-------------------------------------------------------------------------|----------------------|--------------------------------------|
| <b>Reference Entity - Short</b>                                         |                      |                                      |
| <b>Common Stocks</b>                                                    |                      |                                      |
| <b>Russia</b>                                                           |                      |                                      |
| Energy . . . . .                                                        | \$ (3)               | (0.0)% <sup>(a)</sup>                |
| <b>South Korea</b>                                                      |                      |                                      |
| Basic Materials . . . . .                                               | (282,786)            | (0.6)                                |
| Consumer, Non-cyclical . . . . .                                        | (581,616)            | (1.2)                                |
| Financial . . . . .                                                     | (618,636)            | (1.3)                                |
| Industrial . . . . .                                                    | (419,402)            | (0.9)                                |
| Technology . . . . .                                                    | (416,316)            | (0.9)                                |
|                                                                         | (2,318,756)          |                                      |
| <b>Taiwan</b>                                                           |                      |                                      |
| Communications . . . . .                                                | (56,962)             | (0.1)                                |
| Consumer, Cyclical . . . . .                                            | (152,800)            | (0.3)                                |
| Industrial . . . . .                                                    | (852,334)            | (1.8)                                |
| Technology . . . . .                                                    | (267,564)            | (0.6)                                |
|                                                                         | (1,329,660)          |                                      |
| <b>Total Reference Entity - Short</b>                                   | <b>(4,926,425)</b>   |                                      |
| <b>Net Value of Reference Entity - Morgan Stanley &amp; Co. . . . .</b> | <b>\$ 47,776,282</b> |                                      |

<sup>(a)</sup> 0.0% represents percentage rounded to less than 0.1%.

The following table represents the individual long and short positions and related values of the equity securities underlying the total CFD with Societe Generale, as of December 31, 2024, with expiration date of January 8, 2025:

## Reference Entity - Long

|                                      |                   |       |
|--------------------------------------|-------------------|-------|
| <b>Common Stocks</b>                 |                   |       |
| <b>India</b>                         |                   |       |
| Basic Materials . . . . .            | \$ 1,228,631      | 22.1% |
| Communications . . . . .             | 1,850,332         | 33.2  |
| Consumer, Cyclical . . . . .         | 812,147           | 14.6  |
| Consumer, Non-cyclical . . . . .     | 1,444,980         | 25.9  |
| Energy . . . . .                     | 960,301           | 17.2  |
| Financial . . . . .                  | 2,069,859         | 37.2  |
| Industrial . . . . .                 | 2,717,370         | 48.8  |
| Technology . . . . .                 | 1,118,604         | 20.1  |
| Utilities . . . . .                  | 165,985           | 3.0   |
|                                      | 12,368,209        |       |
| <b>South Korea</b>                   |                   |       |
| Financial . . . . .                  | 3,418             | 0.1   |
| <b>Taiwan</b>                        |                   |       |
| Financial . . . . .                  | 24,762            | 0.4   |
| <b>Total Reference Entity - Long</b> | <b>12,396,389</b> |       |

## Reference Entity - Short

|                                                                   |                     |         |
|-------------------------------------------------------------------|---------------------|---------|
| <b>Common Stocks</b>                                              |                     |         |
| <b>China</b>                                                      |                     |         |
| Communications . . . . .                                          | (6,263,377)         | (112.4) |
| <b>Egypt</b>                                                      |                     |         |
| Financial . . . . .                                               | (96,179)            | (1.7)   |
| <b>Malaysia</b>                                                   |                     |         |
| Industrial . . . . .                                              | (31,780)            | (0.6)   |
| <b>Poland</b>                                                     |                     |         |
| Consumer, Non-cyclical . . . . .                                  | (46,785)            | (0.8)   |
| Financial . . . . .                                               | (17,221)            | (0.3)   |
|                                                                   | (64,006)            |         |
| <b>Taiwan</b>                                                     |                     |         |
| Basic Materials . . . . .                                         | (61,152)            | (1.1)   |
| Communications . . . . .                                          | (28,287)            | (0.5)   |
| Financial . . . . .                                               | (41,161)            | (0.7)   |
| Industrial . . . . .                                              | (76,806)            | (1.4)   |
|                                                                   | (207,406)           |         |
| <b>United Arab Emirates</b>                                       |                     |         |
| Consumer, Cyclical . . . . .                                      | (162,713)           | (2.9)   |
| <b>Total Reference Entity - Short</b>                             | <b>(6,825,461)</b>  |         |
| <b>Net Value of Reference Entity - Societe Generale . . . . .</b> | <b>\$ 5,570,928</b> |         |

(Percentages shown are based on Net Assets)

See notes to financial statements.

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.  
(Percentages shown are based on Net Assets)

## Futures Contracts

| <i>Description</i>         | <i>Number of<br/>Contracts</i> | <i>Unrealized<br/>Appreciation<br/>(Depreciation)</i> | <i>Percent of<br/>Net Assets</i> |
|----------------------------|--------------------------------|-------------------------------------------------------|----------------------------------|
| <b>Long Contracts</b>      |                                |                                                       |                                  |
| Equity Contracts . . . . . | 44                             | \$ (61,097)                                           | (0.0)% <sup>(a)</sup>            |

<sup>(a)</sup> 0.0% represents percentage rounded to less than 0.1%.

## Total Return Swap Contracts

| <i>Description</i>                                       | <i>Net Upfront<br/>Premium Paid<br/>(Received)</i> | <i>Fair Value</i> | <i>Percent of<br/>Net Assets</i> |
|----------------------------------------------------------|----------------------------------------------------|-------------------|----------------------------------|
| Over-the-Counter - Total Return Swap Contracts . . . . . | \$ —                                               | \$ 1,394,133      | 0.5%                             |
| Over-the-Counter - Total Return Swap Contracts . . . . . | —                                                  | (65,540)          | (0.0)% <sup>(a)</sup>            |

<sup>(a)</sup> 0.0% represents percentage rounded to less than 0.1%.

# Condensed Schedule of Investments (continued)

As of December 31, 2024  
(Expressed in U.S. Dollars)

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

## Derivative Financial Instruments Categorized by Risk Exposure

The following table summarizes the fair value of the Fund's derivative financial instruments and the location in the Statement of Assets and Liabilities categorized by risk exposure as of December 31, 2024:

|                                                              | Commodity<br>Contracts | Credit<br>Contracts | Equity<br>Contracts | Foreign<br>Currency<br>Exchange<br>Contracts | Interest<br>Rate<br>Contracts | Other<br>Contracts | Total               |
|--------------------------------------------------------------|------------------------|---------------------|---------------------|----------------------------------------------|-------------------------------|--------------------|---------------------|
| <b>Assets - Derivative Financial Instruments</b>             |                        |                     |                     |                                              |                               |                    |                     |
| Contracts for differences                                    |                        |                     |                     |                                              |                               |                    |                     |
| Unrealized appreciation on contracts for differences         | \$ -                   | \$ -                | \$ 56,631           | \$ -                                         | \$ -                          | \$ -               | \$ 56,631           |
| Over-the-counter swap contracts                              |                        |                     |                     |                                              |                               |                    |                     |
| Over-the-counter swap contracts, at fair value               | -                      | -                   | 1,394,133           | -                                            | -                             | -                  | 1,394,133           |
|                                                              | <u>\$ -</u>            | <u>\$ -</u>         | <u>\$ 1,450,764</u> | <u>\$ -</u>                                  | <u>\$ -</u>                   | <u>\$ -</u>        | <u>\$ 1,450,764</u> |
| <b>Liabilities - Derivative Financial Instruments</b>        |                        |                     |                     |                                              |                               |                    |                     |
| Contracts for differences                                    |                        |                     |                     |                                              |                               |                    |                     |
| Unrealized depreciation on contracts for differences         | \$ -                   | \$ -                | \$ 5,150,918        | \$ -                                         | \$ -                          | \$ -               | \$ 5,150,918        |
| Futures contracts                                            |                        |                     |                     |                                              |                               |                    |                     |
| Variation margin payable on futures contracts <sup>(a)</sup> | -                      | -                   | 61,097              | -                                            | -                             | -                  | 61,097              |
| Over-the-counter swap contracts                              |                        |                     |                     |                                              |                               |                    |                     |
| Over-the-counter swap contracts, at fair value               | -                      | -                   | 65,540              | -                                            | -                             | -                  | 65,540              |
|                                                              | <u>\$ -</u>            | <u>\$ -</u>         | <u>\$ 5,277,555</u> | <u>\$ -</u>                                  | <u>\$ -</u>                   | <u>\$ -</u>        | <u>\$ 5,277,555</u> |

<sup>(a)</sup> Includes cumulative unrealized appreciation (depreciation) on futures contracts as reported in the Condensed Schedule of Investments. In the Statement of Assets and Liabilities, only current day's variation margin is reported in receivables or payables.

The following table summarizes the effect of derivative financial instruments in the Statement of Operations for the year ended December 31, 2024:

|                                                                | Commodity<br>Contracts | Credit<br>Contracts | Equity<br>Contracts    | Foreign<br>Currency<br>Exchange<br>Contracts | Interest<br>Rate<br>Contracts | Other<br>Contracts | Total                  |
|----------------------------------------------------------------|------------------------|---------------------|------------------------|----------------------------------------------|-------------------------------|--------------------|------------------------|
| <b>Net Realized Gain (Loss) on</b>                             |                        |                     |                        |                                              |                               |                    |                        |
| Contracts for differences                                      | \$ -                   | \$ -                | \$ 14,885,729          | \$ -                                         | \$ -                          | \$ -               | \$ 14,885,729          |
| Futures contracts                                              | -                      | -                   | (669,648)              | -                                            | -                             | -                  | (669,648)              |
| Swap contracts                                                 | -                      | -                   | (9,454,002)            | -                                            | -                             | -                  | (9,454,002)            |
|                                                                | <u>\$ -</u>            | <u>\$ -</u>         | <u>\$ 4,762,079</u>    | <u>\$ -</u>                                  | <u>\$ -</u>                   | <u>\$ -</u>        | <u>\$ 4,762,079</u>    |
| <b>Net Change in Unrealized Appreciation (Depreciation) on</b> |                        |                     |                        |                                              |                               |                    |                        |
| Contracts for differences                                      | \$ -                   | \$ -                | \$ (16,945,673)        | \$ -                                         | \$ -                          | \$ -               | \$ (16,945,673)        |
| Futures contracts                                              | -                      | -                   | (112,647)              | -                                            | -                             | -                  | (112,647)              |
| Swap contracts                                                 | -                      | -                   | 6,470,505              | -                                            | -                             | -                  | 6,470,505              |
|                                                                | <u>\$ -</u>            | <u>\$ -</u>         | <u>\$ (10,587,815)</u> | <u>\$ -</u>                                  | <u>\$ -</u>                   | <u>\$ -</u>        | <u>\$ (10,587,815)</u> |

## Average Balances<sup>(a)</sup> of Derivative Financial Instruments

For the year ended December 31, 2024, the average balances<sup>(a)</sup> of derivative financial instruments during each month were as follows:

|                                             |                |
|---------------------------------------------|----------------|
| Contracts for differences                   |                |
| Average notional value of contracts – long  | \$ 364,756,743 |
| Average notional value of contracts – short | \$ 79,970,873  |
| Futures contracts                           |                |
| Average notional value of contracts – long  | \$ 2,700,249   |
| Average notional value of contracts – short | \$ 15,611,206  |
| Total return swap contracts                 |                |
| Average notional value                      | \$ 72,728,680  |

<sup>(a)</sup> The average notional amounts are representative of the average volume activity for the year ended December 31, 2024.

See notes to financial statements.

# Condensed Schedule of Investments (continued)

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

As of December 31, 2024  
(Expressed in U.S. Dollars)

## Derivative Financial Instruments – Offsetting as of Year End

As of December 31, 2024, the Fund's derivative assets and liabilities (by type) are as follows:

|                                                                                          | Assets       | Liabilities  |
|------------------------------------------------------------------------------------------|--------------|--------------|
| <b>Derivative Financial Instruments:</b>                                                 |              |              |
| Contracts for differences .....                                                          | \$ 56,631    | \$ 5,150,918 |
| Over-the-counter swap contracts .....                                                    | 1,394,133    | 65,540       |
| Variation margin payable on futures contracts .....                                      | –            | 7,040        |
| Total derivative assets and liabilities in the Statement of Assets and Liabilities ..... | 1,450,764    | 5,223,498    |
| Derivatives not subject to a Master Netting Agreement or similar agreement ("MNA") ..... | –            | (7,040)      |
| Total derivative assets and liabilities subject to an MNA .....                          | \$ 1,450,764 | \$ 5,216,458 |

The following table summarizes the Fund's derivative assets and liabilities net of amounts available for offset under an MNA and net of the related collateral received or pledged by the Fund as of December 31, 2024:

| Counterparty                      | Gross Assets Subject to an MNA | Derivatives Available for Offset <sup>(a)</sup> | Non-Cash Collateral Received <sup>(b)</sup> | Cash Collateral Received <sup>(b)</sup> | Net Amount <sup>(c)</sup> |
|-----------------------------------|--------------------------------|-------------------------------------------------|---------------------------------------------|-----------------------------------------|---------------------------|
| Goldman Sachs International ..... | \$ 1,394,133                   | \$ (1,394,133)                                  | \$ –                                        | \$ –                                    | \$ –                      |
| Societe Generale .....            | 56,631                         | –                                               | –                                           | –                                       | 56,631                    |
|                                   | \$ 1,450,764                   | \$ (1,394,133)                                  | \$ –                                        | \$ –                                    | \$ 56,631                 |

| Counterparty                                    | Gross Liabilities Subject to an MNA | Derivatives Available for Offset <sup>(a)</sup> | Non-Cash Collateral Pledged <sup>(b)</sup> | Cash Collateral Pledged <sup>(b)</sup> | Net Amount <sup>(d)</sup> |
|-------------------------------------------------|-------------------------------------|-------------------------------------------------|--------------------------------------------|----------------------------------------|---------------------------|
| BNP Paribas .....                               | \$ 1,977,408                        | \$ –                                            | \$ –                                       | \$ –                                   | \$ 1,977,408              |
| Citigroup Global Markets Inc. ....              | 90,591                              | –                                               | –                                          | (90,591)                               | –                         |
| Goldman Sachs International .....               | 2,044,073                           | (1,394,133)                                     | –                                          | (649,940)                              | –                         |
| HSBC Securities (USA) Inc. ....                 | 51,031                              | –                                               | –                                          | (51,031)                               | –                         |
| J.P. Morgan Chase Bank, N.A. ....               | 451,351                             | –                                               | –                                          | (451,351)                              | –                         |
| Merrill Lynch Pierce Fenner and Smith Inc. .... | 420,099                             | –                                               | –                                          | (420,099)                              | –                         |
| Morgan Stanley & Co. ....                       | 181,905                             | –                                               | –                                          | (181,905)                              | –                         |
|                                                 | \$ 5,216,458                        | \$ (1,394,133)                                  | \$ –                                       | \$ (1,844,917)                         | \$ 1,977,408              |

<sup>(a)</sup> The amount of derivatives available for offset is limited to the amount of derivative assets and/or liabilities that are subject to an MNA.

<sup>(b)</sup> Excess collateral received or pledged is not shown for financial reporting purposes.

<sup>(c)</sup> Represents the net amount receivable from the counterparties in the event of default.

<sup>(d)</sup> Represents the net amount payable to the counterparties in the event of default.

See notes to financial statements.

# Condensed Schedule of Investments (continued)

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

As of December 31, 2024  
(Expressed in U.S. Dollars)

## Fair Value Hierarchy as of Year End

For information about the Fund's policy regarding valuation of investments and derivative financial instruments refer to the Notes to Financial Statements.

As of December 31, 2024, the Fund's investments and derivative financial instruments were classified in the fair value hierarchy as follows:

|                                                       | Level 1               | Level 2             | Level 3     | NAV as<br>Practical Expedient | Total                 |
|-------------------------------------------------------|-----------------------|---------------------|-------------|-------------------------------|-----------------------|
| <b>Assets</b>                                         |                       |                     |             |                               |                       |
| Cash Equivalents . . . . .                            | \$ 26,821,797         | \$ —                | \$ —        | \$ —                          | \$ 26,821,797         |
| Investments                                           |                       |                     |             |                               |                       |
| Common Stocks . . . . .                               | 201,679,682           | —                   | 5           | —                             | 201,679,687           |
| U.S. Treasury Obligations. . . . .                    | —                     | 7,557,191           | —           | —                             | 7,557,191             |
|                                                       | <u>\$ 228,501,479</u> | <u>\$ 7,557,191</u> | <u>\$ 5</u> | <u>\$ —</u>                   | <u>\$ 236,058,675</u> |
| <b>Liabilities</b>                                    |                       |                     |             |                               |                       |
| Investments Sold Short                                |                       |                     |             |                               |                       |
| Common Stocks Sold Short . . . . .                    | \$ 62,851,863         | \$ —                | \$ 1        | \$ —                          | \$ 62,851,864         |
| <b>Derivative Financial Instruments<sup>(a)</sup></b> |                       |                     |             |                               |                       |
| <b>Assets</b>                                         |                       |                     |             |                               |                       |
| Equity Contracts . . . . .                            | \$ —                  | \$ 1,450,764        | \$ —        | \$ —                          | \$ 1,450,764          |
| <b>Liabilities</b>                                    |                       |                     |             |                               |                       |
| Equity Contracts . . . . .                            | \$ 61,097             | \$ 5,216,458        | \$ —        | \$ —                          | \$ 5,277,555          |

<sup>(a)</sup> Derivative financial instruments are CFDs and futures contracts, which are valued at the unrealized appreciation (depreciation) on the instrument, and over-the-counter ("OTC") swap contracts, which are shown at fair value.

There were transfers out of Level 3 of \$77 from Common Stocks Sold Short and no Level 3 purchases or transfers into Level 3 during the year ended December 31, 2024.

As of December 31, 2024, a net amount of \$4 of Level 3 investments were valued as fair value assets. Such valuations are based on unobservable inputs.

# Statement of Assets and Liabilities

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

As of December 31, 2024  
(Expressed in U.S. Dollars)

## ASSETS

|                                                               |    |                    |
|---------------------------------------------------------------|----|--------------------|
| Investments, at fair value (Cost: \$209,996,507) . . . . .    | \$ | 209,236,878        |
| Cash and cash equivalents . . . . .                           |    | 109,959,606        |
| Foreign currencies, at fair value (Cost: \$145,463) . . . . . |    | 150,144            |
| Cash pledged:                                                 |    |                    |
| Collateral - over-the-counter derivatives contracts . . . . . |    | 30,126,000         |
| Collateral - contracts for differences . . . . .              |    | 7,436,975          |
| Collateral - futures contracts . . . . .                      |    | 72,000             |
| Over-the-counter swap contracts, at fair value . . . . .      |    | 1,394,133          |
| Receivables:                                                  |    |                    |
| Interest . . . . .                                            |    | 527,065            |
| Dividends . . . . .                                           |    | 351,002            |
| Unrealized appreciation on:                                   |    |                    |
| Contracts for differences . . . . .                           |    | 56,631             |
| Prepaid expenses . . . . .                                    |    | 9,134              |
| Total assets . . . . .                                        |    | <u>359,319,568</u> |

## LIABILITIES

|                                                                          |  |                   |
|--------------------------------------------------------------------------|--|-------------------|
| Investments sold short, at fair value (Proceeds: \$61,996,035) . . . . . |  | 62,851,864        |
| Over-the-counter swap contracts, at fair value . . . . .                 |  | 65,540            |
| Payables:                                                                |  |                   |
| Investments purchased . . . . .                                          |  | 5,607,860         |
| Interest expense . . . . .                                               |  | 302,134           |
| Professional fees . . . . .                                              |  | 131,048           |
| Dividends on securities sold short . . . . .                             |  | 121,456           |
| Management fees . . . . .                                                |  | 119,067           |
| Due to brokers . . . . .                                                 |  | 112,187           |
| Administration fees . . . . .                                            |  | 93,160            |
| Variation margin on futures contracts . . . . .                          |  | 7,040             |
| Unrealized depreciation on:                                              |  |                   |
| Contracts for differences . . . . .                                      |  | 5,150,918         |
| Other accrued expenses and liabilities . . . . .                         |  | 243               |
| Total liabilities . . . . .                                              |  | <u>74,562,517</u> |

|                             |           |                    |
|-----------------------------|-----------|--------------------|
| <b>NET ASSETS</b> . . . . . | <b>\$</b> | <b>284,757,051</b> |
|-----------------------------|-----------|--------------------|

## NET ASSETS

|                                                        |           |                    |
|--------------------------------------------------------|-----------|--------------------|
| Net assets attributed to Sub-Class A1 Shares . . . . . | \$        | 209,184,945        |
| Net assets attributed to Sub-Class B1 Shares . . . . . |           | 75,572,106         |
|                                                        | <b>\$</b> | <b>284,757,051</b> |

See notes to financial statements.

**Statement of Operations**  
For the Year Ended December 31, 2024  
(Expressed in U.S. Dollars)

**Emerging Markets Alpha Advantage® Fund - Strategic Ltd.**

**INVESTMENT INCOME**

|                                               |    |                   |
|-----------------------------------------------|----|-------------------|
| Interest                                      | \$ | 12,160,386        |
| Dividends (net of withholding tax: \$300,489) |    | 4,538,747         |
| Other income                                  |    | 8,779             |
| Total investment income                       |    | <u>16,707,912</u> |

**EXPENSES**

|                                 |  |                  |
|---------------------------------|--|------------------|
| Dividend expense                |  | 2,458,021        |
| Interest expense                |  | 2,374,134        |
| Management fees                 |  | 1,552,777        |
| Stock loan fees                 |  | 334,252          |
| Administration and custody fees |  | 236,593          |
| Professional fees               |  | 155,360          |
| Incentive fees                  |  | 25,927           |
| Directors fees                  |  | 23,789           |
| Other expenses                  |  | 3,009            |
| Total expenses                  |  | <u>7,163,862</u> |
| Net investment income (loss)    |  | <u>9,544,050</u> |

**REALIZED AND UNREALIZED GAIN (LOSS)**

|                               |  |                     |
|-------------------------------|--|---------------------|
| Net realized gain (loss) on:  |  |                     |
| Contracts for differences     |  | 14,885,729          |
| Investments sold short        |  | 3,060,947           |
| Foreign currency transactions |  | (52,433)            |
| Futures contracts             |  | (669,648)           |
| Swap contracts                |  | (9,454,002)         |
| Investments                   |  | (20,518,884)        |
| Net realized gain (loss)      |  | <u>(12,748,291)</u> |

Net change in unrealized appreciation (depreciation) on:

|                                                      |  |                   |
|------------------------------------------------------|--|-------------------|
| Investments                                          |  | 46,709,020        |
| Swap contracts                                       |  | 6,470,505         |
| Foreign currency translations                        |  | 4,312             |
| Futures contracts                                    |  | (112,647)         |
| Investments sold short                               |  | (7,862,463)       |
| Contracts for differences                            |  | (16,945,673)      |
| Net change in unrealized appreciation (depreciation) |  | <u>28,263,054</u> |
| Net realized and change in unrealized gain (loss)    |  | <u>15,514,763</u> |

|                                                                        |           |                   |
|------------------------------------------------------------------------|-----------|-------------------|
| <b>NET INCREASE (DECREASE) IN NET ASSETS RESULTING FROM OPERATIONS</b> | <b>\$</b> | <b>25,058,813</b> |
|------------------------------------------------------------------------|-----------|-------------------|

See notes to financial statements.

# Statement of Changes in Net Assets

For the Year Ended December 31, 2024

(Expressed in U.S. Dollars)

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

## INCREASE (DECREASE) IN NET ASSETS

### OPERATIONS

|                                                                           |    |                   |
|---------------------------------------------------------------------------|----|-------------------|
| Net investment income (loss) . . . . .                                    | \$ | 9,544,050         |
| Net realized gain (loss) . . . . .                                        |    | (12,748,291)      |
| Net change in unrealized appreciation (depreciation) . . . . .            |    | 28,263,054        |
| Net increase (decrease) in net assets resulting from operations . . . . . |    | <u>25,058,813</u> |

### CAPITAL TRANSACTIONS

|                                                                                     |  |                      |
|-------------------------------------------------------------------------------------|--|----------------------|
| Subscriptions . . . . .                                                             |  | 19,960,495           |
| Redemptions . . . . .                                                               |  | (154,248,454)        |
| Transaction costs . . . . .                                                         |  | 507,840              |
| Net increase (decrease) in net assets resulting from capital transactions . . . . . |  | <u>(133,780,119)</u> |

### NET ASSETS

|                                                 |    |                    |
|-------------------------------------------------|----|--------------------|
| Net increase (decrease) in net assets . . . . . |    | (108,721,306)      |
| Net assets, beginning of year . . . . .         |    | 393,478,357        |
| Net assets, end of year . . . . .               | \$ | <u>284,757,051</u> |

See notes to financial statements.

# Financial Highlights

For the Year Ended December 31, 2024  
(Expressed in U.S. Dollars)

Emerging Markets Alpha Advantage® Fund - Strategic Ltd.

| PER SHARE OPERATING PERFORMANCE                                                        | Sub-Class A1<br>Series 1 | Sub-Class B1<br>Series 1 |
|----------------------------------------------------------------------------------------|--------------------------|--------------------------|
| <b>NET ASSET VALUE, BEGINNING OF YEAR</b> . . . . .                                    | \$ 1,639.83              | \$ 1,626.71              |
| Net investment income (loss) . . . . .                                                 | 48.59                    | 46.51                    |
| Net realized and change in unrealized gain (loss) . . . . .                            | 62.38                    | 62.29                    |
| Net increase (decrease) in net assets resulting from operations . . . . .              | 110.97                   | 108.80                   |
| Transaction costs . . . . .                                                            | 2.61                     | 2.62                     |
| <b>NET ASSET VALUE, END OF YEAR</b> . . . . .                                          | <u>\$ 1,753.41</u>       | <u>\$ 1,738.13</u>       |
| <b>TOTAL RETURN<sup>(a)</sup></b>                                                      |                          |                          |
| Total return . . . . .                                                                 | <u>6.93%</u>             | <u>6.85%</u>             |
| <b>RATIOS TO AVERAGE NET ASSETS<sup>(b)</sup></b>                                      |                          |                          |
| Net investment income (loss) . . . . .                                                 | <u>2.90%</u>             | <u>2.83%</u>             |
| Total expenses before interest expense, dividend expense and stock loan fees . . . . . | <u>0.57%</u>             | <u>0.65%</u>             |
| Interest expense, dividend expense and stock loan fees . . . . .                       | <u>1.55%</u>             | <u>1.53%</u>             |
| Total expenses . . . . .                                                               | <u>2.12%</u>             | <u>2.18%</u>             |

<sup>(a)</sup> Where applicable, includes the effects of management fees.

<sup>(b)</sup> For the purpose of calculating these ratios, average net assets is calculated before December 31, 2024 shareholder redemptions, if any.

Per share operating performance is calculated using average shares outstanding during the year. Total returns are calculated assuming the purchase of shares at the prevailing net asset value ("NAV") on the first day of the year and a sale at the NAV as of the last day of the year. Total returns and ratios are calculated for each permanent series taken as a whole. An individual investor's total return and ratios may vary based on the timing of capital transactions and differing fee arrangements. Certain financial highlights data may vary from capital accounts statements due to rounding.

See notes to financial statements.

## 1. ORGANIZATION

Emerging Markets Alpha Advantage® Fund - Strategic Ltd. (the "Fund") is an exempted company incorporated on August 11, 2011, under the provisions of The Companies Act (as amended) of the Cayman Islands to operate as a private investment fund exclusively for investment by accounts and collective investment vehicles for which Strategic Investment Management, L.P. serves as the investment adviser and commenced operations on September 13, 2011. BlackRock Institutional Trust Company, N.A. (the "Investment Manager"), a national banking association chartered in the United States ("U.S.") and a wholly-owned subsidiary of BlackRock, Inc., is the appointed investment manager of the Fund and is responsible for its investment activities, subject to the policies, control and supervision of the Board of Directors of the Fund (the "Directors"). The Fund falls within the definition of a "mutual fund" in terms of the Mutual Funds Act (as amended) of the Cayman Islands (the "Mutual Funds Act") and, accordingly, is regulated in term of the Mutual Funds Act. As a regulated mutual fund, the Fund is subject to the supervision of the Cayman Islands Monetary Authority.

The investment objective of the Fund is to seek to produce returns, gross of fees and expenses, in excess of the MSCI Emerging Markets Free Net Dividend Return Index (the "Benchmark") over the long term. The Fund pursues its investment objective primarily by taking long and short positions in a variety of equity instruments that are: (i) issued by companies that have their registered office or carry out a predominant portion of their economic activity in the countries that comprise the Benchmark ("Benchmark Countries") or (ii) issued by non-Benchmark Countries determined to be consistent with the Fund's objectives. There can be no assurance that the investment objective of the Fund will be achieved.

JPMorgan Chase Bank, N.A., wholly owned by JPMorgan Chase & Co., (the "Administrator") serves as the administrator of the Fund under the terms of an administration agreement between the Fund and the Administrator. Citibank, N.A. (the "Custodian") serves as custodian for the Fund. The Custodian performs custodial services with regard to cash and other assets of the Fund.

Capitalized terms used throughout the notes without definition have the same meaning as set forth in the relevant offering documents.

## 2. SIGNIFICANT ACCOUNTING POLICIES

**Basis of Accounting:** The Fund's financial statements are expressed in U.S. Dollars ("USD" and/or "\$"), unless otherwise indicated, and are prepared in accordance with accounting principles generally accepted in the United States of America ("U.S. GAAP"). The Fund is considered an investment company under U.S. GAAP and follows the accounting and reporting guidance applicable to investment companies in the Financial Accounting Standards Board ("FASB") Accounting Standards Codification ("ASC") 946, *Financial Services – Investment Companies* ("ASC 946").

**Estimates:** The preparation of financial statements in accordance with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts and disclosures in the financial statements and the reported amounts of increases and decreases in net assets from operations during the reporting period. Actual results could differ from those estimates, and the differences could be material.

**Investment Transactions, Investment Income and Expenses:** Investment transactions are recorded on the date the transactions are entered into. Realized gains and losses on investment transactions are determined on an identified cost basis. The Fund's operating expenses are recorded on an accrual basis. Dividend income on publicly traded securities and dividends on securities sold short/non-cash dividend income are recorded on the ex-dividend date, and when earned for private securities. Non-cash dividends, if any, are recorded on the ex-dividend date at fair value. Dividends from foreign securities where the ex-dividend date may have passed are subsequently recorded when the Fund is informed of the ex-dividend date. Under the applicable foreign tax laws, a withholding tax at various rates may be imposed on capital gains, dividends and interest. Interest income and interest expenses, including amortization of premium and accretion of discount on debt securities, are recognized on an accrual basis.

**Cash, Cash Equivalents and Foreign Currencies:** Cash and cash equivalents include cash and short-term investments with original maturities of three months or less (when acquired), which would be considered Level 1 investments. Short-term investment funds are valued at their reported NAV. The Fund may maintain cash in one or more bank deposit accounts that, at times, may exceed U.S. federally insured limits. The Fund may hold foreign currencies and, thus, is subject to the risk associated with foreign currency exchange rate fluctuations. Foreign currencies are translated into USD amounts as of the valuation date.

**Restricted Cash:** As of December 31, 2024, the Fund had pledged cash of \$37,634,975 with counterparties. Amounts pledged are related to investments in OTC derivatives, CFDs and futures contracts. Amounts pledged which are considered restricted cash, are included in cash pledged in the Statement of Assets and Liabilities.

**Foreign Currency Translations and Transactions:** Investments, at fair value, denominated in currencies other than USD are translated into USD at the appropriate rate of exchange in effect at the date of the financial statements. Purchases and sales of investments denominated in currencies other than USD have been translated into USD at the prevailing exchange rates on the dates of such transactions.

The Fund does not isolate that portion of the results of operations resulting from changes in foreign exchange rates on investments from the fluctuations arising from changes in market prices of investments held or sold for financial reporting purposes. Such currency fluctuations relative to the exchange rate on the trade date related to investments are included within net realized gain (loss) on investments and net change in unrealized appreciation (depreciation) on investments in the Statement of Operations, as applicable.

Non-investment related assets and non-investment related liabilities denominated in currencies other than USD are translated into USD at the appropriate rate of exchange in effect at the date of the financial statements. Such currency fluctuations not related to investments are included within net change in unrealized appreciation (depreciation) on foreign currency translations in the Statement of Operations. Purchases and sales of currencies, the realization of receivables, the settlement of liabilities, and the recognition of income and expense transactions denominated in currencies other than USD have been translated into USD at the prevailing exchange rates on the dates of the transactions. Such reported realized foreign currency gains and losses from the aforementioned transactions are included within net realized gain (loss) on foreign currency transactions in the Statement of Operations.

**Custodian:** The Fund has entered into an agreement with the Custodian to clear the Fund's securities transactions. All securities transactions are cleared through and held in custody by the Custodian. Failure of the Custodian to perform their duties under contract could negatively impact the Fund.

The Fund receives and pays interest income and expense on collateral pledged and received through its prime broker agreements. These balances are recorded gross in interest income and interest expense, respectively and are included in the Statement of Operations.

**Stock Loan Fees:** Proceeds received on securities sold short are made available to the Fund by the prime broker. The prime broker charges a stock loan fee for this privilege used by the Fund, which is reflected as stock loan fees in the Statement of Operations.

**Short Rebate Interest Expense:** Through agreements with the prime broker, interest expense is charged on the market value of the securities sold short. These charges are included in interest expense in the Statement of Operations.

**Due to brokers:** Due to brokers in the Statement of Assets and Liabilities consists of \$112,187 of unsettled trades on derivative contracts.

**Income Taxes:** ASC 740, *Income Taxes* ("ASC 740"), requires the evaluation of tax positions taken or expected to be taken to determine whether a tax position of the Fund is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position. The tax impact to be recognized is measured as the largest amount that is greater than 50% likely of being realized upon ultimate settlement, which could result in the Fund recording a tax liability that would reduce net assets.

Based on the Fund's organizational structure, anticipated methods of operation and features, the Fund generally does not expect to be subject to U.S. federal income tax on gains from trading in securities and commodities. In addition, interest income from U.S. sources earned on bank deposits and portfolio interest as defined under the U.S. Internal Revenue Code of 1986 (as amended) are not subject to withholding for U.S. federal income tax. However, certain other income, including dividend income, certain dividend equivalent payments and certain other interest income from U.S. sources may be subject to withholding. Interest, dividend and other income realized by the Fund from non-U.S. sources, and capital gains realized, or gross sale or disposition proceeds received, on the sale of securities of non-U.S. issuers, may be subject to withholding and other taxes levied by the jurisdiction in which the income is sourced.

The Fund is invested directly and indirectly in various jurisdictions and is therefore subject to varying policies and statutory time limitations with respect to examination of tax positions. The Investment Manager has reviewed its tax positions and does not believe that there are any uncertain tax positions that require recognition of a tax liability in the Fund's financial statements. Accordingly, no income tax liability for uncertain tax positions has been recorded in the accompanying financial statements.

The Fund has been registered as an exempted company pursuant to the Companies Act of the Cayman Islands. No local income, profits or capital gains taxes are levied in the Cayman Islands at the current time and the Fund has received an undertaking from the Cayman Islands government exempting the Fund from taxation in the Cayman Islands until August 23, 2031.

In October 2021, The Organization for Economic Cooperation and Development (the "OECD") introduced a 15% global minimum tax under the Pillar Two Global Anti-Base Erosion model rules. Key provisions are being phased in during 2024 and 2025. Several OECD member countries have enacted tax legislation effective January 1, 2024, and others have announced plans to implement similar laws. While the Fund does not expect Pillar Two to have a material impact to its provision for income taxes for 2024, the rules are subject to negotiation and change. The Fund will monitor developments as more countries enact legislation and new guidance is released.

**Allocations of Operations and Distributions:** Income, expenses, realized and unrealized gains and losses are allocated on each Subscription Date (as defined in Note 7) and Redemption Date (as defined in Note 7) to each class, sub-class and series based on its relative net assets.

### 3. INVESTMENT VALUATION AND FAIR VALUE MEASUREMENTS

**Investment Valuation Policies:** The Fund accounts for its investments in accordance with relevant authoritative guidance, which defines fair value, establishes a framework for measuring fair value, and requires enhanced disclosures about fair value measurements. U.S. GAAP defines fair value as the price the Fund would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date.

- Equity investments traded on a recognized securities exchange are valued at the official closing price each day. Equity investments traded on a recognized exchange for which there were no sales on that day are valued at the last available bid (long positions) or ask (short positions) price. If no bid or ask price is available, the prior day's last reported sales price will be used, unless it is determined that such prior day's price no longer reflects the fair value of the security.
- Fixed-income investments for which market quotations are readily available are generally valued on the last available bid prices or current market quotations provided by independent dealers or prices supplied by approved independent third-party pricing services. Pricing services generally value fixed-income securities assuming orderly transactions of an institutional round lot size, but a fund may hold or transact in such securities in smaller, odd lot sizes. Odd lots may trade at lower prices than institutional round lots. The pricing services may use matrix pricing or valuation models that utilize certain inputs and assumptions to derive values, including transaction data (e.g., recent representative bids and offers), market data, credit quality information, perceived market movements, news, and other relevant information.
- CFDs are valued based on the last reported sales price of the underlying equity or the official closing price of the underlying equity as reported by the exchange, if applicable.
- Futures contracts are valued based on that day's last reported settlement price or trade price on the exchange where the contract is traded.
- Total return swap contracts are valued utilizing quotes received daily by independent pricing services or through brokers, which are derived using models that incorporate market trades and fair value of the underlying reference instruments.

In the event that the application of a valuation approach results in a price for an investment that is deemed not to be representative of the fair value of such investment, or if a price is not available, the investment will be valued by the Global Valuation Committee, in accordance with an approved valuation policy as reflecting fair value ("Fair Value Assets"). When determining the price for Fair Value Assets, the Administrator seeks to determine the price that the Fund might reasonably expect to receive from the current sale of that asset in an arm's length transaction. Fair value determinations shall be based upon all available factors that the Administrator deems relevant, consistent with the principles of fair value measurement, which may include the market approach, income approach or a weighted combination of both and/or, in the case of recent investments, the recent transaction price approach, as appropriate.

The market approach generally consists of using comparable market transactions, by reference to a recent transaction price or by reference to observable valuation measures for companies that are determined by the Global Valuation Committee to be comparable ("Comparable Companies"), coupled with the use of unobservable inputs, which may include

earnings before interest, taxes, depreciation and amortization ("EBITDA") multiple or earnings multiple. Observable inputs used in the market approach to derive a valuation multiple may include the public prices for securities issued by, and the relevant performance metrics of, Comparable Companies; and/or transaction prices involving securities of the Comparable Companies.

The income approach generally is used to discount future cash flows to present value. These factors include, but are not limited to (i) attributes specific to the investment or asset; (ii) the principal market for the investment or asset; (iii) the customary participants in the principal market for the investment or asset; (iv) data assumptions by market participants for the investment or asset, if reasonably available; (v) quoted prices for a similar investment or asset in active markets; and (vi) other factors, such as future cash flows, interest rates, yield curves, volatilities, prepayment speeds, loss severities, credit risks, recovery rates, liquidation amounts and/or default rates.

Due to the inherent uncertainty of valuations of such investments, the fair values may differ from the values that would have been used had an active market existed.

**Fair Value Measurements:** ASC 820, *Fair Value Measurement* ("ASC 820"), provides a framework for measuring fair value and requires specific disclosures about financial instruments at the measurement date. Investments and derivative financial instruments measured and reported at fair value are classified and disclosed in one of the following categories:

- Level 1 – Unadjusted quoted prices in active markets/exchanges that are accessible at the measurement date for identical, unrestricted assets or liabilities;
- Level 2 – Inputs other than quoted prices included within level 1 that are observable for the asset or liability, either directly or indirectly; and
- Level 3 – Inputs that are unobservable and significant to the entire fair value measurement (including the Global Valuation Committee's assumptions used in determining the fair value of financial instruments).

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Changes in valuation techniques may result in transfers into or out of an assigned level within the fair value disclosure hierarchy. The categorization of a value determined for investments and derivative financial instruments is based on the pricing transparency of the investments and derivative financial instruments and is not necessarily an indication of liquidity or the risks associated with investing in those investments.

Investments classified within Level 3 have significant unobservable inputs used by the Global Valuation Committee in determining the price for fair valued investments. Level 3 investments include equity or debt issued by privately held companies or funds that may not have a secondary market and/or may have a limited number of investors. The categorization of a value determined for financial instruments is based on the pricing transparency of the financial instruments and is not necessarily an indication of the risks associated with investing in those securities.

#### 4. SECURITIES AND OTHER INVESTMENTS

**Short Sale Transactions:** The Fund enters into short sale transactions in which the Fund sells a security it does not hold in anticipation of a decline in the market price of that security. When the Fund makes a short sale, it would borrow the security sold short from a broker/counterparty and deliver the security to the purchaser. To close out a short position, the Fund delivers the same security to the broker and records a liability to reflect the obligation to return the security to the broker. An amount equal to the proceeds received by the Fund is reflected as an asset and an equivalent liability. The amount of the liability is subsequently marked-to-market to reflect the market value of the short sale. The Fund maintains a segregated account of securities or deposits cash with the broker-dealer as collateral for the short sales. The Fund may pay a financing fee for the difference between the market value of the short position and the cash collateral deposited with the broker, which would be recorded as interest expense. The Fund is required to repay the counterparty any dividends or interest received on the security sold short, which, if applicable, is shown as dividend expense/interest expense in the Statement of Operations. The Fund may pay a fee on the assets borrowed from the counterparty, which, if applicable, is shown as stock loan fees in the Statement of Operations.

As of December 31, 2024, a portion of the Fund's investments was pledged to secure margin accounts and short sales. The Fund may receive interest on its cash collateral deposited with the broker-dealer. The Fund is exposed to market risk based on the amount, if any, that the market value of the security increases beyond the market value at which the position was sold. Thus, a short sale of a security involves the risk that instead of declining, the price of the security sold short would rise. The short sale of securities involves the possibility of an unlimited loss since there is an unlimited potential for the market price of the security sold short to increase. A gain is limited to the price at which the Fund sold the security short. A realized gain or (loss) is recognized upon the termination of a short sale if the market price is less than or greater than the proceeds originally received. There is no assurance that the Fund will be able to close out a short position at a particular time or at an acceptable price.

**New Issues:** The Fund from time to time may invest in new issues, as defined in Financial Industry Regulatory Authority, Inc. ("FINRA") Rule 5130, as amended, supplemented and interpreted from time to time ("Rule 5130"). Rule 5130 generally prohibits a FINRA member from selling a new issue to any account (e.g., a private investment fund) in which a restricted person, as defined in Rule 5130 (a "Restricted Person"), has a beneficial interest, subject to certain exemptions. In addition, Section (b) of FINRA Rule 5131, as amended, supplemented and interpreted from time to time ("Rule 5131", and together with Rule 5130, the "New Issues Rules"), bans the practice of spinning, which occurs when a broker-dealer allocates a new issue to an executive officer or director of a company, who then returns the favor by using the broker-dealer for its company's investment banking needs. For the purpose of allocating profits and losses attributable to new issues in compliance with the New Issues Rules, the Fund has established the Unrestricted Shares, which are unlimited in their participation in profits and losses attributable to new issues, and the Restricted Shares, which do not participate in profits and losses attributable to new issues. An investor that is not deemed to be a Restricted Person under the New Issues Rules will be issued Unrestricted Shares and all other investors (i.e., investors that are Restricted Persons or have elected to not participate in any profits and losses attributable to new issues) will be issued Restricted Shares.

For the year ended December 31, 2024, the Fund did not allocate any new issue profits and losses to the Unrestricted Shares.

## 5. DERIVATIVE FINANCIAL INSTRUMENTS

The Fund may engage in various portfolio investment strategies using derivative contracts both to increase the returns of the Fund and/or to manage its exposure to certain risks, such as credit risk, equity risk, interest rate risk and foreign currency exchange rate risk. These contracts may be transacted on an exchange or OTC.

**Contracts for Differences:** The Fund enters into CFDs to gain exposure to, or hedge against changes in, the value of equities and to substitute for an investment in an underlying common stock (equity risk). A CFD is an agreement between two parties whereby settlement is made through cash payments based on movement in the value of the underlying security and payments of any dividends on that security, rather than the physical delivery of the underlying stock. Changes in the value of the underlying security, which in turn change the value of the CFD, are recorded by the Fund as unrealized appreciation or (depreciation). When the CFD is closed, the Fund records a realized gain or (loss) equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed. The use of CFDs involves the risk that the counterparty to the contract does not perform its obligations under the agreement. CFD transactions involve, to varying degrees, elements of credit and market risks in excess of the amounts recognized in the Statement of Assets and Liabilities. Such risks involve the possibility that there would be no liquid market for these agreements, that the counterparty to the agreements may default on its obligation to perform or disagree as to the meaning of the contractual terms in the agreements, and that there may be unfavorable changes in market values associated with these transactions.

**Futures Contracts:** The Fund may purchase or sell futures contracts to gain exposure to, or economically hedge against, changes in interest rates (interest rate risk), changes in the value of equity securities (equity risk), changes in commodity prices (commodity risk) or changes in foreign currencies (foreign currency change rate risk). Futures contracts are exchange-traded agreements between the Fund and a counterparty to buy or sell a specific quantity of an underlying instrument at a specified price on a specified date. Depending on the terms of a contract, futures contracts are settled either through physical delivery of the underlying instrument on the settlement date or by payment of a cash amount on the settlement date. Upon entering into a futures contract, the Fund is required to deposit initial margin with the broker in the form of cash or securities in an amount that varies depending on a contract's size and risk profile. The initial margin deposit must then be maintained at an established level over the life of the contract. Amounts pledged, which are considered restricted, are included in cash pledged for futures contracts in the Statement of Assets and Liabilities.

Pursuant to the contract, the Fund agrees to receive from or pay to the broker an amount of cash equal to the fluctuation in market value of the contract ("variation margin"). Variation margin is recorded as unrealized appreciation (depreciation) and, if any, shown as variation margin receivable (or payable) on futures contracts in the Statement of Assets and Liabilities. When the contract is closed, the Fund records a realized gain or (loss) equal to the difference between the notional value of the contract at the time it was opened and the notional value at the time it was closed. The use of futures contracts involves the risk of an imperfect correlation in the movements in the price of futures contracts and interest rates, foreign currency exchange rates or the underlying assets.

**Swap Contracts:** Swap contracts are entered into to manage exposure to issuers, markets and securities. Such contracts are agreements between the Fund and a counterparty to make periodic net payments on a specified notional amount or a net payment upon termination. Swap contracts are privately negotiated in the OTC market and may be entered into as a bilateral contract ("OTC swap contracts") or centrally cleared ("centrally cleared swap contracts"). Swap contracts are marked-to-market and changes in value are recorded as unrealized appreciation (depreciation).

For OTC swap contracts, any upfront premiums paid are recorded as assets and any upfront fees received are recorded as liabilities and are shown as swap contracts premiums paid and swap contracts premiums received, respectively, in the Statement of Assets and Liabilities and amortized over the term of the OTC swap contracts. The fluctuation in market value is recorded as unrealized appreciation (depreciation) on swap contracts in the Statement of Assets and Liabilities. Payments received or made by the Fund for OTC swap contracts are recorded in the Statement of Operations as realized gains or losses, respectively. When an OTC swap contract is terminated, the Fund will record a realized gain or (loss) equal to the difference between the proceeds from (or cost of) the closing transaction and the Fund's basis in the contract, if any. Generally, the basis of the contracts is the premium received or paid.

Swap contract transactions involve, to varying degrees, elements of interest rate, credit and market risk in excess of the amounts recognized in the Statement of Assets and Liabilities. Such risks involve the possibility that there will be no liquid market for these agreements, that the counterparty to the agreements may default on its obligation to perform or disagree as to the meaning of the contractual terms in the agreements, and that there may be unfavorable changes in interest rates and/or market values associated with these transactions.

**Total Return Swap Contracts:** Total return swap contracts are entered into to gain exposure to a security or market without owning such security or investing directly in such market or to exchange the risk/return of one market (e.g., fixed-income) with another market (e.g., equity or commodity prices) (equity risk, commodity price risk and/or interest rate risk). Total return swap contracts are agreements in which there is an exchange of cash flows whereby one party commits to make payments based on the total return (e.g., coupons plus capital gains/losses and/or dividends) of an underlying instrument in exchange for fixed or floating rate interest payments. To the extent the total return of the instrument or index underlying the transaction exceeds or falls short of the offsetting interest rate obligation, the Fund will receive a payment from or make a payment to the counterparty.

**Master Netting Arrangements:** In order to better define contractual rights and to secure rights that will help the Fund mitigate its counterparty risk, the Fund may enter into an International Swaps and Derivatives Association, Inc. Master Agreement ("ISDA Master Agreement" or an "MNA") or a similar agreement with its derivative contract counterparties. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs certain OTC derivatives and typically contains, among other things, collateral posting terms and netting provisions in the event of a default and/or termination event. Under an ISDA Master Agreement, the Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and/or receivables with collateral held and/or posted to create one single net payment.

The provisions of the ISDA Master Agreement typically permit a single net payment in the event of default including the bankruptcy or insolvency of the counterparty. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency or other events. In addition, certain ISDA Master Agreements allow counterparties to OTC derivatives to terminate derivative contracts prior to maturity in the event the Fund's net assets decline by a stated percentage or the Fund fails to meet the terms of its ISDA Master Agreements, which would cause the Fund to accelerate payment of any net liability owed to the counterparty. To the extent amounts due to the Fund from its counterparties are not fully collateralized, contractually or otherwise, the Fund bears the risk of loss from counterparty non-performance. The Fund attempts to mitigate counterparty risk by only entering into agreements with counterparties that it believes have the financial resources to honor their obligations and by monitoring the financial stability of those counterparties.

**Collateral Requirements:** For derivatives traded under an ISDA Master Agreement, the collateral requirements are typically calculated by netting the mark-to-market amount for each transaction under such agreement and comparing that amount to the value of any collateral currently pledged by the Fund and the counterparty. A party to an ISDA Master Agreement may also require additional collateral from the other party to the ISDA Master Agreement should the other party fail to secure a certain credit rating on certain of its debt obligations.

Cash collateral that has been pledged to cover obligations of the Fund and cash collateral received from the counterparty, if any, is reported separately in the Statement of Assets and Liabilities as cash pledged as collateral and cash received as collateral, respectively. Non-cash collateral pledged by the Fund, if any, is noted in the Condensed Schedule of Investments. Generally, the amount of collateral due from or to a counterparty is subject to a minimum transfer amount threshold before a transfer is required, which is determined at the close of business of the Fund. Any additional required collateral may be delivered to/pledged by the Fund on the next business day. Pursuant to the terms of an MNA, the Fund and the counterparties may not be permitted to sell, re-pledge or use cash and non-cash collateral it receives. The Fund generally agrees not to use non-cash collateral that it receives but may, absent default or certain other circumstances defined in the underlying ISDA Master Agreement, be permitted to use cash collateral received. In such cases, interest may be paid pursuant to the collateral arrangement with the counterparty. To the extent amounts due to the Fund from its counterparties are not fully collateralized, contractually or otherwise, the Fund bears the risk of loss from counterparty non-performance. Likewise, to the extent the Fund has delivered collateral to a counterparty and stands ready to perform under the terms of its agreement with such counterparty, it bears the risk of loss from a counterparty in the amount of the value of the collateral in the event the counterparty fails to return such collateral. Based on the terms of agreements, collateral may not be required for all derivative contracts.

For financial reporting purposes, the Fund does not offset derivative assets and derivative liabilities that are subject to netting arrangements in the Statement of Assets and Liabilities.

## 6. RELATED PARTY TRANSACTIONS

**Management Fees:** The Fund has entered into an investment management agreement with the Investment Manager to provide investment management services to the Fund. The Investment Manager provides for and bears its own normal and recurring operating expenses related to its provision of investment management and administrative services to the Fund, including salaries, rent and other expenses. Certain costs for accounting, tax, legal and other services are expenses of the Fund. The Fund is charged a Management Fee which is generally calculated and paid monthly in arrears. The Management Fee is calculated based on the Unadjusted Asset Value ("UAV", as defined below) of each series of shares as of the close of business on the last Business Day of each month. The Management Fee charged to each series of shares is equal to 0.5% annualized of the UAV per share multiplied by the number of shares of such series then in issue. The UAV is equivalent to the value of all the assets of the Fund attributable to a particular class or series of shares, less the value of all the liabilities attributable to that class or series prior to the deduction of the accrued Management Fee and any accrued Incentive Fee.

The Directors, in consultation with the Investment Manager, may elect to reduce, increase, waive, rebate or calculate differently the Management Fee with respect to certain shareholders. For the year ended December 31, 2024, the Fund incurred Management Fees totaling \$1,552,777, of which \$119,067 was payable as of December 31, 2024. As of December 1, 2024 the Investment Manager has elected to waive the Management Fee with respect to each series of Class A and Class B Shares for the period from December 1, 2024 through May 31, 2025 (or such later date as the Investment Manager determines in its sole discretion upon written notice to the holders of Class A and Class B Shares).

**Incentive Fees:** The Fund is also charged an incentive fee in respect of the shares at the end of each Performance Period (as defined below) which is calculated for each series of shares as of the close of business on the last Business Day of the Performance Period and equal to 20% of the excess of the Gross Asset Value ("GAV", as defined below) per share of each series of shares over the Hurdle per Share (as defined below) of such series multiplied by the number of shares of such series then in issue. Upon an intra-quarter redemption, the accrued incentive fee (if any) becomes due in relation to the shares being redeemed. If upon an intra-quarter redemption, a shareholder redeems shares that have not accrued an Incentive Fee since the last date that an incentive fee was realized, the lack of accrual attributable to the redeemed shares will not be available to offset future appreciation in the remaining shares in the series or other shares owned by the shareholder.

A Performance Period is equal to a fiscal quarter, except that: (i) in relation to subscriptions made intra-quarter it shall mean the period between the Subscription Date (as defined in Note 7) and the last Business Day of that fiscal quarter; (ii) in relation to redemptions made intra-quarter it shall mean the period from the last Business Day of the previous fiscal quarter to the Redemption Date (as defined in Note 7); and (iii) in relation to a subscription and redemption within the same fiscal quarter it shall mean the period between the Subscription Date and the Redemption Date.

The GAV is the UAV after the deduction of the accrued management fee but prior to the deduction of any accrued Incentive Fee. The "Hurdle per Share" is: (i) for the first Performance Period for each class or series of shares, the price at which those shares were issued multiplied by (1+ Benchmark Return (as defined below)); and (ii) for each subsequent Performance Period, the NAV per share of that series or class at the close of business on the last Business Day of the previous Performance Period for which an Incentive Fee was paid multiplied by (1+ Benchmark Return). The "Benchmark Return" is: (i) for the first Performance Period for each series or class of shares, the result of taking the monthly return (expressed as a percentage converted to a decimal) of the Benchmark as of the Subscription Date, compounded monthly, and calculated for the period from the close of business of the Subscription Date to the close of the last Business Day of the Performance Period; and (ii) for each subsequent Performance Period the result of taking the monthly return (expressed as a percentage converted to a decimal) of the Benchmark, compounded monthly, and calculated for the period from the close of business on the last Business Day of the previous Performance Period for which Incentive Fee was paid until the close of the last Business Day of the Performance Period.

The Incentive Fee is generally paid to the Investment Manager within 30 days of the end of such Performance Period. The Directors, in consultation with the Investment Manager, may elect to reduce, increase, waive, rebate or calculate differently the Incentive Fee with respect to certain shareholders. For the year ended December 31, 2024, the Fund incurred incentive fees totaling \$25,927, none of which was outstanding as of December 31, 2024.

**Affiliated Shareholders:** The Fund may from time to time invest in funds which are advised by the Investment Manager or its affiliates (each, a "Manager Fund"). If the Fund pays any management or incentive fees to a Manager Fund, the Investment Manager shall rebate such fee against the Fund's management fees.

**Board of Directors:** The activities of the Fund are overseen by its Directors. As of December 31, 2024 the Fund's Directors are Noelle L'Heureux, Jennifer Collins (independent), Ian Pilgrim (independent) and W. William Woods (independent).

## 7. SHARE CAPITAL

The Fund has an authorized capital of \$50,000 divided into 50,000,000 unclassified shares, par value \$0.001 per share, which may be issued as shares of any class. The Fund is authorized to issue shares in one or more different classes or sub-classes, as determined from time to time by the Directors in consultation with the Investment Manager, which may differ in terms of, among other things, the fees charged, information rights, redemption rights and minimum and additional subscription amounts. The Directors have created Class A shares and Class B shares. Class A shares and Class B shares are voting, participating shares, with a par value of \$0.001 per share. Class A Shares have rights, privileges and obligations identical to those of Class B shares, except that Class B shares are only available to U.S. taxable investors. The shares will initially be issued in two sub-classes (e.g., Sub-Class A1 shares, Sub-Class A2 shares, Sub-Class B1 shares, Sub-Class B2 shares), which have identical rights with respect to each other, except that the first sub-class of each class of shares (A1, B1) will be Unrestricted Shares that will participate in profits and losses attributable to investments in new issues under the New Issue Rules and the second sub-class of each class of shares (A2, B2) will be Restricted Shares that will not participate in profits and losses attributable to investments in new issues under the New Issue Rules. No Sub-Class A2 and Sub-Class B2 shares were outstanding as of December 31, 2024.

Shares are offered from time to time in the discretion of the Directors, subject to any restrictions under applicable law. Generally, the Fund accepts subscriptions for shares as of the close of business on the last Business Day (as defined below) of a calendar month (each, a "Subscription Date") on which banks are open for business in New York (a "Business Day") or such other Business Day as may be determined in the discretion of the Directors (in consultation with the Investment Manager). Subscription documents with respect to any subscription for any Subscription Date must be received by 4:00 p.m. Eastern time on the Business Day at least five (5) Business Days prior to the applicable Subscription Date. The shares will be initially offered at a purchase price equal to \$1,000 per share. Thereafter, the shares will continue to be offered at the same price. The shares will be offered in series and a new series generally will be issued on each date that such shares are purchased. The minimum initial subscription for shares is \$1,000,000 and the minimum subscription for additional shares is \$250,000. The Directors may, in their sole discretion, change the amount of the required minimum subscriptions, provided, that at no time will the minimum initial subscription be less than \$100,000, or such other amount as may be specified under Cayman Islands law from time to time.

At the end of each fiscal quarter (and once the NAV per share has been calculated), each series of shares (other than the series of shares issued upon the initial offering (in each case, an "Initial Series")) in respect of which an incentive fee is due by the Fund for such fiscal quarter, will be redesignated and converted into the Initial Series. Such conversion will be effected by redemption and reissue of shares at the prevailing NAV per share of the Initial Series; provided, however, that no redesignation and conversion will occur with respect to a series of shares if at the end of a fiscal quarter either the NAV per share of such series is below its Hurdle per Share or the NAV per share of the Initial Series is below its Hurdle per Share. For administrative convenience, if the NAV per share of the Initial Series has not surpassed its Hurdle per Share, the Fund may effect a conversion of a series of shares into a series other than the Initial Series, provided, that such conversion will have no adverse impact on the incentive fees payable by any shareholder.

Generally, shareholders have the right to redeem all or any portion of their shares as of the last Business Day of any calendar month or such other Business Day as may be determined in the discretion of the Directors (in consultation with the Investment Manager). Each date as of which a share may be redeemed is herein referred to as a "Redemption Date". Written requests for redemptions must be received by 4:00 p.m. Eastern time by the Administrator on the Business Day at least 10 days prior to the applicable Redemption Date, which notice period may be waived or reduced by the Directors in their absolute discretion. Except in the event of a full redemption, shareholders may not redeem shares unless the value of the shares to be redeemed is at least \$1,000,000, and partial redemptions which would have the effect of reducing a shareholder's remaining investment to less than \$1,000,000 will not be permitted, subject to the right of the Directors to waive these minimums in their absolute discretion. The Directors have the right to reduce the amount of shares to be redeemed so that the required minimum investment is maintained. If the Fund receives redemption requests for any Redemption Date (including any redemption requests previously deferred as a result of the Gate (as defined below)), which in the aggregate exceed 10% of the NAV of the Fund as of such date (prior to accounting for such redemption requests) (the "Gate"), the Directors, in their sole discretion, may defer all or a portion of the redemption requests in excess of such amount to the next Redemption Date, and all redemption requests received in respect of such Redemption Date will be reduced pro rata by the deferred amounts. Any deferred redemption request may be subject to further deferrals if the total amount of redemption requests (including any redemption requests previously deferred as a result of the Gate) on the next Redemption Date again exceeds 10% of the NAV of the Fund as of such date (prior to accounting for such redemption requests) but will be given priority to any redemption requests received for any subsequent Redemption Date. The Fund did not defer any redemption requests in the foregoing manner during the year ended December 31, 2024. Shares of a particular series will be redeemed at their NAV per share price net of any applicable fees and costs (the "Redemption Price"). If a redeeming shareholder owns shares of more than one series, shares will be redeemed on a "first in-first out" basis for purposes of determining the Redemption Price. Payment of such amounts redeemed will generally be made within 30 days of the Redemption Date.

To enable the Fund to recover the cost of investing Fund assets upon an investor's subscription for shares and the cost of liquidating Fund assets upon a shareholder's redemption of shares, the Fund will reduce the subscription proceeds of each subscribing shareholder and retain from the redemption proceeds of each redeeming shareholder a transaction cost equal to 0.60% of the subscription proceeds and redemption proceeds, as applicable (each, a "transaction cost" and collectively, the "transaction costs"). The transaction costs are retained by the Fund for the benefit of all shareholders and are not paid to the Investment Manager. The transaction costs are deducted from subscription proceeds and correspondingly reduce the number of shares purchased by the investor. The transaction costs will be deducted from redemption proceeds and will correspondingly reduce the amounts received by a shareholder upon redeeming its shares from the Fund.

The following table details the capital share activity for the year ended December 31, 2024 and displays the NAV per share for each outstanding class, sub-classes and series of shares as of December 31, 2024:

| Type of Shares                       | Opening Balance | Roll-up Adjustments | Shares Issued | Shares Redeemed | Closing Balance | Net Assets     | NAV Per Share |
|--------------------------------------|-----------------|---------------------|---------------|-----------------|-----------------|----------------|---------------|
| <b>Class A</b>                       |                 |                     |               |                 |                 |                |               |
| Sub-Class A1 Series 1 <sup>(a)</sup> | 116,975         | —                   | —             | (57,765)        | 59,210          | \$ 103,819,461 | \$ 1,753.41   |
| Sub-Class A1 Series 39               | 18,577          | —                   | —             | —               | 18,577          | 17,023,984     | 916.40        |
| Sub-Class A1 Series 40               | 23,936          | —                   | —             | —               | 23,936          | 22,003,501     | 919.28        |
| Sub-Class A1 Series 41               | 9,000           | —                   | —             | —               | 9,000           | 8,380,965      | 931.22        |
| Sub-Class A1 Series 42               | 27,930          | —                   | —             | —               | 27,930          | 27,706,759     | 992.01        |
| Sub-Class A1 Series 43               | 800             | 22,638              | —             | —               | 23,438          | 30,250,275     | 1,290.66      |
| Sub-Class A1 Series 44               | 6,213           | (6,213)             | —             | —               | —               | —              | —             |
| Sub-Class A1 Series 45               | —               | (19,960)            | 19,960        | —               | —               | —              | —             |
| Sub-Class A2 Series 6 <sup>(a)</sup> | 780             | —                   | —             | (780)           | —               | —              | —             |
| Sub-Class A2 Series 8                | 80              | —                   | —             | (80)            | —               | —              | —             |
| Sub-Class A2 Series 88               | 75              | —                   | —             | (75)            | —               | —              | —             |
| Sub-Class A2 Series 9                | 180             | —                   | —             | (180)           | —               | —              | —             |
|                                      | 204,546         | (3,535)             | 19,960        | (58,880)        | 162,091         | 209,184,945    |               |
| <b>Class B</b>                       |                 |                     |               |                 |                 |                |               |
| Sub-Class B1 Series 1 <sup>(a)</sup> | 50,248          | —                   | —             | (31,712)        | 18,536          | 32,217,436     | 1,738.13      |
| Sub-Class B1 Series 37               | 13,000          | —                   | —             | —               | 13,000          | 11,731,676     | 902.44        |
| Sub-Class B1 Series 38               | 4,993           | —                   | —             | —               | 4,993           | 4,947,044      | 990.83        |
| Sub-Class B1 Series 39               | 3,000           | —                   | —             | —               | 3,000           | 3,173,326      | 1,057.78      |
| Sub-Class B1 Series 40               | 10,000          | 10,813              | —             | —               | 20,813          | 23,502,624     | 1,129.24      |
| Sub-Class B1 Series 41               | 5,000           | (5,000)             | —             | —               | —               | —              | —             |
| Sub-Class B1 Series 42               | 5,787           | (5,787)             | —             | —               | —               | —              | —             |
|                                      | 92,028          | 26                  | —             | (31,712)        | 60,342          | 75,572,106     |               |
|                                      | 296,574         | (3,509)             | 19,960        | (90,592)        | 222,433         | \$ 284,757,051 |               |

<sup>(a)</sup> Permanent series.

Shares shown in the table above are rounded to nearest whole unit.

The following table details the subscription and redemption activity in USD for each outstanding class of shares for the year ended December 31, 2024:

| Type of Shares      | Subscriptions | Redemptions      |
|---------------------|---------------|------------------|
| Sub-Class A1 Shares | \$ 19,960,495 | \$ (98,700,000)  |
| Sub-Class A2 Shares | —             | (1,548,454)      |
| Sub-Class B1 Shares | —             | (54,000,000)     |
|                     | \$ 19,960,495 | \$ (154,248,454) |

## 8. PRINCIPAL RISKS

**Concentration Risk:** The Fund is subject to concentration risk by investing a significant portion of its assets in certain types of investments, which may include obligations of sovereign governments and other entities, issuers located in a particular country or geographic area, public and private issuers located in or significantly exposed to developing countries or issuers engaged in a particular industry. Positions taken and commitments made by the Fund often involve substantial amounts and significant exposure to individual issuers and businesses, including non-investment grade issuers. As a result, the investment performance of the Fund may be substantially adversely affected by the unfavorable performance of certain types of investments, which may adversely affect the value of its net assets.

The Fund invests a substantial amount of its assets in issuers located in a single country or a limited number of countries. When a Fund concentrates its investments in this manner, it assumes the risk that economic, regulatory, political and social conditions in those countries may have a significant impact on its investment performance and could affect the income from, or the value or liquidity of, the Fund's portfolio. Foreign issuers may not be subject to the same uniform accounting, auditing and financial reporting standards and practices as used in the U.S. Foreign securities markets may also be more volatile and less liquid than U.S. securities and may be less subject to governmental supervision not typically associated with investing in U.S. securities. Investment percentages in specific countries are presented in the Condensed Schedule of Investments.

Certain shareholders may own a substantial amount of fund shares and/or hold their fund investments for a limited period of time. Large redemptions by these shareholders may force the Fund to sell investments to satisfy redemption requests, which may negatively impact the fund's NAV and/or accelerate the realization of taxable income/gain, cause the Fund to make additional taxable distributions to shareholders and possibly wind up its operations.

The Fund invests a significant portion of its assets in securities of issuers located in China or with significant exposure to Chinese issuers. Investments in Chinese securities, including certain Hong Kong-listed securities, involves risks specific to China. China may be subject to considerable degrees of economic, political and social instability and demonstrates significantly higher volatility from time to time in comparison to developed markets. Chinese markets generally continue to experience inefficiency, volatility and pricing anomalies resulting from governmental influence, a lack of publicly available information and/or political and social instability. Internal social unrest or confrontations with other neighboring countries may disrupt economic development in China and result in a greater risk of currency fluctuations, currency non-convertibility, interest rate fluctuations and higher rates of inflation. Incidents involving China's or the region's security may cause uncertainty in Chinese markets and may adversely affect the Chinese economy and the Fund's investments. Reduction in spending on Chinese products and services, institution of tariffs or other trade barriers, or a downturn in any of the economies of China's key

trading partners may have an adverse impact on the Chinese economy. In addition, measures may be taken to limit the flow of capital and/or sanctions may be imposed, which could prohibit or restrict the ability to own or transfer fund assets and may also include retaliatory actions, such as seizure of fund assets.

The Fund invests a significant portion of its assets in securities of issuers located in Asia or with significant exposure to Asian issuers or countries. The Asian financial markets have recently experienced volatility and adverse trends due to concerns in several Asian countries regarding monetary policy, government intervention in the markets, rising government debt levels or economic downturns. These events may spread to other countries in Asia and may affect the value and liquidity of certain of the Fund's investments.

The Fund invests a significant portion of its assets in securities within a single or limited number of market sectors. When the Fund concentrates its investments in this manner, it assumes the risk that economic, regulatory, political and social conditions affecting such sectors may have a significant impact on the Fund and could affect the value of the Fund's portfolio.

**Counterparty Credit Risk:** Counterparty credit risk is the risk of losses due to the failure of a counterparty to perform according to the terms of a contract. Many of the markets in which the Fund effects its transactions are not publicly traded. The participants in such markets are typically not subject to credit evaluation and regulatory oversight as are members of "exchange based" markets. This exposes the Fund to the risk that a counterparty may fail to settle open transactions or be unable to perform on its commitments.

With exchange-traded futures contracts, there is less counterparty credit risk to the Fund since the exchange or clearinghouse, as counterparty to such instruments, guarantees against a possible default. The clearinghouse stands between the buyer and the seller of the contract; therefore, the credit risk is limited to failure of the clearinghouse. While offset rights may exist under applicable law, the Fund does not have a contractual right of offset against a clearing broker or clearinghouse in the event of a default (including the bankruptcy or insolvency) of the clearing broker or clearinghouse. Additionally, counterparty credit risk exists in exchange-traded futures contracts with respect to initial and variation margin that is held in a clearing broker's customer accounts. While clearing brokers are required to segregate customer margin from their own assets, in the event that a clearing broker becomes insolvent or goes into bankruptcy and at that time there is a shortfall in the aggregate amount of margin held by the clearing broker for all its clients, typically the shortfall would be allocated on a pro rata basis across all the clearing broker's customers, potentially resulting in losses to the Fund.

The Fund manages counterparty credit risk by entering into transactions only with counterparties that it believes have the financial resources to honor their obligations and by monitoring the financial stability of those counterparties.

**Currency Risk:** The Fund may invest in financial instruments and may enter into transactions denominated in currencies other than its functional currency. Consequently, the Fund may be exposed to risks that the exchange rate of its currency relative to other foreign currencies may change in a manner that has an adverse effect on the value of that portion of the Fund's assets or liabilities denominated in currencies other than the functional currency. The Fund may enter into forward foreign currency exchange contracts to manage the risk associated with foreign currency exchange fluctuations. The use of forward foreign currency exchange contracts involves the risk that the value of a foreign currency rate decreases due to movements in the value of the referenced foreign currencies.

**Indemnifications:** In the normal course of business, the Fund enters into contracts that contain a variety of representations that provide general indemnification. The Fund's maximum exposure under these arrangements is unknown because it involves future potential claims that may be against the Fund, which cannot be predicted with any certainty. However, based on past experience, the Fund expects the risk of material loss therefrom to be remote.

**Interest Rate Risk:** The Fund may invest a significant portion of its assets in fixed-income securities and/or use derivatives tied to the fixed-income markets. Changes in the market interest rates or economic condition may affect the value and/or liquidity of such investments. Interest rate risk is the risk that prices of bonds, debt securities and other fixed-income securities will increase as interest rates fall and decrease as interest rates rise. The Fund may be subject to a greater risk of rising interest rates during a period of historically low interest rates. Changing interest rates may have unpredictable effects on markets, may result in heightened market volatility, and could negatively impact the Fund's performance.

**Leverage Risk:** Various forms of leverage are used in the investment strategy of the Fund. While leverage presents opportunities for increasing the total return on investments, it has the effect of potentially increasing losses as well. Accordingly, any event which adversely affects the value of an investment could be magnified to the extent leverage is utilized. The cumulative effect of the use of leverage with respect to any investments in a market that moves adversely to such investments could result in a substantial loss that would be greater than if the investment were not leveraged.

**Market Risks:** In the normal course of its business, the Fund may invest in securities and/or other instruments and may enter into transactions where risks exist due to fluctuations in the market (market risk). The value of investments held by the Fund may decline in response to certain events, including those directly involving the issuers whose investments are owned by the Fund, whether caused by factors specific to an individual investment, its issuer or any factor affecting investments traded in the market; conditions affecting the general economy; the overall market as well as local, regional or global political and/or social instability; regulation, taxation or international tax treaties between various countries; or currency, interest rate and price fluctuations. Local, regional or global events such as war, acts of terrorism, the spread of infectious illness or other public health issues, recessions, or other events could have a significant impact on the Fund and its investments. Such events are beyond the Fund's control, and the likelihood that they may occur cannot be predicted.

The Fund may invest in derivative financial instruments that involve varying degrees of off-balance sheet market risk, and changes in the market values of the financial instruments underlying such derivative financial instruments frequently result in changes in the Fund's unrealized appreciation (depreciation) on such derivative financial instruments as reflected in the Statement of Operations. Off-balance sheet market risk exists when the maximum potential loss on a particular financial instrument is greater than the carrying value of such financial instrument.

**Non-U.S. Investments:** Investments outside the U.S. or denominated in non-U.S. currencies pose currency exchange risks (including blockage, devaluation and non-exchangeability), as well as a range of other potential risks, which could include, depending on the country involved, expropriation, confiscatory taxation, political or social instability, illiquidity, price volatility and market manipulation. In addition, less information may be available regarding non-U.S. issuers and non-U.S. companies may not be subject to accounting, auditing and financial reporting standards and requirements comparable to or as uniform as those of U.S. companies following U.S. GAAP or a similar basis of accounting. Transaction costs of investing outside the U.S. are generally higher than in the U.S. There is generally less government supervision and regulation of exchanges, brokers and issuers than there is in the U.S. The Fund might have greater difficulty taking appropriate legal action in non-U.S. courts. Non-U.S. markets also have different clearance and settlement procedures, which in some markets have at times failed to keep pace with the volume of transactions; thereby creating substantial delays and settlement failures that could adversely affect the Fund's performance.

**Prepayment Risk:** The Fund may be exposed to prepayment risk, which is the risk that borrowers may exercise their option to prepay principal earlier than scheduled during periods of declining interest rates, which would force the Fund to reinvest in lower yielding securities.

**Price Risk:** Price risk is the risk that the value of an instrument will fluctuate as a result of changes in market prices, whether caused by factors specific to an individual investment, its issuer or any factor affecting investments traded in the market. As the Fund's investments are carried at fair value with fair value changes recognized in the Statement of Operations, all changes in market conditions will directly affect net assets. A derivative contract may suffer a mark-to-market loss if the value of the contract decreases due to an unfavorable change in the market rates or values of the underlying instrument.

## 9. SUBSEQUENT EVENTS

Management has evaluated the impact of all subsequent events on the Fund's financial statements through March 31, 2025, the date these financial statements were available to be issued, and the following items were noted:

Through the first quarter of 2025, the Fund received full redemption requests from each of the remaining shareholders in respect of the March 31, 2025 Redemption Date. As a result of these redemption requests, the Investment Manager recommends closing the Fund.

Schedule H, Line 4i - Schedule of Assets (Acquired and/or Disposed of Within Year)

| Asset Group  | Security ID | Security Description               | Beginning Cost | Ending Cost | Cost Change  | Purchases  | Sales        | RGL         | Change in Amortization | Total        | Variance | Type       |
|--------------|-------------|------------------------------------|----------------|-------------|--------------|------------|--------------|-------------|------------------------|--------------|----------|------------|
| ADR          | 77481931    | INFOSYS LTD-SP ADR                 | -              | 3,155,892   | 3,155,892    | 3,884,568  | (740,718)    | 12,041      | -                      | 3,155,892    | -        | Investment |
| ADR          | 77481291    | VALE SA-SP ADR                     | 3,135,791      | 1,068,849   | (2,066,942)  | 941,383    | (2,284,121)  | (774,204)   | -                      | (2,066,942)  | -        | Investment |
| ADR          | 77483767    | WEIRCO CORP-SPON ADR               | 81,242         | -           | (81,242)     | -          | (57,075)     | (24,167)    | -                      | (81,242)     | -        | Investment |
| ADR          | 77483894    | GERDAU SA-SPON ADR                 | 693,213        | 282,206     | (411,008)    | 327,525    | (641,974)    | (96,558)    | -                      | (411,008)    | -        | Investment |
| ADR          | 77486143    | VIPSHOP HOLDINGS LTD-ADR           | 7811,488       | (204,250)   | (985,398)    | 1,008,622  | (1,990,964)  | (3,055)     | -                      | (985,398)    | -        | Investment |
| ADR          | 77487074    | PETROLEO BRASIL-SP PREF ADR        | (356,016)      | -           | 356,016      | 1,046,078  | (627,003)    | (63,061)    | -                      | 356,016      | -        | Investment |
| ADR          | 77487256    | CIA SANTEAMERITO LTD-BASICO DE-ADR | (2,045,832)    | (873,132)   | 1,172,700    | 2,914,390  | (1,081,099)  | (660,591)   | -                      | 1,172,700    | -        | Investment |
| ADR          | 77488271    | IQVY INC-ADR                       | (328,797)      | -           | 328,797      | 1,788,654  | (2,218,313)  | 758,455     | -                      | 328,797      | -        | Investment |
| ADR          | 77499051    | TAIWAN SEMICONDUCTOR-SP ADR        | 3,509,150      | 16,930,858  | 13,421,708   | 39,311,112 | (29,658,433) | 3,769,029   | -                      | 13,421,708   | -        | Investment |
| ADR          | 77502766    | GDS HOLDINGS LTD-ADR               | -              | (136,003)   | (136,003)    | 2,993,535  | (1,769,235)  | (760,303)   | -                      | (136,003)    | -        | Investment |
| ADR          | 77507690    | W WORLD GROUP LTD-ADR              | 255,079        | -           | (260,757)    | 654,198    | (766,316)    | (158,638)   | -                      | (260,757)    | -        | Investment |
| ADR          | 77518001    | PDO HOLDINGS INC                   | 2,609,479      | 26,371,965  | 23,762,486   | 29,237,518 | (5,096,019)  | (370,113)   | -                      | 23,762,486   | -        | Investment |
| ADR          | 77523825    | ICICI BANK LTD-SPON ADR            | 786,104        | -           | (786,104)    | 628,663    | (1,603,864)  | 189,097     | -                      | (786,104)    | -        | Investment |
| ADR          | 77524095    | FOMENTO ECONOMICO MEX-SP ADR       | -              | (2,016,888) | (2,016,888)  | 1,599,129  | (3,623,625)  | 7,608       | -                      | (2,016,888)  | -        | Investment |
| ADR          | 77524470    | HOFC BANK LTD-ADR                  | 1,651,078      | -           | (1,651,078)  | 757,491    | (2,151,714)  | (258,855)   | -                      | (1,651,078)  | -        | Investment |
| ADR          | 77536226    | AUTOCHEM INC-ADR                   | 896,401        | (910,288)   | (1,806,689)  | 787,516    | (2,261,325)  | (312,881)   | -                      | (1,806,689)  | -        | Investment |
| ADR          | 77539510    | DQAO NEW ENERGY CORP-ADR           | (1,240,385)    | -           | 1,240,385    | 2,195,907  | (1,023,619)  | 68,097      | -                      | 1,240,385    | -        | Investment |
| ADR          | 77542508    | SK TELECOM CO LTD-SPON ADR         | 266,442        | 407,615     | 141,173      | 272,707    | (134,369)    | 3,234       | -                      | 141,173      | -        | Investment |
| ADR          | 77542605    | BANCO SANTANDER BRASIL-AOS         | -              | 633,736     | 633,736      | 633,736    | -            | -           | -                      | 633,736      | -        | Investment |
| ADR          | 77548886    | TENCENT MUSIC ENTERTAINM-ADR       | -              | -           | 1,777,431    | 985,943    | (903,025)    | 18,874      | -                      | 1,777,431    | -        | Investment |
| ADR          | 77555531    | BANCOLOMBIA S.A.-SPONS ADR         | -              | 685,943     | -            | 970,094    | (303,025)    | -           | -                      | 685,943      | -        | Investment |
| ADR          | 77563051    | NIO INC-ADR                        | (860,441)      | -           | 860,441      | 1,996,668  | (978,577)    | (157,651)   | -                      | 860,441      | -        | Investment |
| ADR          | 77625311    | GRUPO AEROPORTUARIO SUR-ADR        | -              | -           | 1,822,792    | 1,763,988  | (58,804)     | -           | -                      | -            | -        | Investment |
| ADR          | 77625394    | NEW ORIENTAL EDUCATIO-SP ADR       | -              | 3,106,688   | 3,106,688    | 3,374,913  | (268,796)    | 570         | -                      | 3,106,688    | -        | Investment |
| ADR          | 77625400    | COCA-COLA FEMSA ADR                | -              | 816,429     | 816,429      | 816,429    | (355,588)    | (24,152)    | -                      | 816,429      | -        | Investment |
| ADR          | 77646571    | DR. REDDY'S LABORATORIES-ADR       | 2,157,535      | (2,086,967) | (4,444,502)  | 3,404,722  | (7,580,846)  | (124,378)   | -                      | (4,444,502)  | -        | Investment |
| ADR          | 77646650    | GOLD FIELDS LTD-SPONS ADR          | (1,505,716)    | -           | 1,505,716    | 1,984,903  | (286,093)    | (193,094)   | -                      | 1,505,716    | -        | Investment |
| ADR          | 77647407    | TELKOM INDONESIA PERSERO-ADR       | (355,361)      | (790,979)   | (435,618)    | 922,854    | (1,326,631)  | (31,842)    | -                      | (435,618)    | -        | Investment |
| ADR          | 77780583    | RECFE MEDICALS LTD-ADR             | 485,725        | -           | (80,877)     | 1,539,893  | (1,511,946)  | (108,324)   | -                      | (80,877)     | -        | Investment |
| ADR          | 78080727    | LEGEND BIOTECH CORP-ADR            | (2,851,130)    | (200,821)   | 1,830,409    | 3,864,051  | (2,639,949)  | 606,306     | -                      | 1,830,409    | -        | Investment |
| ADR          | 78213268    | XPENG INC-ADR                      | -              | (120,399)   | -            | 572,627    | (596,782)    | (96,245)    | -                      | (120,399)    | -        | Investment |
| ADR          | 78275461    | ZTO EXPRESS CAYMAN INC-ADR         | 3,012,917      | -           | (3,012,917)  | 1,244,044  | (3,734,589)  | (522,732)   | -                      | (3,012,917)  | -        | Investment |
| ADR          | 78284339    | QIFU TECHNOLOGY INC                | (657,322)      | (113,441)   | 341,880      | 2,489,174  | (1,759,474)  | (747,820)   | -                      | 341,880      | -        | Investment |
| ADR          | 78460893    | CIA SIDERURGICA NACL-SP ADR        | -              | 259,485     | -            | 259,485    | -            | -           | -                      | 259,485      | -        | Investment |
| ADR          | 78524716    | KANZHUN LTD-ADR                    | (1,006,136)    | 851,974     | 1,858,110    | 4,043,179  | (1,719,666)  | (465,403)   | -                      | 1,858,110    | -        | Investment |
| ADR          | 78726106    | UNITED MICROELECTRON-SP ADR        | 1,608,083      | (383,948)   | (1,992,030)  | 167,189    | (2,187,536)  | 28,317      | -                      | (1,992,030)  | -        | Investment |
| ADR          | 78737764    | WIPRO LTD-ADR                      | (1,241,684)    | 335,796     | 1,577,479    | 1,820,480  | (311,638)    | 68,637      | -                      | 1,577,479    | -        | Investment |
| ADR          | 78738077    | SASOL LTD-SPONSORED ADR            | (465,407)      | 306,345     | 771,930      | 781,808    | (228,522)    | 217,904     | -                      | 771,930      | -        | Investment |
| ADR          | 78738387    | TIM SA-ADR                         | (151)          | (772,067)   | (772,067)    | 219,851    | (678,265)    | (13,652)    | -                      | (772,067)    | -        | Investment |
| ADR          | 78738488    | KF FINANCIAL GROUP INC-ADR         | 258,521        | 111,041     | (147,480)    | 111,041    | (999,824)    | 141,303     | -                      | (147,480)    | -        | Investment |
| ADR          | 79974947    | ZEEKR INTELLIGENT TECHNO-ADR       | -              | -           | -            | -          | -            | -           | -                      | -            | -        | Investment |
| ADR          | 77482972    | IQVY INC-ADR                       | (304,107)      | -           | 304,107      | 558,488    | (285,427)    | 31,047      | -                      | 304,107      | -        | Investment |
| ADR          | 77482989    | BANCO BRASCO-ADR                   | -              | 434,870     | -            | 434,870    | -            | -           | -                      | 434,870      | -        | Investment |
| ADR          | 77483067    | EMIRAEER SA-SPON ADR               | 163,882        | 66,697      | (97,186)     | 660,656    | (867,818)    | 109,976     | -                      | (97,186)     | -        | Investment |
| ADR          | 77488372    | AMBEV SA-ADR                       | 1,109,591      | 722,609     | (386,982)    | 116,790    | (406,438)    | (97,334)    | -                      | (386,982)    | -        | Investment |
| ADR          | 77539336    | KT CORP-SP ADR                     | -              | (408,662)   | (408,662)    | 1,955,910  | (2,245,888)  | (118,684)   | -                      | (408,662)    | -        | Investment |
| ADR          | 77546581    | GRUPO AEROPORTUARIO PAC-ADR        | (1,025,840)    | (1,139,900) | (114,060)    | 755,146    | (771,184)    | (98,002)    | -                      | (114,060)    | -        | Investment |
| ADR          | 78142127    | LI AUTO INC-ADR                    | -              | (325,695)   | -            | 325,695    | -            | -           | -                      | (325,695)    | -        | Investment |
| ADR          | 78177101    | KE HOLDINGS INC                    | 739,474        | 607,211     | (132,263)    | 301,151    | (994,689)    | (38,726)    | -                      | (132,263)    | -        | Investment |
| ADR          | 78216210    | LUFAX HOLDING LTD-ADR              | 238,115        | -           | (238,115)    | -          | (25,501)     | -           | -                      | (238,115)    | -        | Investment |
| ADR          | 78738291    | PLOT INC-SPON ADR                  | (145,043)      | -           | 145,043      | 197,316    | (66,538)     | 14,265      | -                      | 145,043      | -        | Investment |
| ADR          | 78736255    | TELEFONICA BRASIL-ADR              | 1,215,579      | 417,633     | (797,946)    | 2,949,085  | (6,567,399)  | (2,648,814) | -                      | (797,946)    | -        | Investment |
| ADR          | 77486479    | ULTRAPAR PARTICIPAC-SPON ADR       | -              | 292,706     | -            | 292,706    | -            | 107,177     | -                      | 292,706      | -        | Investment |
| ADR          | 77487152    | CIA ENERGETICA DE-SPON ADR         | 614,031        | 389,439     | (224,591)    | 92,313     | (377,585)    | 60,681      | -                      | (224,591)    | -        | Investment |
| ADR          | 77539465    | TAL EDUCATION GROUP-ADR            | -              | 636,762     | 636,762      | 636,762    | -            | -           | -                      | 636,762      | -        | Investment |
| ADR          | 77625329    | CENEX SAB-SPON ADR PART CER        | (453,742)      | -           | 453,742      | 889,512    | (147,618)    | (88,152)    | -                      | 453,742      | -        | Investment |
| ADR          | 77646513    | BANCO DE CHILE-ADR                 | -              | 120,339     | -            | 120,339    | -            | -           | -                      | 120,339      | -        | Investment |
| ADR          | 78738123    | HARMONY GOLD MNG-SPON ADR          | -              | (176,406)   | -            | (176,406)  | -            | -           | -                      | (176,406)    | -        | Investment |
| ADR          | 79204345    | AMERICA MOVIL SAB DE CV            | (1,930,483)    | -           | 1,930,483    | 2,370,973  | (386,629)    | (53,862)    | -                      | 1,930,483    | -        | Investment |
| ADR          | 77481896    | ALIBABA GROUP HOLDING-SP ADR       | -              | 5,016,000   | 5,016,000    | 5,016,000  | -            | -           | -                      | 5,016,000    | -        | Investment |
| ADR          | 77646056    | TRIP.COM GROUP LTD-ADR             | -              | 2,948,085   | -            | 2,948,085  | -            | -           | -                      | 2,948,085    | -        | Investment |
| Common Stock | 77482118    | GENPACT LTD                        | 3,588,156      | -           | (3,588,156)  | 2,722,402  | (6,050,114)  | (260,084)   | -                      | (3,588,156)  | -        | Investment |
| Common Stock | 77482265    | BAIDU INC-CLASS A                  | 6,016,868      | 3,939,912   | (2,076,956)  | 1,773,722  | (3,156,441)  | (694,237)   | -                      | (2,076,956)  | -        | Investment |
| Common Stock | 77482497    | NETASE INC                         | 5,364,235      | 3,073,643   | (2,290,592)  | 2,387,739  | (4,762,303)  | 83,972      | -                      | (2,290,592)  | -        | Investment |
| Common Stock | 77482550    | TENCENT HOLDINGS LTD               | 22,193,612     | 14,512,178  | (7,681,434)  | 5,391,830  | (12,206,036) | (867,228)   | -                      | (7,681,434)  | -        | Investment |
| Common Stock | 77483363    | LI.COM INC-CLASS A                 | 9,561,153      | 9,561,153   | 1,730,551    | 1,730,551  | (6,567,399)  | (2,648,814) | -                      | (7,681,434)  | -        | Investment |
| Common Stock | 77483409    | STAR BLU CARRIERS CORP             | 604,503        | 389,802     | (215,100)    | 3,885,045  | (4,144,190)  | 44,045      | -                      | (215,100)    | -        | Investment |
| Common Stock | 77484055    | TRIP.COM GROUP LTD                 | 542,435        | 627,379     | 84,944       | 625,534    | (3,348,761)  | 2,808,172   | -                      | 84,944       | -        | Investment |
| Common Stock | 77484164    | SOUTHERN COPPER CORP               | 1,284,068      | 311,194     | (972,874)    | 663,968    | (2,306,872)  | 670,031     | -                      | (972,874)    | -        | Investment |
| Common Stock | 77484165    | CHINA VANKE LTD-H                  | 625,525        | -           | 625,525      | 77,262     | (464,652)    | (242,162)   | -                      | (625,525)    | -        | Investment |
| Common Stock | 77486816    | SUNNY OPTICAL TECH                 | 1,078,146      | 408,886     | (669,260)    | 693,402    | (986,691)    | (375,970)   | -                      | (669,260)    | -        | Investment |
| Common Stock | 77486881    | BANK OF COMMUNICATIONS CO-H        | -              | (1,291,181) | (1,291,181)  | 629,207    | (1,935,081)  | 14,693      | -                      | (1,291,181)  | -        | Investment |
| Common Stock | 77487263    | CHINA CINDA ASSET-MANAGE-H         | (330,361)      | (193,865)   | 136,496      | 547,694    | (355,465)    | (55,733)    | -                      | 136,496      | -        | Investment |
| Common Stock | 77489881    | PASSEGURO DIGITAL LTD-CL A         | (1,652,325)    | 632,022     | 2,284,348    | 3,852,070  | (1,373,908)  | (193,815)   | -                      | 2,284,348    | -        | Investment |
| Common Stock | 77489966    | LENOVO GROUP LTD-H                 | 1,513,075      | 1,513,075   | 2,998,697    | 3,485,123  | (7,354)      | 27,138      | -                      | 1,513,075    | -        | Investment |
| Common Stock | 77500006    | TRAVELSKY TECHNOLOGY LTD-H         | (590,487)      | (555,195)   | 35,292       | 342,019    | (516,135)    | 209,408     | -                      | 35,292       | -        | Investment |
| Common Stock | 77502765    | GDS HOLDINGS LTD-CL A              | (129,401)      | -           | 129,401      | 644,958    | (380,632)    | (134,925)   | -                      | 129,401      | -        | Investment |
| Common Stock | 77508885    | PING AN HEALTHCARE AND TECH        | -              | 202,379     | -            | 202,379    | -            | -           | -                      | 202,379      | -        | Investment |
| Common Stock | 77514557    | CHINA MERCHANTS PORT HOLDING       | (478,801)      | 264,084     | -            | 264,084    | (158,297)    | 4,254       | -                      | 77,286       | -        | Investment |
| Common Stock | 77522849    | METIUM-CLASS B                     | 13,054,640     | 2,784,879   | (10,269,761) | 1,708,818  | (8,457,629)  | (3,520,950) | -                      | (10,269,761) | -        | Investment |
| Common Stock | 77523461    | YUM CHINA HOLDINGS INC             | (659,570)      | 523,851     | 1,183,601    | 4,128,939  | (2,741,864)  | (203,492)   | -                      | 1,183,601    | -        | Investment |
| Common Stock | 77523735    | DONGFENG MOTOR GRP CO LTD-H        | -              | 565,974     | -            | 565,974    | (216,489)    | 50,519      | -                      | 565,974      | -        | Investment |
| Common Stock | 77523963    | CHINA MEDICAL SYSTEM HOLDING       | 724,638        | 900,243     | 175,605      | 1,012,150  | (589,651)    | (246,895)   | -                      | 175,605      | -        | Investment |
| Common Stock | 77521407    | CHINA RESOURCE HOLDING LTD-H       | (512,018)      | 191,918     | 318,058      | 1,196,638  | (154,888)    | 63,218      | -                      | 318,058      | -        | Investment |
| Common Stock | 77524225    | CHINA STATE CONSTRUCTION INT       | (570,929)      | (388,888)   | (182,041)    | 663,945    | (451,398)    | (30,004)    | -                      | (182,041)    | -        | Investment |
| Common Stock | 77524449    | JIANGSU EXPRESS CO LTD-H           | (129,581)      | (458,690)   | (329,109)    | 366,298    | (675,693)    | (19,714)    | -                      | (329,109)    | -        | Investment |
| Common Stock | 77524463    | CHINA CONSTRUCTION BANK-H          | 226,752        | 3,051,020   | 2,824,267    | 3,289,453  | (472,854)    | 7,668       | -                      | 2,824,267    | -        | Investment |
| Common Stock | 77524557    | CHINA OVERSEAS GROUP & INVEST      | 359,578        | 171,610     | (188,309)    | -          | (188,593)    | (72,553)    | -                      | (188,309)    | -        | Investment |
| Common Stock | 77524604    | PING AN INSURANCE GROUP CO-H       | 9,292,609      | 2,750,699   | (6,541,910)  | 2,070,391  | (5,022,902)  | (2,548,092) | -                      | (6,541,910)  | -        | Investment |
| Common Stock | 77525539    | BOC AVIATION LTD                   | (399,552)      | (672,738)   | (272,788)    | 3          |              |             |                        |              |          |            |

|              |          |                                |             |             |         |              |             |             |             |         |              |            |            |
|--------------|----------|--------------------------------|-------------|-------------|---------|--------------|-------------|-------------|-------------|---------|--------------|------------|------------|
| Common Stock | 77625407 | GREAT WALL MOTOR CO LTD-H      | 365,687     | 580,890     | 215,203 | 536,882      | (391,540)   | 69,762      | -           | 215,203 | (0)          | Investment |            |
| Common Stock | 77625418 | CHINA LIFE INSURANCE CO-H      | 2,848,208   | 2,287,839   | -       | 1,099,584    | (1,399,515) | (260,437)   | -           | -       | (560,369)    | (0)        | Investment |
| Common Stock | 77625425 | CHINA RESOURCES PHARMACEUTIC   | 550,186     | -           | -       | 92,429       | (736,536)   | 93,320      | -           | -       | (550,186)    | (0)        | Investment |
| Common Stock | 77625443 | FAR EAST HORIZON LTD           | -           | (449,882)   | -       | -            | (449,882)   | -           | -           | -       | (449,882)    | (0)        | Investment |
| Common Stock | 77625453 | HAITONG SECURITIES CO LTD-H    | (36,717)    | (586,806)   | -       | (550,089)    | 618,700     | (1,034,400) | (134,388)   | -       | (550,088)    | (0)        | Investment |
| Common Stock | 77625454 | CHINA PACIFIC INSURANCE GR-H   | 1,405,023   | 937,541     | -       | (467,482)    | 1,538,051   | (2,448,483) | 442,951     | -       | (467,482)    | (0)        | Investment |
| Common Stock | 77625460 | BEIJING ENTERPRISES HLDS       | (249,724)   | (1,062,972) | -       | (813,249)    | 507,758     | (1,323,076) | 2,069       | -       | (813,249)    | (0)        | Investment |
| Common Stock | 77625476 | CHINA TOWER CORP LTD-H         | (366,541)   | (267,154)   | -       | (783,719)    | (951,991)   | (22,341)    | -           | -       | (240,614)    | (0)        | Investment |
| Common Stock | 77629837 | COUNTRY GARDEN SERVICES HOLD   | -           | -           | -       | 77,587       | (76,116)    | -           | -           | -       | (0)          | (0)        | Investment |
| Common Stock | 77646519 | NEW CHINA LIFE INSURANCE C-H   | 963,548     | 639,552     | -       | (323,996)    | 864,326     | (926,910)   | (261,412)   | -       | (323,996)    | (0)        | Investment |
| Common Stock | 77646576 | SHANDONG WEIGAO GP MEDICAL-H   | (989,252)   | (176,306)   | -       | 612,946      | 565,128     | (561,185)   | 609,003     | -       | 612,946      | (0)        | Investment |
| Common Stock | 77646580 | JIANGSU CORP CO LTD-H          | -           | (247,715)   | -       | (247,715)    | 247,715     | -           | -           | -       | (247,715)    | (0)        | Investment |
| Common Stock | 77646642 | BOSSIDING INTL HLDS-LTD        | 1,522,113   | 1,183,604   | -       | (338,509)    | 2,254,088   | (2,943,013) | 350,417     | -       | (338,509)    | (0)        | Investment |
| Common Stock | 77646656 | ALUMINUM CORP OF CHINA LTD-H   | -           | 84,345      | -       | 84,345       | -           | -           | -           | -       | 84,345       | -          | Investment |
| Common Stock | 77646664 | COSCO SHIPPING ENERGY TRAN-H   | (134,943)   | (287,573)   | -       | (152,630)    | 1,173,734   | (1,097,948) | (228,416)   | -       | (152,630)    | -          | Investment |
| Common Stock | 77646679 | ZTE CORP-H                     | 965,245     | (481,125)   | -       | (1,446,370)  | 70,232      | (1,392,030) | (124,572)   | -       | (1,446,370)  | (0)        | Investment |
| Common Stock | 77646726 | BEIJING CAPITAL INTL AIRPO-H   | -           | (304,053)   | -       | (304,053)    | -           | -           | -           | -       | (304,053)    | (0)        | Investment |
| Common Stock | 77646728 | ZOOMLION HEAVY INDUSTRY-H      | 1,219,792   | 224,988     | -       | (994,804)    | 115,485     | (829,202)   | (281,087)   | -       | (994,804)    | -          | Investment |
| Common Stock | 77646742 | COSCO SHIPPING PORTS LTD       | (213,844)   | -           | -       | 213,844      | 324,968     | (85,193)    | (25,932)    | -       | 213,844      | (0)        | Investment |
| Common Stock | 77646753 | ZUIJIN MINING GROUP CO LTD-H   | -           | 2,098,719   | -       | 2,098,719    | 2,628,591   | (488,073)   | (41,799)    | -       | 2,098,719    | (0)        | Investment |
| Common Stock | 77646802 | CHINA LONGJUAN POWER GROUP-H   | 1,286,151   | 159,207     | -       | (1,126,943)  | 898,925     | (2,173,928) | 148,060     | -       | (1,126,943)  | (0)        | Investment |
| Common Stock | 77646808 | CHINA RAILWAY GROUP LTD-H      | 255,812     | 914,436     | -       | 658,624      | 1,675,825   | (891,858)   | (125,344)   | -       | 658,624      | -          | Investment |
| Common Stock | 77646912 | KINGSOFT CORP LTD              | 630,714     | 744,491     | -       | 113,777      | 446,645     | (260,965)   | (71,903)    | -       | 113,777      | (0)        | Investment |
| Common Stock | 77647406 | XTEP INTERNATIONAL HOLDINGS    | -           | 592,627     | -       | 592,627      | 827,864     | (271,375)   | 36,137      | -       | 592,627      | -          | Investment |
| Common Stock | 77647442 | GENSCRIPT BIOTECH CORP         | (1,555,333) | (57,924)    | -       | 1,497,409    | 1,981,016   | (1,229,547) | 745,939     | -       | 1,497,409    | -          | Investment |
| Common Stock | 77647475 | SHANGHAI PHARMACEUTICALS-H     | -           | 71,623      | -       | 71,623       | 156,213     | (865,958)   | (75,438)    | -       | (71,623)     | (0)        | Investment |
| Common Stock | 77744227 | XP INC - CLASS A               | 3,133,268   | 986,152     | -       | (2,147,117)  | 1,015,316   | (3,785,024) | 415,591     | -       | (2,147,117)  | (0)        | Investment |
| Common Stock | 77744255 | PHARMARON BEIJING CO LTD-H     | 970,684     | -           | -       | (970,684)    | 39,392      | (460,120)   | (549,956)   | -       | (970,684)    | -          | Investment |
| Common Stock | 77753974 | POLY PROPERTY SERVICES CO-H    | 262,447     | 75,605      | -       | (186,842)    | 75,605      | (167,994)   | (94,453)    | -       | (186,842)    | -          | Investment |
| Common Stock | 77788570 | BEIJING MEDICINES LTD-H        | 342,430     | 398,083     | -       | 55,253       | 847,489     | (648,069)   | 55,833      | -       | 55,253       | -          | Investment |
| Common Stock | 77807857 | INNOCENT BIOLOGICS INC         | 1,174,411   | 504,398     | -       | (670,012)    | 205,120     | (832,461)   | (42,652)    | -       | (670,012)    | (0)        | Investment |
| Common Stock | 77893798 | CHINA GAS HOLDINGS LTD         | 1,103,813   | 662,077     | -       | (441,736)    | 429,745     | (439,218)   | (432,262)   | -       | (441,736)    | -          | Investment |
| Common Stock | 77895837 | AKESO INC                      | (249,888)   | (299,593)   | -       | (49,705)     | 2,054,945   | (1,783,871) | (320,778)   | -       | (49,705)     | (0)        | Investment |
| Common Stock | 77918276 | AK MEDICAL HOLDINGS LTD        | (521,945)   | 521,945     | -       | 521,945      | 138,507     | (63,011)    | 266,448     | -       | 521,945      | (0)        | Investment |
| Common Stock | 77950130 | CHINA FISHI LTD                | 46,778      | -           | -       | 111,392      | (737,559)   | -           | -           | -       | (803,342)    | (0)        | Investment |
| Common Stock | 78021246 | TOPSPORTS INTERNATIONAL HOLD   | 172,067     | -           | -       | (172,067)    | 796,020     | (737,147)   | (230,941)   | -       | (172,068)    | (0)        | Investment |
| Common Stock | 78034905 | SHANDONG GOLD MINING CO LT-H   | (183,118)   | -           | -       | 183,118      | 445,213     | (208,622)   | (53,472)    | -       | 183,118      | -          | Investment |
| Common Stock | 78050618 | XO INC                         | -           | (175,710)   | -       | (175,710)    | 430,430     | (476,868)   | (129,271)   | -       | (175,710)    | (0)        | Investment |
| Common Stock | 78080932 | SMICORE INTERNATIONAL HOLDING  | -           | (396,632)   | -       | (396,632)    | -           | -           | -           | -       | (396,632)    | (0)        | Investment |
| Common Stock | 78087103 | JINRUI FERTILITY GROUP LTD     | (1,246,375) | (440,826)   | -       | 805,549      | 82,898      | (82,898)    | 275,777     | -       | 805,549      | (0)        | Investment |
| Common Stock | 78145451 | HANGZHOU TIGERMED CONSULT-H    | 171,140     | -           | -       | (171,140)    | 195,110     | (371,642)   | 5,392       | -       | (171,140)    | (0)        | Investment |
| Common Stock | 78212175 | NOUGFU SPRING CO LTD-H         | -           | (715,107)   | -       | (715,107)    | 550,111     | (1,428,930) | 163,712     | -       | (715,107)    | (0)        | Investment |
| Common Stock | 78254861 | GANFENG LITHIUM GROUP CO L-H   | (1,797,169) | -           | -       | 1,797,169    | 1,417,913   | (1,167,671) | 1,546,927   | -       | 1,797,169    | (0)        | Investment |
| Common Stock | 78270633 | 2A LAB LTD                     | 117,712     | 272,573     | -       | (469,878)    | (804,158)   | -           | 481,307     | -       | (469,878)    | (0)        | Investment |
| Common Stock | 78275460 | ZTO EXPRESS CAYMAN INC         | -           | 374,604     | -       | 374,604      | -           | -           | -           | -       | 374,604      | -          | Investment |
| Common Stock | 78342436 | BYD CO LTD-H                   | 1,619,749   | 2,156,560   | -       | 536,811      | 1,740,664   | (1,126,307) | (77,546)    | -       | 536,811      | (0)        | Investment |
| Common Stock | 78342500 | BYD ELECTRONIC INTL CO LTD     | 351,401     | (903,040)   | -       | (1,254,441)  | 702,335     | (2,067,067) | 110,292     | -       | (1,254,441)  | (0)        | Investment |
| Common Stock | 78342503 | MMGL LTD                       | -           | -           | -       | 556,968      | (608,572)   | -           | 99,433      | -       | -            | (0)        | Investment |
| Common Stock | 78342504 | SANY HEAVY EQUIPMENT INTL      | (472,189)   | -           | -       | 472,189      | 94,351      | (94,351)    | 17,621      | 31,727  | 0            | (0)        | Investment |
| Common Stock | 78342507 | YADEA GROUP HOLDINGS LTD       | (1,298,893) | (1,070,513) | -       | 228,380      | 571,969     | (603,874)   | 160,285     | -       | 228,380      | (0)        | Investment |
| Common Stock | 78342508 | CHINA SUNTIN GREEN ENERGY-H    | -           | 186,573     | -       | 186,573      | -           | -           | -           | -       | 186,573      | -          | Investment |
| Common Stock | 78350793 | HYGIEA HEALTHCARE HOLDINGS C   | -           | -           | -       | 270,898      | (233,056)   | (17,842)    | -           | -       | (0)          | (0)        | Investment |
| Common Stock | 78350796 | HAIJIAN INTERNATIONAL HOLDINGS | (185,941)   | (324,693)   | -       | 41,246       | 541,700     | (449,325)   | (51,137)    | -       | 41,246       | -          | Investment |
| Common Stock | 78356104 | CHINA POWER INTERNATIONAL      | (934,643)   | (807,752)   | -       | 106,711      | 1,622,761   | (1,428,304) | (87,746)    | -       | 106,711      | (0)        | Investment |
| Common Stock | 78356106 | XIABUXIABU CATERING MANAGEME   | 1,379,670   | -           | -       | (1,379,670)  | 62,702      | (562,431)   | (879,941)   | -       | (1,379,670)  | -          | Investment |
| Common Stock | 78356117 | GCL TECHNOLOGY HOLDINGS LTD    | (482,897)   | (540,393)   | -       | (57,496)     | 1,795,405   | (1,534,834) | (138,068)   | -       | (57,496)     | (0)        | Investment |
| Common Stock | 78360319 | C&O INTERNATIONAL INVESTMENT   | (734,267)   | (324,045)   | -       | 410,221      | 526,627     | (396,696)   | 280,291     | -       | 410,221      | (0)        | Investment |
| Common Stock | 78360321 | HADILAO INTERNATIONAL HOLDI    | 488,891     | 254,656     | -       | 224,234      | 665,521     | (416,591)   | (2,465)     | -       | 224,234      | -          | Investment |
| Common Stock | 78365538 | JO HEALTH INTERNATIONAL INC    | (1,348,699) | (850,617)   | -       | 498,081      | 688,445     | (577,491)   | 387,127     | -       | 498,081      | (0)        | Investment |
| Common Stock | 78366036 | CHINA HONGQIAO GROUP LTD       | (652,455)   | -           | -       | 652,455      | 1,035,604   | (1,049,078) | (234,070)   | -       | 652,455      | -          | Investment |
| Common Stock | 78366041 | GOLDWIND SCIENTEC TECHNOLOG-H  | 733,105     | -           | -       | (733,105)    | 73,562      | (469,353)   | (337,314)   | -       | (733,105)    | (0)        | Investment |
| Common Stock | 78370359 | POP MART INTERNATIONAL HOLDI   | (614,530)   | 389,133     | -       | 1,753,080    | (517,167)   | (232,230)   | -           | -       | 1,603,683    | (0)        | Investment |
| Common Stock | 78372090 | MINSO GROUP HOLDING LTD        | -           | (108,399)   | -       | (108,399)    | 672,429     | (676,638)   | (102,190)   | -       | (108,399)    | (0)        | Investment |
| Common Stock | 78376477 | COSTAMARE INC                  | (714,293)   | 204,018     | -       | 918,310      | 1,266,458   | (193,693)   | (154,454)   | -       | 918,310      | (0)        | Investment |
| Common Stock | 78380701 | ZHONGAN ONLINE P&C INSURAN-H   | (273,987)   | (58,709)    | -       | 215,278      | 341,418     | (181,107)   | 54,966      | -       | 215,278      | (0)        | Investment |
| Common Stock | 78380702 | AVICHINA INDUSTRY & TECH-H     | -           | -           | -       | -            | -           | -           | -           | -       | -            | -          | Investment |
| Common Stock | 78380702 | AVICHINA INDUSTRY & TECH-H     | -           | (652,066)   | -       | (652,066)    | 204,915     | (806,036)   | 3,055       | -       | (652,066)    | -          | Investment |
| Common Stock | 78380704 | ZHUZHOU CRC TIMES ELECTRI-H    | 115,447     | -           | -       | (115,447)    | 60,672      | (158,276)   | (17,843)    | -       | (115,447)    | -          | Investment |
| Common Stock | 78380709 | CHINA TRADITIONAL CHINESE ME   | (428,649)   | -           | -       | 428,649      | 1,106,292   | (631,640)   | (46,003)    | -       | 428,649      | (0)        | Investment |
| Common Stock | 78383497 | HAIER SMART HOME CO LTD-H      | 636,520     | 758,218     | -       | 121,698      | 1,925,369   | (1,826,807) | 23,136      | -       | 121,698      | (0)        | Investment |
| Common Stock | 78385784 | DATANG INTL POWER GEN CO-H     | -           | 51,646      | -       | 51,646       | (76,368)    | -           | (5,278)     | -       | 51,646       | (0)        | Investment |
| Common Stock | 78397509 | DORIAN LPG LTD                 | (11,455)    | -           | -       | 11,455       | 34,254      | -           | (22,799)    | -       | 11,455       | (0)        | Investment |
| Common Stock | 78406426 | MAKEMYTRIP LTD                 | (240,801)   | (529,192)   | -       | (288,391)    | 1,523,543   | (2,110,929) | 298,995     | -       | (288,391)    | (0)        | Investment |
| Common Stock | 78415320 | CHINASOFT INTERNATIONAL LTD    | (188,311)   | (263,314)   | -       | (74,983)     | 706,356     | (875,616)   | 94,277      | -       | (74,983)     | -          | Investment |
| Common Stock | 78415623 | KUASHOU TECHNOLOGY             | 3,266,372   | 641,074     | -       | (2,625,298)  | 1,088,786   | (2,775,539) | (938,545)   | -       | (2,625,298)  | (0)        | Investment |
| Common Stock | 78420205 | DANANG CORP                    | (951,645)   | (1,086,498) | -       | 1,832,718    | (1,773,132) | (119,968)   | -           | -       | (1,832,718)  | (0)        | Investment |
| Common Stock | 78422540 | CHINA DATANG CORP RENEWABL-H   | (768,261)   | (794,463)   | -       | (26,203)     | 371,092     | (592,988)   | 195,694     | -       | (26,203)     | (0)        | Investment |
| Common Stock | 78432031 | CMOC GROUP LTD-H               | -           | 173,621     | -       | 173,621      | -           | -           | -           | -       | 173,621      | -          | Investment |
| Common Stock | 78432144 | HISENSE HOME APPLIANCES GR-H   | 777,688     | 156,059     | -       | (612,629)    | 841,338     | (919,386)   | 213,418     | -       | (612,629)    | (0)        | Investment |
| Common Stock | 78432146 | ACCENTAGE PHARMA GROUP INTER   | -           | (164,250)   | -       | (164,250)    | 208,171     | (411,094)   | (21,338)    | -       | (164,250)    | -          | Investment |
| Common Stock | 78441760 | CPIC JOYCEME FOODS LTD         | (134,865)   | -           | -       | 141,865      | 332,077     | (254,523)   | 46,311      | -       | 141,865      | -          | Investment |
| Common Stock | 78446874 | COUPANG INC                    | (1,478,065) | -           | -       | 1,478,065    | 6,045,925   | (4,280,668) | (287,192)   | -       | 1,478,065    | (0)        | Investment |
| Common Stock | 78474260 | CHINA RUYI HOLDINGS LTD        | (201,593)   | (788,608)   | -       | (587,014)    | 1,617,089   | (2,079,971) | (124,132)   | -       | (587,014)    | -          | Investment |
| Common Stock | 78474261 | DONGYUE GROUP                  | -           | (642,184)   | -       | (642,184)    | 854,452     | (1,459,501) | (71,135)    | -       | (642,184)    | (0)        | Investment |
| Common Stock | 78474268 | CHINA TOBACCO INTERNATIONAL    | -           | -           | -       | 252,488      | (222,848)   | -           | (29,638)    | -       | -            | (0)        | Investment |
| Common Stock | 78484155 | HUADIAN POWER INTL CORP-H      | -           | -           | -       | -            | 140,017     | (142,130)   | (1,887)     | -       | -            | (0)        | Investment |
| Common Stock | 78515250 | ALIBABA GROUP HOLDING LTD      | 27,819,285  | 17,569,561  | -       | (10,249,724) | 2,161,882   | (5,526,993) | (6,884,613) | -       | (10,249,724) | (0)        | Investment |
| Common Stock | 78545290 | KEYMED BIOSCIENCES INC         | (778,425)   | (589,534)   | -       | 188,891      | 474,571     | (451,461)   | 165,781     | -       | 188,891      | -          | Investment |
| Common Stock | 78545364 | COSCO SHIPPING HOLDINGS CO-H   | -           | 959,572     | -       | 959,572      | 1,202,244   | (242,994)   | (578)       | -       | 959,572      | (0)        | Investment |
| Common Stock | 78578213 | CHINA LESSO GROUP LTD-H        | 469,611     | (469,611)   | -       | 469,611      | 71,149      | (424,151)   | (122,6      |         |              |            |            |

|                    |          |                                   |             |             |             |             |             |           |             |            |            |
|--------------------|----------|-----------------------------------|-------------|-------------|-------------|-------------|-------------|-----------|-------------|------------|------------|
| Common Stock       | 79656025 | WUKI XDC CAYMAN INC               | -           | (183,127)   | (183,127)   | -           | (183,127)   | -         | (183,127)   | -          | Investment |
| Common Stock       | 77825319 | CHINA GALAXY SECURITIES CO-H      | 433,734     | 212,045     | (221,689)   | 124,030     | (417,181)   | 71,463    | (221,689)   | -          | Investment |
| Common Stock       | 77507683 | H WORLD GROUP LTD                 | (40,953)    | -           | 40,953      | 22,965      | -           | 17,988    | 40,953      | -          | Investment |
| Common Stock       | 77539485 | YIHAI INTERNATIONAL HOLDING       | -           | (487,460)   | (487,460)   | 144,281     | (647,353)   | 15,612    | (487,460)   | -          | Investment |
| Common Stock       | 75617103 | GREENTOWN CHINA HOLDINGS          | (398,529)   | -           | 398,529     | 196,506     | -           | 202,023   | 398,529     | -          | Investment |
| Common Stock       | 77625326 | CGN POWER CO LTD-H                | -           | -           | -           | 105,517     | (86,567)    | (18,950)  | (0)         | -          | Investment |
| Common Stock       | 77812259 | NEILUS GROUP LTD                  | (393,607)   | (393,607)   | -           | -           | -           | -         | (0)         | -          | Investment |
| Common Stock       | 78268137 | MING YUAN CLOUD GROUP HOLDIN      | (138,646)   | -           | 138,646     | 48,773      | -           | 89,874    | 138,646     | -          | Investment |
| Common Stock       | 78350795 | SUN ART RETAIL GROUP LTD          | 480,395     | -           | (480,395)   | -           | (143,171)   | (337,224) | (480,395)   | -          | Investment |
| Common Stock       | 78733465 | SHANGHAI FUDAN MICROELECT-H       | -           | -           | -           | 796,471     | (753,604)   | (42,867)  | 0           | -          | Investment |
| Common Stock       | 78792945 | GUSHENGTANG HOLDINGS LTD          | -           | -           | -           | 61,158      | (73,432)    | 12,274    | 0           | -          | Investment |
| Common Stock       | 78796784 | SHANGHAI HENLIS BIOTECH I-H       | (214)       | (214)       | -           | -           | -           | -         | -           | -          | Investment |
| Common Stock       | 80343932 | HORIZON ROBOTICS INC              | -           | (130,182)   | (130,182)   | -           | (130,182)   | -         | (130,182)   | -          | Investment |
| Common Stock       | 77481833 | NXP SEMICONDUCTORS NV             | -           | 1,982,451   | 1,982,451   | 1,982,451   | -           | -         | 1,982,451   | -          | Investment |
| Common Stock       | 77483944 | MERCADOLIBRE INC                  | -           | 2,162,645   | 2,162,645   | 2,162,645   | -           | -         | 2,162,645   | -          | Investment |
| Common Stock       | 77541649 | SAC MOTOR CORP LTD-A              | 1,995,934   | -           | (1,995,934) | -           | (1,972,677) | (23,257)  | (1,995,934) | -          | Investment |
| Common Stock       | 77646903 | KWEICHOW MOUTAI CO LTD-A          | 445,563     | -           | (445,563)   | -           | (424,351)   | (21,212)  | (445,563)   | -          | Investment |
| Common Stock       | 77646923 | HUAUYI AUTOMOTIVE SYSTEMS-A       | 180,308     | -           | (180,308)   | -           | (172,344)   | (7,964)   | (180,308)   | -          | Investment |
| Common Stock       | 78342375 | BYD CO LTD -A                     | 2,528,644   | -           | (2,528,644) | -           | (1,932,494) | (596,150) | (2,528,644) | -          | Investment |
| Common Stock       | 78359614 | BOE TECHNOLOGY GROUP CO LT-A      | 3,530,357   | -           | (3,530,357) | -           | (3,708,305) | 177,947   | (3,530,357) | -          | Investment |
| Common Stock       | 78458912 | YUTONG BUS CO LTD-A               | 714,129     | -           | (714,129)   | -           | (966,472)   | 252,343   | (714,129)   | -          | Investment |
| Common Stock       | 78549246 | GONEO GROUP CO LTD-A              | 391,304     | -           | (391,304)   | -           | (368,597)   | (22,707)  | (391,304)   | -          | Investment |
| Common Stock       | 78553252 | ZTE CORP-A                        | 301,623     | -           | (301,623)   | -           | (210,445)   | (91,178)  | (301,623)   | -          | Investment |
| Common Stock       | 78626586 | CITIC SECURITIES CO-A             | 49          | 49          | -           | -           | -           | -         | -           | -          | Investment |
| Common Stock       | 78641627 | ICT TECHNOLOGY GROUP CORP-A       | 684,075     | -           | (684,075)   | -           | (743,860)   | 59,785    | (684,075)   | -          | Investment |
| Common Stock       | 78662160 | DONG-E-E-JIAOQI LTD-A             | 1,479,802   | -           | (1,479,802) | -           | (1,612,283) | 132,481   | (1,479,802) | -          | Investment |
| Common Stock       | 78752476 | BEIJING YANING BREWERY CO-A       | 81,142      | -           | (81,142)    | -           | (72,160)    | (8,982)   | (81,142)    | -          | Investment |
| Common Stock       | 78772705 | CHINA STATE CONSTRUCTION-A        | 124,609     | -           | (124,609)   | -           | (117,946)   | (6,663)   | (124,609)   | -          | Investment |
| Common Stock       | 78786223 | GRES ELECTRIC APPLIANCES-A        | 2,726,397   | -           | (2,726,397) | -           | (3,083,977) | 357,580   | (2,726,397) | -          | Investment |
| Common Stock       | 79050669 | SHANGHAI CONSTRUCTION GROUP-A     | 791,108     | -           | (791,108)   | -           | (666,234)   | (124,874) | (791,108)   | -          | Investment |
| Common Stock       | 79051028 | WEICHAI POWER CO LTD-A            | 300,463     | -           | (300,463)   | -           | (417,672)   | 117,210   | (300,463)   | -          | Investment |
| Foreign Share      | 78778894 | BANGKOK DUST MIST SERVICE-F       | 4,224,900   | 1,466,683   | (2,758,217) | 1,201,951   | (4,041,531) | 81,362    | (2,758,217) | -          | Investment |
| Foreign Share      | 78778923 | BANGCHAK CORP PCL-FOREIGN         | 1,753,593   | 378,553     | (1,375,040) | 525,934     | (1,953,706) | 52,732    | (1,375,040) | -          | Investment |
| Foreign Share      | 77523778 | THAI UNION GROUP PCL-F            | -           | 1,083,170   | 1,083,170   | 1,156,278   | (72,906)    | (203)     | 1,083,170   | -          | Investment |
| Foreign Share      | 77536154 | ADVANCED INFO SERVICE-FOREIG      | (2,324,068) | 808,496     | -           | 3,132,564   | 3,545,481   | (437,673) | 24,756      | 3,132,564  | Investment |
| Foreign Share      | 77539342 | TISCO FINANCIAL-FOREIGN           | 588,798     | -           | (588,798)   | 96,797      | (653,790)   | (31,805)  | (588,798)   | -          | Investment |
| Foreign Share      | 77539488 | PTT EXPLORATION & PROD-FOR        | 4,184,509   | 3,564,562   | (619,947)   | 2,475,187   | (3,028,140) | (66,994)  | (619,947)   | -          | Investment |
| Foreign Share      | 78778923 | SRI TRANG AGRO-INDUSTRY-FOR       | -           | 510,971     | 510,971     | 510,971     | -           | -         | 510,971     | -          | Investment |
| Foreign Share      | 7877894  | AIRPORTS OF THAILAND PCL-FOR      | (655,999)   | (2,746,356) | (2,090,357) | 3,066,642   | (5,377,769) | 220,770   | (2,090,357) | -          | Investment |
| Foreign Share      | 78773058 | BTS GROUP HOLDINGS PCL-FOREIGN    | (732,911)   | -           | 732,911     | 673,072     | (204,055)   | 263,893   | 732,911     | -          | Investment |
| Foreign Share      | 78773060 | BUMRUNGRAD HOSPITAL-FOREIGN       | 656,905     | -           | (656,905)   | -           | (737,459)   | 80,554    | (656,905)   | -          | Investment |
| Foreign Share      | 78773063 | HANA MICROELECTRONICS-FOREIGN     | (1,091,030) | (1,091,030) | -           | -           | -           | -         | -           | -          | Investment |
| Foreign Share      | 78778892 | SRI TRANG AGRO-INDUSTRY-FOR       | [50]        | (780,213)   | 206,874     | (1,071,098) | 4,011       | (780,213) | (0)         | Investment |            |
| Foreign Share      | 78778893 | BANGKOK EXPRESSWAY AND M-FOR      | -           | (451,572)   | (451,572)   | 153,640     | (601,106)   | (4,406)   | (451,572)   | -          | Investment |
| Foreign Share      | 78778918 | PRECIOUS SHIPPING PCL-FOREIGN     | -           | -           | -           | 101,531     | (106,969)   | 5,438     | (0)         | -          | Investment |
| Foreign Share      | 78778922 | BANGKOK CHAIN HOSPITAL-FOREIGN    | -           | -           | -           | 275,105     | (241,551)   | (33,554)  | (0)         | -          | Investment |
| Foreign Share      | 78778944 | CHANDON KOPKHAO FOOD-FOR          | (1,081,667) | 599,942     | 1,681,608   | 1,575,402   | -           | 106,206   | 1,681,608   | -          | Investment |
| Foreign Share      | 78783780 | CENTRAL PARTNARY PCL-FOREIGN      | -           | 413,053     | 413,053     | -           | -           | -         | 413,053     | -          | Investment |
| Foreign Share      | 78789668 | MINOR INTERNATIONAL PCL-FOR       | 1,326,687   | -           | (1,326,687) | 108,253     | (1,416,195) | (18,745)  | (1,326,687) | -          | Investment |
| Foreign Share      | 78779705 | TMTHANACHART BANK P-F-FOREIGN     | 607,069     | -           | (607,069)   | 86,922      | (811,522)   | 117,531   | (607,069)   | -          | Investment |
| Foreign Share      | 80215638 | CARABAO GROUP PCL-F               | -           | 584,971     | 584,971     | 584,971     | -           | -         | 584,971     | -          | Investment |
| Foreign Share      | 77523896 | CP AL PCL-FOREIGN                 | 3,351,805   | 2,488,386   | (863,419)   | 7,301,892   | (1,231,133) | (230,579) | 8,840,190   | -          | Investment |
| Foreign Share      | 77536232 | PTT GLOBAL CHEMICAL PCL-FOR       | -           | (34,863)    | (34,863)    | -           | -           | -         | (34,863)    | -          | Investment |
| Foreign Share      | 77536399 | HOME PRODUCT CENTER PCL-FOR       | -           | (1,456,401) | (1,456,401) | 111,328     | (1,014,961) | (552,768) | (1,456,401) | -          | Investment |
| Foreign Share      | 77625413 | KRUNG THAI BANK PUB CO-FOREI      | (465,707)   | -           | 465,707     | 697,077     | (165,992)   | (65,378)  | 465,707     | -          | Investment |
| Foreign Share      | 78124240 | 8 GRIMM POWER PCL-FOREIGN         | -           | (230,500)   | (230,500)   | 230,708     | (500,029)   | 38,820    | (230,500)   | -          | Investment |
| Foreign Share      | 78738085 | BEUL JUCKER PUB CO-FOREIGN        | -           | -           | -           | 95,437      | (99,404)    | 3,967     | (0)         | -          | Investment |
| Foreign Share      | 78738217 | ELECTRICITY GEN PUB CO-FOREI      | -           | -           | -           | 166,770     | (149,451)   | (17,320)  | 0           | -          | Investment |
| Foreign Share      | 78773061 | SIAM CEMENT PUB CO-FOR REG        | -           | (1,340,439) | (1,340,439) | 1,353,993   | (2,904,557) | 210,125   | (1,340,439) | -          | Investment |
| Foreign Share      | 78773089 | THAI OIL PCL-FOREIGN              | -           | -           | -           | 690,656     | (567,523)   | (123,133) | (0)         | -          | Investment |
| Foreign Share      | 78802266 | COMET PCL-F                       | -           | 259,570     | 259,570     | -           | -           | -         | 259,570     | -          | Investment |
| Foreign Share      | 78832026 | SCB X PCL-FOREIGN                 | -           | (926,220)   | (926,220)   | 469,954     | (1,399,807) | 3,634     | (926,220)   | -          | Investment |
| Foreign Share      | 78992790 | SCG PACKAGING PCL-FOREIGN         | -           | 280,148     | 280,148     | 280,148     | -           | -         | 280,148     | -          | Investment |
| Foreign Share      | 79833273 | WHA CORP PCL-FOREIGN              | -           | (433,149)   | (433,149)   | -           | (433,149)   | -         | (433,149)   | -          | Investment |
| Foreign Share      | 80245749 | SIAM GLOBAL HOUSE PCL-FOREIGN     | -           | (243,093)   | (243,093)   | -           | (243,093)   | -         | (243,093)   | -          | Investment |
| Foreign Share      | 80379107 | CHITAN GROUP PCL-FOREIGN          | -           | 157,167     | 157,167     | 157,167     | -           | -         | 157,167     | -          | Investment |
| Foreign Share      | 78783774 | SIAM COMMERCIAL BANK-FOREIGN      | (127)       | -           | 127         | 33          | -           | 93        | 127         | -          | Investment |
| Foreign Share      | 78783774 | SIAM COMMERCIAL BANK-FOREIGN      | -           | -           | -           | -           | -           | -         | -           | -          | Investment |
| Foreign Share      | 79187422 | TRUE CORP PCL/NEW-FOREIGN         | (20)        | (20)        | -           | -           | -           | -         | -           | -          | Investment |
| Equity Rights Swap | 80017787 | ONCOCLINICAS DO BRASIL SERV-SWAP  | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80017787 | ONCOCLINICAS DO BRASIL SERV-SWAP  | -           | -           | -           | (0)         | 0           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80213503 | AES BRASIL ENERGIA SA swap        | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80213503 | AES BRASIL ENERGIA SA swap        | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80222141 | MERRY ELECTRONICS CO -RIGHTS swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80222141 | MERRY ELECTRONICS CO -RIGHTS swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80394386 | GRUPO MATEUS SA-RTS swap          | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80394386 | GRUPO MATEUS SA-RTS swap          | -           | -           | -           | (374)       | 465         | (90)      | 0           | -          | CFD        |
| Equity Rights Swap | 80465800 | SMARTFIT ESCOLA DE GINASTICA swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80134178 | SHIN KONG FINANCIAL -RIGHTS swap  | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80134178 | SHIN KONG FINANCIAL -RIGHTS swap  | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80222150 | MERRY ELECTRONICS CO -RIGHTS swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80222150 | MERRY ELECTRONICS CO -RIGHTS swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80231958 | CHALEASE HOLDING CO -RIGHTS swap  | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80231958 | CHALEASE HOLDING CO -RIGHTS swap  | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80316151 | ALFA S.A.B.-A-RIGHTS swap         | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80316151 | ALFA S.A.B.-A-RIGHTS swap         | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80394369 | GRUPO MATEUS SA-RTS swap          | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80394369 | GRUPO MATEUS SA-RTS swap          | -           | -           | -           | (14)        | 18          | (4)       | 0           | -          | CFD        |
| Equity Rights Swap | 80465809 | SMARTFIT ESCOLA DE GINASTICA swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 79789118 | MAGAZINE LUIZA SA swap            | -           | -           | -           | -           | (1,143)     | 1,143     | -           | -          | CFD        |
| Equity Rights Swap | 79724519 | LOCALIZA RENT A CAR SA swap       | -           | -           | -           | (0)         | 0           | -         | (0)         | -          | CFD        |
| Equity Rights Swap | 79789117 | MAGAZINE LUIZA SA swap            | -           | -           | -           | -           | (1,550)     | 1,550     | -           | -          | CFD        |
| Equity Rights Swap | 80101460 | LOCALIZA RENT A CAR SA - RTS swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80101460 | LOCALIZA RENT A CAR SA - RTS swap | -           | -           | -           | (2,179)     | 4,947       | (2,768)   | (0)         | -          | CFD        |
| Equity Rights Swap | 80205916 | EQUATORIAL ENERGIA SA swap        | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80205916 | EQUATORIAL ENERGIA SA swap        | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80213499 | AES BRASIL ENERGIA SA swap        | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80213499 | AES BRASIL ENERGIA SA swap        | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80308190 | TAIWAN HON CHUAN ENTE-RIGHTS swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80308190 | TAIWAN HON CHUAN ENTE-RIGHTS swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80394393 | GRUPO MATEUS SA-RTS swap          | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80394393 | GRUPO MATEUS SA-RTS swap          | -           | -           | -           | (43)        | 55          | (12)      | 0           | -          | CFD        |
| Equity Rights Swap | 80231962 | CHALEASE HOLDING CO -RIGHTS swap  | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80231962 | CHALEASE HOLDING CO -RIGHTS swap  | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80222170 | MERRY ELECTRONICS CO -RIGHTS swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80222170 | MERRY ELECTRONICS CO -RIGHTS swap | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80213509 | AES BRASIL ENERGIA SA swap        | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80213509 | AES BRASIL ENERGIA SA swap        | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80394400 | GRUPO MATEUS SA-RTS swap          | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80394400 | GRUPO MATEUS SA-RTS swap          | -           | -           | -           | (10)        | 20          | (10)      | 0           | -          | CFD        |
| Equity Rights Swap | 80231952 | CHALEASE HOLDING CO -RIGHTS swap  | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Rights Swap | 80231952 | CHALEASE HOLDING CO -RIGHTS swap  | -           | -           | -           | -           | -           | -         | -           | -          | CFD        |
| Equity Swap        | 78793741 | SK INNOVATION CO LTD swap         | -           | -           | -           | -           | 137,143     | (137,143) | -           | -          | CFD        |
| Equity Swap        | 78793746 | SK HYUNX INC swap                 | -           | -           | -           | -           | (525,882)   | 525,882   | (0)         | -          | CFD        |
| Equity Swap        | 78793795 | SHINSEGAE INC swap                | -           | -           | -           | -           | 125,380     | (125,380) | -           | -          | CFD        |
|                    |          |                                   |             |             |             |             |             |           |             |            |            |

|             |          |                                   |   |   |          |             |           |   |     |     |     |
|-------------|----------|-----------------------------------|---|---|----------|-------------|-----------|---|-----|-----|-----|
| Equity Swap | 78798830 | CAIXA SEGURIDADE PARTICIPACO swap | - | - | -        | 1,027       | (1,027)   | - | (0) | (0) | CFO |
| Equity Swap | 78798846 | BRASKEM SA-PREF A swap            | - | - | -        | (43)        | 43        | - | (0) | (0) | CFO |
| Equity Swap | 78798854 | CIA ENERGETICA MINAS GER-PRF swap | - | - | -        | -           | -         | - | (0) | (0) | CFO |
| Equity Swap | 78798854 | CIA ENERGETICA MINAS GER-PRF swap | - | - | -        | (23,358)    | 23,358    | - | (0) | (0) | CFO |
| Equity Swap | 78805088 | EVA AIRWAYS CORP swap             | - | - | -        | 6,827       | (6,827)   | - | -   | -   | CFO |
| Equity Swap | 78806297 | DIRECIONAL ENGENHARIA SA swap     | - | - | (9,292)  | 2,930       | 6,362     | - | (0) | (0) | CFO |
| Equity Swap | 78806312 | B3 SA-BRASIL BOLSA BALCAO swap    | - | - | -        | 182,028     | (182,028) | - | -   | -   | CFO |
| Equity Swap | 78806323 | YUDOS PARTICIPACOES SA swap       | - | - | -        | -           | -         | - | -   | -   | CFO |
| Equity Swap | 78806323 | YUDOS PARTICIPACOES SA swap       | - | - | -        | 73,351      | (73,351)  | - | (0) | (0) | CFO |
| Equity Swap | 78806336 | SUZANO SA swap                    | - | - | (728)    | (605)       | 1,333     | - | (0) | (0) | CFO |
| Equity Swap | 78806339 | ITAU UNIBANCO HOLDING S-PREF swap | - | - | -        | 246,482     | (246,482) | - | -   | -   | CFO |
| Equity Swap | 78806352 | BANCO DO BRASIL S.A. swap         | - | - | (3,180)  | (187,677)   | 190,857   | - | -   | -   | CFO |
| Equity Swap | 78836783 | HYUNDAI MOBIS CO LTD swap         | - | - | -        | 3,524       | (3,524)   | - | (0) | (0) | CFO |
| Equity Swap | 78836790 | TATNEFT PJSC swap                 | - | - | -        | (280,633)   | 280,633   | - | -   | -   | CFO |
| Equity Swap | 78836791 | CHIPMOS TECHNOLOGIES INC swap     | - | - | -        | 251,412     | (251,412) | - | (0) | (0) | CFO |
| Equity Swap | 78836793 | LOJAS RENNER S.A. swap            | - | - | -        | -           | -         | - | -   | -   | CFO |
| Equity Swap | 78836793 | LOJAS RENNER S.A. swap            | - | - | -        | 39,469      | (39,469)  | - | -   | -   | CFO |
| Equity Swap | 78836796 | ISA ENERGIA BRASIL SA swap        | - | - | -        | 127,089     | (127,089) | - | 0   | 0   | CFO |
| Equity Swap | 78836798 | TAIWAN UNION TECHNOLOGY CORP swap | - | - | -        | (777)       | 777       | - | -   | -   | CFO |
| Equity Swap | 78836801 | TAIWAN SEMICONDUCTOR MANUFAC swap | - | - | -        | (1,820,046) | 1,820,046 | - | (0) | (0) | CFO |
| Equity Swap | 78836803 | KOREA GAS CORPORATION swap        | - | - | -        | (15,083)    | 15,083    | - | -   | -   | CFO |
| Equity Swap | 78836805 | CENTRAIS ELETRICAS BRAS-PR B swap | - | - | (9,491)  | 7,522       | 1,969     | - | 0   | 0   | CFO |
| Equity Swap | 78836807 | ENEVA SA swap                     | - | - | 48,670   | (222,245)   | 173,574   | - | -   | -   | CFO |
| Equity Swap | 78836813 | QATAR ISLAMIC BANK swap           | - | - | -        | 19,265      | (19,265)  | - | -   | -   | CFO |
| Equity Swap | 78836815 | MMC NORILSK NICKEL PJSC swap      | - | - | -        | (53,867)    | 53,867    | - | -   | -   | CFO |
| Equity Swap | 78836817 | JUMBO SA swap                     | - | - | -        | (572)       | 572       | - | 0   | 0   | CFO |
| Equity Swap | 78836821 | ULTRAPAR PARTICIPACOES SA swap    | - | - | -        | 262,861     | (262,861) | - | 0   | 0   | CFO |
| Equity Swap | 78836822 | SAMSUNG ELECTR-GOR REG S swap     | - | - | -        | 3,763       | (3,763)   | - | -   | -   | CFO |
| Equity Swap | 78836823 | WALMART DE MEXICO SAB DE CV swap  | - | - | -        | 926,709     | (926,709) | - | (0) | (0) | CFO |
| Equity Swap | 78836826 | CJ CHEILDANG CORP swap            | - | - | -        | (2,632)     | 2,632     | - | 0   | 0   | CFO |
| Equity Swap | 78836830 | MIGROS TICKET A.S. swap           | - | - | -        | (321,234)   | 321,234   | - | 0   | 0   | CFO |
| Equity Swap | 78836831 | AL RAYAN BANK swap                | - | - | -        | (387)       | 387       | - | 0   | 0   | CFO |
| Equity Swap | 78836834 | NANYA TECHNOLOGY CORP swap        | - | - | (5,453)  | (325,508)   | 330,960   | - | -   | -   | CFO |
| Equity Swap | 78836840 | GERDAU SA-PREF swap               | - | - | -        | 74,017      | (74,017)  | - | -   | -   | CFO |
| Equity Swap | 78836847 | ESMAR PROPERTIES PJSC swap        | - | - | -        | (32,649)    | 32,649    | - | -   | -   | CFO |
| Equity Swap | 78836851 | COCA-COLA FEMSA SAB DE CV swap    | - | - | -        | 126,102     | (126,102) | - | (0) | (0) | CFO |
| Equity Swap | 78836853 | RADIANT OPTO-ELECTRONICS COR swap | - | - | -        | (144,268)   | 144,268   | - | (0) | (0) | CFO |
| Equity Swap | 78836872 | GRUPO FINANCIERO BANORTE-O swap   | - | - | -        | 74,937      | (74,937)  | - | -   | -   | CFO |
| Equity Swap | 78836878 | PERUSAHAAN GAS NEGARA TBK PT swap | - | - | -        | (142,063)   | 142,063   | - | -   | -   | CFO |
| Equity Swap | 78836885 | GRUPO MATEUS SA swap              | - | - | 6,922    | (221,673)   | 214,750   | - | -   | -   | CFO |
| Equity Swap | 78836891 | DIALOG GROUP BHD swap             | - | - | -        | -           | -         | - | -   | -   | CFO |
| Equity Swap | 78836891 | DIALOG GROUP BHD swap             | - | - | -        | 27,858      | (27,858)  | - | 0   | 0   | CFO |
| Equity Swap | 78836906 | MAKALOT INDUSTRIAL CO LTD swap    | - | - | -        | (61,432)    | 61,432    | - | 0   | 0   | CFO |
| Equity Swap | 78836917 | WEG SA swap                       | - | - | -        | 8,026       | (8,026)   | - | -   | -   | CFO |
| Equity Swap | 78836920 | QATAR NATIONAL BANK swap          | - | - | -        | -           | -         | - | -   | -   | CFO |
| Equity Swap | 78836920 | QATAR NATIONAL BANK swap          | - | - | -        | (137,393)   | 137,393   | - | 0   | 0   | CFO |
| Equity Swap | 78836928 | MINERVA SA swap                   | - | - | -        | 85,671      | (85,671)  | - | 0   | 0   | CFO |
| Equity Swap | 78836932 | LC CHEM LTD swap                  | - | - | -        | 423,027     | (423,027) | - | -   | -   | CFO |
| Equity Swap | 78836934 | LIKOL PJSC swap                   | - | - | -        | (1,052,538) | 1,052,538 | - | (0) | (0) | CFO |
| Equity Swap | 78836938 | OPAP SA swap                      | - | - | -        | -           | -         | - | -   | -   | CFO |
| Equity Swap | 78836938 | OPAP SA swap                      | - | - | -        | (2,592)     | 2,592     | - | -   | -   | CFO |
| Equity Swap | 78836942 | BRANA ENERGIA swap                | - | - | 9,316    | (118,294)   | 108,979   | - | -   | -   | CFO |
| Equity Swap | 78836948 | ALPHA SERVICES AND HOLDINGS swap  | - | - | -        | (1,398)     | 1,398     | - | (0) | (0) | CFO |
| Equity Swap | 78836951 | SIME DARBY BERHAD swap            | - | - | -        | (11,293)    | 11,293    | - | -   | -   | CFO |
| Equity Swap | 78836958 | MEDIATEK INC swap                 | - | - | -        | (121,130)   | 121,130   | - | -   | -   | CFO |
| Equity Swap | 78836960 | VIBRA ENERGIA SA swap             | - | - | -        | -           | -         | - | -   | -   | CFO |
| Equity Swap | 78836960 | VIBRA ENERGIA SA swap             | - | - | 1,026    | 28,334      | (29,361)  | - | (0) | (0) | CFO |
| Equity Swap | 78836962 | BANCO BRADESCO SA-PREF swap       | - | - | -        | 171,047     | (171,047) | - | (0) | (0) | CFO |
| Equity Swap | 78836969 | GRUPO SBF SA swap                 | - | - | -        | -           | -         | - | -   | -   | CFO |
| Equity Swap | 78836969 | GRUPO SBF SA swap                 | - | - | 3,733    | 24,700      | (28,434)  | - | (0) | (0) | CFO |
| Equity Swap | 78836971 | CJ LOGISTICS swap                 | - | - | -        | 167,814     | (167,814) | - | -   | -   | CFO |
| Equity Swap | 78836976 | FOMENTO ECONOMICO MEXICA-UBO swap | - | - | -        | -           | -         | - | -   | -   | CFO |
| Equity Swap | 78836976 | FOMENTO ECONOMICO MEXICA-UBO swap | - | - | -        | 1,841       | (1,841)   | - | 0   | 0   | CFO |
| Equity Swap | 78836986 | DOOSAN CO LTD swap                | - | - | -        | (236,866)   | 236,866   | - | -   | -   | CFO |
| Equity Swap | 78837000 | BANCO SANTANDER BRASIL-UNIT swap  | - | - | -        | 81,006      | (81,006)  | - | -   | -   | CFO |
| Equity Swap | 78837004 | BANCO BTG PACTUAL SA-UNIT swap    | - | - | -        | 59,588      | (59,588)  | - | -   | -   | CFO |
| Equity Swap | 78837005 | ALDIA PROPERTIES PJSC swap        | - | - | -        | (12,646)    | 12,646    | - | -   | -   | CFO |
| Equity Swap | 78837010 | MARRIFF GLOBAL FOODS SA swap      | - | - | -        | (46,093)    | 46,093    | - | (0) | (0) | CFO |
| Equity Swap | 78837016 | SAMSUNG C&T CORP swap             | - | - | -        | (30,428)    | 30,428    | - | 0   | 0   | CFO |
| Equity Swap | 78837017 | COMPAL ELECTRONICS swap           | - | - | -        | (193)       | 193       | - | -   | -   | CFO |
| Equity Swap | 78837024 | CIA SANEAMENTO MINAS GERANIS swap | - | - | -        | (41,619)    | 41,619    | - | -   | -   | CFO |
| Equity Swap | 78837026 | QATAR ELECTRICITY & WATER CO swap | - | - | -        | 39,578      | (39,578)  | - | (0) | (0) | CFO |
| Equity Swap | 78837070 | POSCO HOLDINGS INC swap           | - | - | -        | 287,117     | (287,117) | - | (0) | (0) | CFO |
| Equity Swap | 78837073 | CEMEX SAB-CPO swap                | - | - | -        | 7,874       | (7,874)   | - | (0) | (0) | CFO |
| Equity Swap | 78837092 | BRF SA swap                       | - | - | 10,968   | 1,325       | (12,293)  | - | 0   | 0   | CFO |
| Equity Swap | 78837102 | SANTOS BRASIL PARTICIPACOES swap  | - | - | -        | 9,814       | (9,814)   | - | (0) | (0) | CFO |
| Equity Swap | 78837105 | MOL HUNGARIAN OIL AND GAS PL swap | - | - | -        | (2,433)     | 2,433     | - | -   | -   | CFO |
| Equity Swap | 78837107 | E.SUN FINANCIAL HOLDING CO swap   | - | - | -        | (11,035)    | 11,035    | - | -   | -   | CFO |
| Equity Swap | 78837119 | CIELO SA swap                     | - | - | 8,247    | (85,982)    | 77,735    | - | -   | -   | CFO |
| Equity Swap | 78837122 | M. MANDO CO LTD swap              | - | - | -        | (10,424)    | 10,424    | - | -   | -   | CFO |
| Equity Swap | 78837123 | FLEURY SA swap                    | - | - | -        | 78,909      | (78,909)  | - | 0   | 0   | CFO |
| Equity Swap | 78837128 | S-OIL CORP swap                   | - | - | -        | 4,754       | (4,754)   | - | 0   | 0   | CFO |
| Equity Swap | 78837133 | CELLTRION INC swap                | - | - | -        | 1,438       | (1,438)   | - | 0   | 0   | CFO |
| Equity Swap | 78837135 | KGI FINANCIAL HOLDING CO LTD swap | - | - | 618      | 8,460       | (9,078)   | - | -   | -   | CFO |
| Equity Swap | 78837138 | CMB GROUP HOLDINGS BHD swap       | - | - | -        | (500,873)   | 500,873   | - | 0   | 0   | CFO |
| Equity Swap | 78837142 | CHICOND ELECTRONICS CO LTD swap   | - | - | -        | 44,636      | (44,636)  | - | -   | -   | CFO |
| Equity Swap | 78837143 | QATAR INSURANCE CO swap           | - | - | -        | 6,285       | (6,285)   | - | 0   | 0   | CFO |
| Equity Swap | 78837158 | AZZAS 2154 SA swap                | - | - | 98,549   | 21,450      | (119,999) | - | -   | -   | CFO |
| Equity Swap | 78837161 | PORTO SEGURO SA swap              | - | - | -        | (7,955)     | 7,955     | - | -   | -   | CFO |
| Equity Swap | 78837165 | HELLENIC TELECOMUN ORGANIZA swap  | - | - | -        | (1,625)     | 1,625     | - | 0   | 0   | CFO |
| Equity Swap | 78837167 | UNITED MICROELECTRONICS CORP swap | - | - | -        | (81,016)    | 81,016    | - | (0) | (0) | CFO |
| Equity Swap | 78837170 | POWERTECH TECHNOLOGY INC swap     | - | - | -        | (18,957)    | 18,957    | - | 0   | 0   | CFO |
| Equity Swap | 78837186 | PRESS METAL ALUMINIUM HOLDIN swap | - | - | -        | (26,876)    | 26,876    | - | (0) | (0) | CFO |
| Equity Swap | 78837187 | INDUSTRIES QATAR swap             | - | - | -        | (13,591)    | 3,359     | - | -   | -   | CFO |
| Equity Swap | 78837194 | IOCHPE-MAXION S.A. swap           | - | - | -        | 38,023      | (38,023)  | - | 0   | 0   | CFO |
| Equity Swap | 78837198 | CATHAY FINANCIAL HOLDING CO swap  | - | - | -        | (386,635)   | 386,635   | - | (0) | (0) | CFO |
| Equity Swap | 78837207 | MOTIVA INFRAESTRUTURA DE MOB swap | - | - | -        | (33,639)    | 33,639    | - | 0   | 0   | CFO |
| Equity Swap | 78837217 | CIA SIDERURGICA NACIONAL SA swap  | - | - | -        | 101,863     | (101,863) | - | -   | -   | CFO |
| Equity Swap | 78837220 | ORLEN SA swap                     | - | - | -        | (9,704)     | 9,704     | - | -   | -   | CFO |
| Equity Swap | 78837230 | LOCALIZA RENT A CAR swap          | - | - | -        | (283,785)   | 283,785   | - | -   | -   | CFO |
| Equity Swap | 78837236 | BANK CENTRAL ASIA TBK PT swap     | - | - | -        | 40,882      | (40,882)  | - | (0) | (0) | CFO |
| Equity Swap | 78837238 | DOOSAN ROBEAT INC swap            | - | - | -        | 11,750      | (11,750)  | - | -   | -   | CFO |
| Equity Swap | 78837240 | LG ELECTRONICS INC swap           | - | - | -        | 79,995      | (79,995)  | - | (0) | (0) | CFO |
| Equity Swap | 78837246 | TELEKOM MALAYSIA BHD swap         | - | - | -        | (3,607)     | 3,607     | - | 0   | 0   | CFO |
| Equity Swap | 78837247 | ARCADYAN TECHNOLOGY CORP swap     | - | - | -        | 53,781      | (53,781)  | - | 0   | 0   | CFO |
| Equity Swap | 78837248 | SMARTFIT - ORDINARY swap          | - | - | 25,473   | (354,230)   | 328,757   | - | -   | -   | CFO |
| Equity Swap | 78837261 | ARCA CONTINENTAL SAB DE CV swap   | - | - | -        | 44,307      | (44,307)  | - | -   | -   | CFO |
| Equity Swap | 78837266 | NAVER CORP swap                   | - | - | -        | 76,635      | (76,635)  | - | (0) | (0) | CFO |
| Equity Swap | 78837272 | COGNA EDUCACAO swap               | - | - | -        | 77,915      | (77,915)  | - | -   | -   | CFO |
| Equity Swap | 78837300 | ALROSA PJSC swap                  | - | - | -        | (0)         | 0         | - | 0   | 0   | CFO |
| Equity Swap | 78837312 | AMREV SA swap                     | - | - | -        | 184,376     | (184,376) | - | 0   | 0   | CFO |
| Equity Swap | 78837316 | EUROBANK ERGAS SERVICES A swap    | - | - | -        | (3,897)     | 3,897     | - | -   | -   | CFO |
| Equity Swap | 78837324 | VAMOS LOCAAO DE CAMINHONES M swap | - | - | -        | -           | -         | - | -   | -   | CFO |
| Equity Swap | 78837324 | VAMOS LOCAAO DE CAMINHONES M swap | - | - | (84,935) | 35,745      | 49,190    | - | 0   | 0   | CFO |
| Equity Swap | 78837331 | MIRV ENGENHARIA swap              | - | - | 43,869   | (336,392)   | 292,523   | - | -   | -   | CFO |
| Equity Swap | 78837337 | BARWA REAL ESTATE CO swap         | - | - | -        | (3,554)     | 3,554     | - | -   | -   | CFO |
| Equity Swap | 78837343 | VOLTRONIC POWER TECHNOLOGY swap   | - | - | -        | (6,421)     | 6,421     | - | 0   | 0   | CFO |
| Equity Swap | 78837354 | HON HAI PRECISION INDUSTRY swap   | - | - | -        | (1,412,630) | 1,412,630 | - | -   | -   | CFO |
| Equity Swap | 78837363 | MALAYSIA AIRPORTS HLDGS BHD swap  | - | - | -        | (82,448)    | 82,448    | - | -   | -   | CFO |
| Equity Swap | 78837380 | TAIWAN SURFACE MOUNTING TECH swap | - | - | -        | (6,119)     | 6,119     | - | -   | -   | CFO |
| Equity Swap | 78837387 | TUPI SA swap                      | - | - | -        | 59,840      | (59,840)  | - | (0) | (0) | CFO |
| Equity Swap | 78837389 | ENGIE BRASIL ENERGIA SA swap      | - | - | -        | (9,648)     | 9,648     | - | -   | -   | CFO |
| Equity Swap | 78837397 | LWSA SA swap                      | - | - | (21,817) | (157,592)   | 179,409   | - | (0) | (0) | CFO |
| Equity Swap | 78837398 | PUBLIC BANK BERHAD swap           | - | - | -        | (9,297)     | 9,297     | - | 0   | 0   | CFO |
| Equity Swap | 78837405 | TOTY SA swap                      | - | - | -        | 26,498      | (26,498)  | - | (0) | (0) | CFO |
| Equity Swap | 78837414 | HYUNDAI GLOVIS CO LTD swap        | - | - | -        | 3,887       | (3,887)   | - | -   | -   | CFO |
| Equity Swap | 78837421 | PRIO SA swap                      | - | - | 5,954    | (38,879)    | 32,925    | - | 0   | 0   | CFO |
| Equity Swap |          |                                   |   |   |          |             |           |   |     |     |     |

|             |          |                                    |   |   |   |          |           |           |         |   |     |     |     |
|-------------|----------|------------------------------------|---|---|---|----------|-----------|-----------|---------|---|-----|-----|-----|
| Equity Swap | 78946248 | WONIK IPS CO LTD swap              | - | - | - | -        | 18,675    | (18,675)  | -       | - | -   | -   | CFO |
| Equity Swap | 78946834 | M DIAS BRANCO SA swap              | - | - | - | -        | 157,172   | (157,172) | -       | - | 0   | 0   | CFO |
| Equity Swap | 78971433 | GAZPROM PJSC swap                  | - | - | - | -        | (215,580) | 215,580   | -       | - | -   | -   | CFO |
| Equity Swap | 78973560 | NOVATEK PJSC swap                  | - | - | - | -        | (254,789) | 254,789   | -       | - | -   | -   | CFO |
| Equity Swap | 78984805 | CSN MINERACAO SA swap              | - | - | - | -        | (148,296) | 148,296   | -       | - | (0) | (0) | CFO |
| Equity Swap | 78997290 | CELLTRION PHARM INC swap           | - | - | - | (8,029)  | 28,001    | (19,972)  | -       | - | 0   | 0   | CFO |
| Equity Swap | 78997657 | GAZPROM NEFT PJSC swap             | - | - | - | -        | (12,072)  | 12,072    | -       | - | -   | -   | CFO |
| Equity Swap | 78997776 | NATIONAL BANK OF KUWAIT swap       | - | - | - | -        | (14,302)  | 14,302    | -       | - | -   | -   | CFO |
| Equity Swap | 78997980 | QUALITAS CONTROLADORA SAB CV swap  | - | - | - | 2,734    | 14,328    | (17,062)  | -       | - | 0   | 0   | CFO |
| Equity Swap | 79007241 | KCC CORP swap                      | - | - | - | -        | (30,783)  | 30,783    | -       | - | 0   | 0   | CFO |
| Equity Swap | 79015474 | PETROBRAS-PETROBRAS SA swap        | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79015474 | PETROBRAS-PETROBRAS SA swap        | - | - | - | (32,875) | (114,611) | 147,486   | -       | - | -   | -   | CFO |
| Equity Swap | 79015476 | VIVARA PARTICIPACOES SA swap       | - | - | - | (8,600)  | (243,599) | 252,199   | -       | - | -   | -   | CFO |
| Equity Swap | 79020895 | AUREN PARTICIPACOES SA swap        | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79020895 | AUREN PARTICIPACOES SA swap        | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79033617 | DB HITEK CO LTD swap               | - | - | - | (13,077) | (16,506)  | 29,582    | -       | - | (0) | (0) | CFO |
| Equity Swap | 79033794 | LARGAN PRECISION CO LTD swap       | - | - | - | -        | 11,244    | (11,244)  | -       | - | -   | -   | CFO |
| Equity Swap | 79033799 | GEMTEK TECHNOLOGY CORP swap        | - | - | - | (52,789) | 119,564   | (66,774)  | -       | - | -   | -   | CFO |
| Equity Swap | 79039924 | POYA INTERNATIONAL CO LTD swap     | - | - | - | -        | 32,010    | (32,010)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79040033 | GLOBALWAFERS CO LTD swap           | - | - | - | -        | 71,117    | (71,117)  | -       | - | 0   | 0   | CFO |
| Equity Swap | 79040047 | HANWHA CORPORATION swap            | - | - | - | -        | 25,352    | (25,352)  | -       | - | -   | -   | CFO |
| Equity Swap | 79040574 | PETROBRAS - PETROLEO BRAS-PR swap  | - | - | - | -        | 604       | (604)     | -       | - | 0   | 0   | CFO |
| Equity Swap | 79040574 | PETROBRAS - PETROLEO BRAS-PR swap  | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79046261 | GS ENGINEERING & CONSTRUCT swap    | - | - | - | -        | 1,628     | (1,628)   | -       | - | 0   | 0   | CFO |
| Equity Swap | 79046287 | HYUNDAI STEEL CO swap              | - | - | - | -        | 6,545     | (6,545)   | -       | - | 0   | 0   | CFO |
| Equity Swap | 79053241 | CHEL WORLDWIDE INC swap            | - | - | - | -        | 47,101    | (47,101)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79053277 | ELAN MICROELECTRONICS CORP swap    | - | - | - | -        | 80,646    | (80,646)  | -       | - | 0   | 0   | CFO |
| Equity Swap | 79054070 | GPS PARTICIPACOES E EMPREEND swap  | - | - | - | -        | 93,580    | (93,580)  | -       | - | 0   | 0   | CFO |
| Equity Swap | 79054071 | QUALICORP CONS E CORR SEG SA swap  | - | - | - | (13,214) | (82,008)  | 95,222    | -       | - | -   | -   | CFO |
| Equity Swap | 79054071 | QUALICORP CONS E CORR SEG SA swap  | - | - | - | -        | 193,501   | (193,501) | -       | - | (0) | (0) | CFO |
| Equity Swap | 79060126 | YULON MOTOR COMPANY swap           | - | - | - | -        | 26,487    | 26,487    | -       | - | 0   | 0   | CFO |
| Equity Swap | 79105129 | KIA CORP swap                      | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79106267 | GRUPO MEXICO SAB DE CV-SER B swap  | - | - | - | -        | 28,407    | (28,407)  | -       | - | 0   | 0   | CFO |
| Equity Swap | 79113368 | HANSAE CO LTD swap                 | - | - | - | -        | 726       | (726)     | -       | - | 0   | 0   | CFO |
| Equity Swap | 79113373 | IX INTERNATIONAL CORP swap         | - | - | - | -        | 27,135    | (27,135)  | -       | - | 0   | 0   | CFO |
| Equity Swap | 79114519 | AUREN ENERGIA SA - ON swap         | - | - | - | 8        | (87)      | 79        | -       | - | -   | -   | CFO |
| Equity Swap | 79145345 | AL HAMMADI HOLDING swap            | - | - | - | -        | (44,107)  | 44,107    | -       | - | 0   | 0   | CFO |
| Equity Swap | 79184820 | SENDAS DISTRIBUIDORA SA swap       | - | - | - | (95,533) | 2,338     | 93,196    | -       | - | -   | -   | CFO |
| Equity Swap | 79295300 | EZ TEC EMPREENDIMENTOS E PAR swap  | - | - | - | (5,588)  | 7,033     | (1,445)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79300555 | MOVIDA PARTICIPACOES SA swap       | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79300555 | MOVIDA PARTICIPACOES SA swap       | - | - | - | (46,784) | 32,107    | 14,678    | -       | - | (0) | (0) | CFO |
| Equity Swap | 79339344 | GOURMET MASTER CO LTD swap         | - | - | - | -        | 826       | (826)     | -       | - | (0) | (0) | CFO |
| Equity Swap | 79339359 | GLOBAL MIXED-MODE TECHNOLOGY swap  | - | - | - | -        | (4,026)   | 4,026     | -       | - | -   | -   | CFO |
| Equity Swap | 79340439 | PKO BANK POLSKI SA swap            | - | - | - | -        | (79,300)  | 79,300    | -       | - | (0) | (0) | CFO |
| Equity Swap | 79340615 | ODONTOPREV S.A. swap               | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79340615 | ODONTOPREV S.A. swap               | - | - | - | -        | 9,580     | (9,580)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79351830 | ENEL CHILE SA swap                 | - | - | - | -        | 183       | (183)     | -       | - | (0) | (0) | CFO |
| Equity Swap | 79364215 | MULTIPLY GROUP swap                | - | - | - | (20,545) | (155,822) | 176,366   | -       | - | 0   | 0   | CFO |
| Equity Swap | 79372685 | ANIMA HOLDING SA swap              | - | - | - | (5,533)  | (68,900)  | 74,433    | -       | - | 0   | 0   | CFO |
| Equity Swap | 79409021 | CI ENK CO LTD swap                 | - | - | - | -        | 11,958    | (11,958)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79409023 | HYUNDAI ROTEM COMPANY swap         | - | - | - | -        | 7,370     | 2,282     | (9,652) | - | -   | -   | CFO |
| Equity Swap | 79409024 | HUGEL INC swap                     | - | - | - | -        | (250,415) | 250,415   | -       | - | -   | -   | CFO |
| Equity Swap | 79409033 | DAEWOO PHARMACEUTICAL CO swap      | - | - | - | -        | (5,448)   | 5,448     | -       | - | (0) | (0) | CFO |
| Equity Swap | 79409069 | PETRONAS DAGANGAN BHD swap         | - | - | - | -        | 17,450    | (17,450)  | -       | - | -   | -   | CFO |
| Equity Swap | 79420872 | LG H&H swap                        | - | - | - | -        | 23,001    | (23,001)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79420922 | WOWPRIME CORP swap                 | - | - | - | -        | 6,983     | (6,983)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79420940 | ALPHA NETWORKS INC swap            | - | - | - | -        | 12,764    | (12,764)  | -       | - | -   | -   | CFO |
| Equity Swap | 79433016 | FAH EASTERN NEW CENTURY CORP swap  | - | - | - | 4,502    | (7,772)   | (3,270)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79433058 | ECOPRO BM CO LTD swap              | - | - | - | -        | 80,381    | (80,381)  | -       | - | -   | -   | CFO |
| Equity Swap | 79433590 | FIRST ABU DHABI BANK PJSC swap     | - | - | - | -        | 41,304    | (41,304)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79466230 | HYUNDAI MOTOR CO swap              | - | - | - | -        | 6,445     | (6,445)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79466337 | MALAYAN BANKING BHD swap           | - | - | - | -        | (2,004)   | 2,004     | -       | - | 0   | 0   | CFO |
| Equity Swap | 79466340 | KCI CORP BHD swap                  | - | - | - | -        | 9,215     | (9,215)   | -       | - | -   | -   | CFO |
| Equity Swap | 79482600 | KALBE FARMA TBK PT swap            | - | - | - | 1,399    | (29,108)  | 27,709    | -       | - | -   | -   | CFO |
| Equity Swap | 79493298 | ALLEGRO.EU SA swap                 | - | - | - | -        | 14,545    | (14,545)  | -       | - | -   | -   | CFO |
| Equity Swap | 79639770 | SAUDI TELECOM CO swap              | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79639770 | SAUDI TELECOM CO swap              | - | - | - | -        | (1,705)   | 1,705     | -       | - | 0   | 0   | CFO |
| Equity Swap | 79643837 | EVERTEC INC - BDR swap             | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79643837 | EVERTEC INC - BDR swap             | - | - | - | 1,510    | (6,948)   | 5,438     | -       | - | (0) | (0) | CFO |
| Equity Swap | 79648936 | BARITO PACIFIC TBK PT swap         | - | - | - | (685)    | (20,501)  | 21,186    | -       | - | (0) | (0) | CFO |
| Equity Swap | 79658894 | SUMBER ALFARIA TRIJAYA TBK P swap  | - | - | - | -        | (1,257)   | 1,257     | -       | - | (0) | (0) | CFO |
| Equity Swap | 79679343 | MOTOR OIL HELIKAS SA swap          | - | - | - | -        | 5,842     | (5,842)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79679550 | CENCOSUD SA swap                   | - | - | - | -        | 97,293    | (97,293)  | -       | - | 0   | 0   | CFO |
| Equity Swap | 79692151 | SK INC swap                        | - | - | - | -        | 9,400     | 9,400     | -       | - | 0   | 0   | CFO |
| Equity Swap | 79693220 | KOC HOLDING AS swap                | - | - | - | -        | (28,468)  | (22,583)  | 51,051  | - | -   | -   | CFO |
| Equity Swap | 79693523 | IRB BRASIL RESEGUROS SA swap       | - | - | - | -        | (4,424)   | 4,424     | -       | - | -   | -   | CFO |
| Equity Swap | 79715803 | TRIPROD TECHNOLOGY CORP swap       | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79715811 | SIMPLO TECHNOLOGY CO LTD swap      | - | - | - | -        | 9,623     | (9,623)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79715811 | SIMPLO TECHNOLOGY CO LTD swap      | - | - | - | -        | 9,623     | (9,623)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79715814 | ITEQ CORP swap                     | - | - | - | -        | (7,605)   | 7,605     | -       | - | 0   | 0   | CFO |
| Equity Swap | 79715849 | SUNG KWANG BEND CO LTD swap        | - | - | - | -        | 17,836    | (17,836)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79715851 | AMORPACIFIC HOLDINGS CORP swap     | - | - | - | -        | 50,726    | (50,726)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79716043 | YTL CORP BHD swap                  | - | - | - | -        | (63,568)  | 63,568    | -       | - | (0) | (0) | CFO |
| Equity Swap | 79740687 | SAMSUNG ELECTRONICS CO LTD swap    | - | - | - | -        | 31,291    | (31,291)  | -       | - | 0   | 0   | CFO |
| Equity Swap | 79741481 | LOJAS QUERO QUERO S/A swap         | - | - | - | (8,666)  | (5,230)   | 13,896    | -       | - | 0   | 0   | CFO |
| Equity Swap | 79750828 | GS HOLDINGS swap                   | - | - | - | -        | 10,836    | (10,836)  | -       | - | -   | -   | CFO |
| Equity Swap | 79750148 | CTBC FINANCIAL HOLDING CO LT swap  | - | - | - | -        | (240,391) | 240,391   | -       | - | 0   | 0   | CFO |
| Equity Swap | 79761794 | LEEJAM SPORTS CO JSC swap          | - | - | - | -        | (22,174)  | 22,174    | -       | - | 0   | 0   | CFO |
| Equity Swap | 79771125 | RUMO SA swap                       | - | - | - | -        | 1,683     | (1,683)   | -       | - | 0   | 0   | CFO |
| Equity Swap | 79771145 | TRANSMISSORA ALIANCA DE-UNIT swap  | - | - | - | (1,103)  | (8,877)   | 9,979     | -       | - | -   | -   | CFO |
| Equity Swap | 79784509 | QUANTA COMPUTER INC swap           | - | - | - | -        | 23,368    | (23,368)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79784515 | UNI-PRESIDENT ENTERPRISES CO swap  | - | - | - | -        | (10,454)  | 10,454    | -       | - | -   | -   | CFO |
| Equity Swap | 79785886 | AL RAJHI BANK swap                 | - | - | - | -        | 29,431    | (29,431)  | -       | - | -   | -   | CFO |
| Equity Swap | 79785888 | RABIGH REFINING AND PETROCHE swap  | - | - | - | -        | 11,489    | (11,489)  | -       | - | -   | -   | CFO |
| Equity Swap | 79785891 | THE SAUDI NATIONAL BANK swap       | - | - | - | -        | 2,548     | (2,548)   | -       | - | 0   | 0   | CFO |
| Equity Swap | 79785893 | SAUDI ARABIAN MINING CO swap       | - | - | - | -        | 7,735     | (7,735)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79785899 | POWSZECHNY ZAKLAD UBEZPIECZE swap  | - | - | - | -        | (12,851)  | 12,851    | -       | - | 0   | 0   | CFO |
| Equity Swap | 79785949 | BANCO SANTANDER CHILE swap         | - | - | - | -        | (12,376)  | 12,376    | -       | - | -   | -   | CFO |
| Equity Swap | 79785949 | BANCO SANTANDER CHILE swap         | - | - | - | -        | 1,043     | (1,043)   | -       | - | (0) | (0) | CFO |
| Equity Swap | 79785950 | EMPRESAS COPEC SA swap             | - | - | - | -        | -         | -         | -       | - | 0   | 0   | CFO |
| Equity Swap | 79786006 | HYPERA SA swap                     | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79786006 | HYPERA SA swap                     | - | - | - | 1,330    | (5,104)   | 3,774     | -       | - | -   | -   | CFO |
| Equity Swap | 79786013 | TELEFONICA BRASIL S.A. swap        | - | - | - | -        | 140,511   | (140,511) | -       | - | -   | -   | CFO |
| Equity Swap | 79786016 | USINAS SIDER MINAS GER-PP A swap   | - | - | - | -        | 92,792    | (92,792)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79786016 | USINAS SIDER MINAS GER-PP A swap   | - | - | - | -        | -         | -         | -       | - | -   | -   | CFO |
| Equity Swap | 79786030 | GRUPO CARSO SAB DE CV-SER A1 swap  | - | - | - | (166)    | (704)     | 870       | -       | - | -   | -   | CFO |
| Equity Swap | 79786040 | ONCOCLINICAS DO BRASIL SERVI swap  | - | - | - | 19,466   | (38,282)  | 18,816    | -       | - | 0   | 0   | CFO |
| Equity Swap | 79791089 | BANK RAKYAT INDONESIA PERSER swap  | - | - | - | -        | 19,540    | (19,540)  | -       | - | -   | -   | CFO |
| Equity Swap | 79818949 | TECO ELECTRIC & MACHINERY swap     | - | - | - | 3,253    | -         | (3,253)   | -       | - | -   | -   | CFO |
| Equity Swap | 79831143 | INTELIBRAS SA INDUSTRIA DE TE swap | - | - | - | (5,018)  | 10,452    | (5,434)   | -       | - | 0   | 0   | CFO |
| Equity Swap | 79871879 | SEEGENE INC swap                   | - | - | - | -        | 19,461    | (19,461)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79904628 | ANADOLU EFES BIRACLIK VE swap      | - | - | - | -        | (36,330)  | 36,330    | -       | - | 0   | 0   | CFO |
| Equity Swap | 79904637 | TURE HAVA YOLLARI AD swap          | - | - | - | -        | (16,600)  | 16,600    | -       | - | -   | -   | CFO |
| Equity Swap | 79904739 | GRUPO AEROPORT DEL SURESTE-B swap  | - | - | - | -        | 88,339    | (88,339)  | -       | - | -   | -   | CFO |
| Equity Swap | 79904798 | MARCOPOLO SA-PREF swap             | - | - | - | -        | 11,217    | (11,217)  | -       | - | (0) | (0) | CFO |
| Equity Swap | 79916222 | LARSEN &                           |   |   |   |          |           |           |         |   |     |     |     |

|             |          |                                     |   |   |   |          |             |             |   |     |     |     |
|-------------|----------|-------------------------------------|---|---|---|----------|-------------|-------------|---|-----|-----|-----|
| Equity Swap | 80197306 | EMPRESAS CMPC SA swap               | - | - | - | -        | 25,286      | (25,286)    | - | (0) | (0) | CFO |
| Equity Swap | 80228856 | TATUNG CO LTD swap                  | - | - | - | 1,721    | 8,925       | (10,646)    | - | -   | -   | CFO |
| Equity Swap | 80228860 | SUPREME ELECTRONICS CO LTD swap     | - | - | - | 4,131    | (10,480)    | 6,349       | - | (0) | (0) | CFO |
| Equity Swap | 80228861 | CENTURY IRON & STEEL INDUS swap     | - | - | - | (4,310)  | (21,248)    | 25,558      | - | 0   | 0   | CFO |
| Equity Swap | 80230641 | ADNOC DRILLING CO PJSC swap         | - | - | - | 365      | 284,039     | (284,404)   | - | (0) | (0) | CFO |
| Equity Swap | 80251835 | TAIWAN SEMICONDUCTOR-SP ADR swap    | - | - | - | 742,733  | 1,195,883   | (1,938,615) | - | -   | -   | CFO |
| Equity Swap | 80257417 | JOLIBEE FOODS CORP swap             | - | - | - | -        | 4,135       | (4,135)     | - | 0   | 0   | CFO |
| Equity Swap | 80257458 | TENAGA NASIONAL BHD swap            | - | - | - | -        | 17,288      | (17,288)    | - | -   | -   | CFO |
| Equity Swap | 80259251 | SAMSUNG LIFE INSURANCE CO LT swap   | - | - | - | -        | 1,123       | (1,123)     | - | 0   | 0   | CFO |
| Equity Swap | 80297579 | GRUPO AEROPORTUARIO DEL CENT swap   | - | - | - | -        | (4,817)     | 4,817       | - | (0) | (0) | CFO |
| Equity Swap | 80297597 | CLURY CONSTRUCTORA E INCORPORA swap | - | - | - | -        | 35,827      | (35,827)    | - | -   | -   | CFO |
| Equity Swap | 80315111 | ELITE ADVANCED LASER CORP swap      | - | - | - | 2,745    | 19,370      | (22,115)    | - | -   | -   | CFO |
| Equity Swap | 80316500 | AMERICAN RESTAURANTS INTERN swap    | - | - | - | -        | (7,899)     | 7,899       | - | -   | -   | CFO |
| Equity Swap | 80316623 | ORBIA ADVANCE CORP SAB DE CV swap   | - | - | - | -        | 20,636      | (20,636)    | - | -   | -   | CFO |
| Equity Swap | 80316640 | GENOMMA LAB INTERNACIONAL-B swap    | - | - | - | -        | (6,737)     | 6,737       | - | -   | -   | CFO |
| Equity Swap | 80330639 | THE SHANGHAI COMMERCIAL & SA swap   | - | - | - | -        | 3,578       | (3,578)     | - | -   | -   | CFO |
| Equity Swap | 80330715 | CHEMNING ELECTRONIC TECH COR swap   | - | - | - | -        | (620)       | 620         | - | 0   | 0   | CFO |
| Equity Swap | 80330744 | E-MART INC swap                     | - | - | - | -        | 40          | (40)        | - | -   | -   | CFO |
| Equity Swap | 80331914 | PGE SA swap                         | - | - | - | -        | 6,137       | (6,137)     | - | 0   | 0   | CFO |
| Equity Swap | 80344691 | YAGEO CORPORATION swap              | - | - | - | -        | (21,204)    | 21,204      | - | -   | -   | CFO |
| Equity Swap | 80344851 | KAKADPAY CORP swap                  | - | - | - | -        | (13,364)    | 13,364      | - | -   | -   | CFO |
| Equity Swap | 80345732 | ARCELIK AS swap                     | - | - | - | -        | (1,119)     | 1,119       | - | (0) | (0) | CFO |
| Equity Swap | 80346267 | ATACADAO SA swap                    | - | - | - | -        | 42,442      | (42,442)    | - | (0) | (0) | CFO |
| Equity Swap | 80359149 | ALCHIP TECHNOLOGIES LTD swap        | - | - | - | -        | (10,642)    | 10,642      | - | (0) | (0) | CFO |
| Equity Swap | 80359214 | PRESIDENT CHAIN STORE CORP swap     | - | - | - | -        | 37,898      | (37,898)    | - | (0) | (0) | CFO |
| Equity Swap | 80359720 | TELKOM INDONESIA PERSERO TBK swap   | - | - | - | -        | 32,267      | (32,267)    | - | -   | -   | CFO |
| Equity Swap | 80360269 | NATIONAL INDUSTRIALIZATION C swap   | - | - | - | -        | 6,246       | (6,246)     | - | (0) | (0) | CFO |
| Equity Swap | 80360275 | SAUDI ELECTRICITY CO swap           | - | - | - | -        | (5,819)     | 5,819       | - | -   | -   | CFO |
| Equity Swap | 80360378 | SUSTAINED INFRASTRUCTURE HOL swap   | - | - | - | -        | 6,801       | (6,801)     | - | -   | -   | CFO |
| Equity Swap | 80360395 | TOPAS TURK OTOMOBIL FABRICA swap    | - | - | - | -        | 87          | (87)        | - | -   | -   | CFO |
| Equity Swap | 80360418 | SAUD KAYAN PETROCHEMICAL CO swap    | - | - | - | -        | 21,362      | (21,362)    | - | -   | -   | CFO |
| Equity Swap | 80379946 | PEPCO GROUP NV swap                 | - | - | - | -        | 512         | (512)       | - | (0) | (0) | CFO |
| Equity Swap | 80398077 | INDOFOOD SUKSES MAKAMUR TBK P swap  | - | - | - | -        | (2,246)     | 2,246       | - | -   | -   | CFO |
| Equity Swap | 80412810 | ANEKA TAMBANG TBK swap              | - | - | - | -        | 1,882       | (1,882)     | - | (0) | (0) | CFO |
| Equity Swap | 80412818 | BANK MANDIRI PERSERO TBK PT swap    | - | - | - | -        | 13,444      | (13,444)    | - | -   | -   | CFO |
| Equity Swap | 80413293 | CYROWY POLSAT SA swap               | - | - | - | -        | (7,256)     | 7,256       | - | -   | -   | CFO |
| Equity Swap | 80413764 | GRUPO AEROPORT DEL PACIFIC-B swap   | - | - | - | -        | (4,878)     | 4,878       | - | -   | -   | CFO |
| Equity Swap | 80426479 | MPI CORP swap                       | - | - | - | -        | (8,105)     | 8,105       | - | -   | -   | CFO |
| Equity Swap | 80426482 | QUANTA FINANCIAL HOLDING CO swap    | - | - | - | -        | (6,544)     | 6,544       | - | (0) | (0) | CFO |
| Equity Swap | 80426484 | SINBON ELECTRONICS CO LTD swap      | - | - | - | -        | 2,589       | (2,589)     | - | -   | -   | CFO |
| Equity Swap | 80426486 | TASHIN FINANCIAL HOLDING swap       | - | - | - | -        | 1,006       | (1,006)     | - | (0) | (0) | CFO |
| Equity Swap | 80428084 | AL BABTAIN POWER & TELECOMMU swap   | - | - | - | -        | 738         | (738)       | - | -   | -   | CFO |
| Equity Swap | 80439461 | CHUNG-HSIN ELECTRIC & MACHIN swap   | - | - | - | -        | (5,316)     | 5,316       | - | -   | -   | CFO |
| Equity Swap | 80452124 | POD HOLDINGS INC swap               | - | - | - | -        | (1,098,000) | 1,098,000   | - | -   | -   | CFO |
| Equity Swap | 80454037 | TUNG HO STEEL ENTERPRISE COR swap   | - | - | - | -        | 269         | (269)       | - | -   | -   | CFO |
| Equity Swap | 80456104 | CORP INMOBILIARIA VESTA SAB swap    | - | - | - | -        | 1,031       | (1,031)     | - | -   | -   | CFO |
| Equity Swap | 80465815 | AUTOMOB PARTICIPACOES SA swap       | - | - | - | -        | 5,193       | (5,193)     | - | -   | -   | CFO |
| Equity Swap | 80471846 | KIWOOM SECURITIES CO LTD swap       | - | - | - | -        | -           | -           | - | -   | -   | CFO |
| Equity Swap | 80473432 | ALDRES PETROLEUM AND TRANSP swap    | - | - | - | -        | -           | -           | - | -   | -   | CFO |
| Equity Swap | 80787327 | HD HYUNDAI CONSTRUCTION EQUI swap   | - | - | - | -        | (25,570)    | 25,570      | - | (0) | (0) | CFO |
| Equity Swap | 80794680 | MAKALOT INDUSTRIAL CO LTD swap      | - | - | - | -        | (62,412)    | 62,412      | - | (0) | (0) | CFO |
| Equity Swap | 78800001 | SASOL LTD swap                      | - | - | - | (30,849) | (137,710)   | 168,558     | - | -   | -   | CFO |
| Equity Swap | 78802696 | MELUJ SA - ON swap                  | - | - | - | (190)    | -           | 190         | - | -   | -   | CFO |
| Equity Swap | 78823208 | LWSA SA swap                        | - | - | - | -        | (4,458)     | 4,458       | - | 0   | 0   | CFO |
| Equity Swap | 78833754 | CHALEASE HOLDING CO LTD swap        | - | - | - | -        | (123,372)   | 123,372     | - | (0) | (0) | CFO |
| Equity Swap | 78833789 | KIA CORP swap                       | - | - | - | -        | 20,914      | (20,914)    | - | 0   | 0   | CFO |
| Equity Swap | 78833791 | WT MICROELECTRONICS CO LTD swap     | - | - | - | -        | 24,109      | (24,109)    | - | -   | -   | CFO |
| Equity Swap | 78834765 | MTN GROUP LTD swap                  | - | - | - | -        | 10,900      | (10,900)    | - | (0) | (0) | CFO |
| Equity Swap | 78835176 | ORBIA ADVANCE CORP SAB DE CV swap   | - | - | - | -        | 73,286      | (73,286)    | - | 0   | 0   | CFO |
| Equity Swap | 78835288 | MOVIDA PARTICIPACOES SA swap        | - | - | - | (422)    | (263)       | 685         | - | 0   | 0   | CFO |
| Equity Swap | 78836800 | CL LOGISTICS swap                   | - | - | - | -        | 166,272     | (166,272)   | - | -   | -   | CFO |
| Equity Swap | 78836824 | KGI FINANCIAL HOLDING CO LTD swap   | - | - | - | (38,963) | 149,366     | (110,403)   | - | -   | -   | CFO |
| Equity Swap | 78836886 | KOLON INDUSTRIES INC swap           | - | - | - | -        | 26,207      | (26,207)    | - | (0) | (0) | CFO |
| Equity Swap | 78837007 | SK INNOVATION CO LTD swap           | - | - | - | -        | 6,007       | (6,007)     | - | -   | -   | CFO |
| Equity Swap | 78837037 | HYUNDAI GLOVIS CO LTD swap          | - | - | - | -        | (13,097)    | 13,097      | - | 0   | 0   | CFO |
| Equity Swap | 78837060 | QATAR ISLAMIC BANK swap             | - | - | - | -        | 7,175       | (7,175)     | - | -   | -   | CFO |
| Equity Swap | 78837130 | CS ENGINEERING & CONSTRUCT swap     | - | - | - | -        | 22,277      | (22,277)    | - | -   | -   | CFO |
| Equity Swap | 78837168 | SAMSUNG SDI CO LTD swap             | - | - | - | -        | 17,590      | (17,590)    | - | (0) | (0) | CFO |
| Equity Swap | 78837179 | BNK FINANCIAL GROUP INC swap        | - | - | - | -        | (126,140)   | 126,140     | - | -   | -   | CFO |
| Equity Swap | 78837185 | PEGATRON CORP swap                  | - | - | - | 2,809    | 34,782      | (37,590)    | - | (0) | (0) | CFO |
| Equity Swap | 78837190 | QATAR NATIONAL BANK swap            | - | - | - | -        | (111,568)   | 111,568     | - | (0) | (0) | CFO |
| Equity Swap | 78837215 | QATAR ELECTRICITY & WATER CO swap   | - | - | - | -        | 42,462      | (42,462)    | - | -   | -   | CFO |
| Equity Swap | 78837234 | OREDOOD QPSC swap                   | - | - | - | -        | (62,714)    | 62,714      | - | -   | -   | CFO |
| Equity Swap | 78837244 | LG H&H swap                         | - | - | - | -        | 8,762       | (8,762)     | - | 0   | 0   | CFO |
| Equity Swap | 78837263 | AL RAYAN BANK swap                  | - | - | - | -        | (968)       | 968         | - | -   | -   | CFO |
| Equity Swap | 78837292 | EDIAN HOLDING GROUP swap            | - | - | - | -        | 17,951      | (17,951)    | - | 0   | 0   | CFO |
| Equity Swap | 78837309 | BARWA REAL ESTATE CO swap           | - | - | - | -        | (4,065)     | 4,065       | - | 0   | 0   | CFO |
| Equity Swap | 78837327 | SK TELECOM swap                     | - | - | - | -        | 7,342       | (7,341)     | - | 0   | 0   | CFO |
| Equity Swap | 78837348 | TAIWAN SEMICONDUCTOR MANUFAC swap   | - | - | - | -        | (1,937,916) | 1,937,916   | - | (0) | (0) | CFO |
| Equity Swap | 78837355 | QATAR INSURANCE CO swap             | - | - | - | -        | 5,944       | (5,944)     | - | -   | -   | CFO |
| Equity Swap | 78837358 | SAMSUNG C&T CORP swap               | - | - | - | -        | 20,030      | (20,030)    | - | 0   | 0   | CFO |
| Equity Swap | 78837362 | INDUSTRIES QATAR swap               | - | - | - | -        | (2,523)     | 2,523       | - | 0   | 0   | CFO |
| Equity Swap | 78837377 | SBERBANK OF RUSSIA PJSC swap        | - | - | - | -        | (1)         | 1           | - | -   | -   | CFO |
| Equity Swap | 78837395 | AXUSTEK COMPUTER INC swap           | - | - | - | -        | (347,374)   | 347,374     | - | -   | -   | CFO |
| Equity Swap | 78837439 | HL MANDO CO LTD swap                | - | - | - | -        | 8,449       | (8,449)     | - | (0) | (0) | CFO |
| Equity Swap | 78846231 | PHISON ELECTRONICS CORP swap        | - | - | - | -        | 119,284     | (119,284)   | - | 0   | 0   | CFO |
| Equity Swap | 78861637 | CHIPMOS TECHNOLOGIES INC swap       | - | - | - | -        | 89,201      | (89,201)    | - | 0   | 0   | CFO |
| Equity Swap | 78865005 | LG CHEM LTD swap                    | - | - | - | -        | 199,707     | (199,707)   | - | (0) | (0) | CFO |
| Equity Swap | 78869135 | LARGAN PRECISION CO LTD swap        | - | - | - | -        | (4,046)     | 3,400       | - | (0) | (0) | CFO |
| Equity Swap | 78878874 | REALTEK SEMICONDUCTOR CORP swap     | - | - | - | 646      | (31,683)    | 31,683      | - | (0) | (0) | CFO |
| Equity Swap | 78884037 | BANK CENTRAL ASIA TBK PT swap       | - | - | - | -        | 7,240       | (7,240)     | - | -   | -   | CFO |
| Equity Swap | 78884038 | BANK RAKYAT INDONESIA PERSER swap   | - | - | - | -        | -           | -           | - | -   | -   | CFO |
| Equity Swap | 78884048 | DINO POLSKA SA swap                 | - | - | - | -        | (37,251)    | 37,251      | - | (0) | (0) | CFO |
| Equity Swap | 78884468 | COGNAC EDUCACAO swap                | - | - | - | (1,632)  | 128,251     | (126,620)   | - | -   | -   | CFO |
| Equity Swap | 78884700 | COGNA EDUCACAO swap                 | - | - | - | -        | 22,052      | (22,052)    | - | 0   | 0   | CFO |
| Equity Swap | 78892373 | KCC CORP swap                       | - | - | - | -        | 31,777      | (31,777)    | - | -   | -   | CFO |
| Equity Swap | 78892882 | PGE SA swap                         | - | - | - | -        | 10,483      | (10,483)    | - | 0   | 0   | CFO |
| Equity Swap | 78893134 | EQUATORIAL ENERGIA SA - ORD swap    | - | - | - | 3,069    | (37,678)    | 13,099      | - | -   | -   | CFO |
| Equity Swap | 78898693 | POWERTECH TECHNOLOGY INC swap       | - | - | - | -        | 484,887     | (484,887)   | - | (0) | (0) | CFO |
| Equity Swap | 78898708 | SAMSUNG ELECTRONICS CO LTD swap     | - | - | - | -        | 101,004     | (101,004)   | - | 0   | 0   | CFO |
| Equity Swap | 78898811 | TENAGA NASIONAL BHD swap            | - | - | - | -        | 8,526       | 8,526       | - | -   | -   | CFO |
| Equity Swap | 78899652 | LPP SA swap                         | - | - | - | -        | 9           | (9)         | - | (0) | (0) | CFO |
| Equity Swap | 78907231 | KONA1 CO LTD swap                   | - | - | - | -        | 9           | -           | - | -   | -   | CFO |
| Equity Swap | 78920440 | KOREA ZINC CO LTD swap              | - | - | - | 44,183   | 68,295      | (112,478)   | - | 0   | 0   | CFO |
| Equity Swap | 78930701 | BANCO PAN SA swap                   | - | - | - | 532      | 3,428       | (3,961)     | - | 0   | 0   | CFO |
| Equity Swap | 78936403 | E.SUN FINANCIAL HOLDING CO swap     | - | - | - | -        | (455)       | 455         | - | -   | -   | CFO |
| Equity Swap | 78946787 | REGIONAL SAB DE CV swap             | - | - | - | -        | (7,534)     | 7,534       | - | -   | -   | CFO |
| Equity Swap | 78954082 | CHINA STEEL CORP swap               | - | - | - | (14,209) | (300,121)   | 314,330     | - | -   | -   | CFO |
| Equity Swap | 78954112 | FUBON FINANCIAL HOLDING CO swap     | - | - | - | (28,916) | 410,132     | (381,216)   | - | 0   | 0   | CFO |
| Equity Swap | 78958041 | INCOFTOP CORP swap                  | - | - | - | -        | 6,992       | (6,992)     | - | -   | -   | CFO |
| Equity Swap | 78958743 | CELO SA swap                        | - | - | - | 4,181    | (22,805)    | 18,625      | - | -   | -   | CFO |
| Equity Swap | 78958745 | RAIA DROGASIL SA swap               | - | - | - | -        | (9,644)     | 9,644       | - | 0   | 0   | CFO |
| Equity Swap | 78958750 | CENTRAIS ELETRICAS BRAS-PR B swap   | - | - | - | -        | -           | -           | - | -   | -   | CFO |
| Equity Swap | 78958750 | CENTRAIS ELETRICAS BRAS-PR B swap   | - | - | - | -        | (19,515)    | 19,515      | - | -   | -   | CFO |
| Equity Swap | 78958754 | FLEURY SA swap                      | - | - | - | -        | 30,992      | (30,992)    | - | (0) | (0) | CFO |
| Equity Swap | 78958758 | BS SA swap                          | - | - | - | -        | (115,102)   | 115,102     | - | 0   | 0   | CFO |
| Equity Swap | 78964540 | UNITED MICROELECTRONICS CORP swap   | - | - | - | -        | (115,005)   | 115,005     | - | (0) | (0) | CFO |
| Equity Swap | 78964554 | ASE TECHNOLOGY HOLDING CO LT swap   | - | - | - | 71,563   | 89,599      | (161,162)   | - | 0   | 0   | CFO |
| Equity Swap | 78964564 | MEDIATEK INC swap                   | - | - | - | -        | (387,674)   | 387,674     | - | 0   | 0   | CFO |
| Equity Swap | 78965108 | ALLEGRO EU SA swap                  | - | - | - | -        | 23,060      | (23,060)    | - | -   | -   | CFO |
| Equity Swap | 78965251 | BANCO DEL BAJO SA swap              | - | - | - | 1,878    | (13,511)    | 11,633      | - | 0   | 0   | CFO |

|             |          |                                     |   |   |          |             |           |          |     |     |     |
|-------------|----------|-------------------------------------|---|---|----------|-------------|-----------|----------|-----|-----|-----|
| Equity Swap | 79143095 | ZYOUS LIFESCIENCES LTD swap         | - | - | -        | (1,338,238) | 1,338,238 | -        | 0   | 0   | CFD |
| Equity Swap | 79143109 | L&T TECHNOLOGY SERVICES LTD swap    | - | - | -        | 37,885      | (37,885)  | -        | (0) | (0) | CFD |
| Equity Swap | 79151050 | TATA CONSULTANCY SVCS LTD swap      | - | - | -        | (24,664)    | 24,664    | -        | -   | -   | CFD |
| Equity Swap | 79151058 | INFOSYS LTD swap                    | - | - | -        | (10,744)    | 10,744    | -        | -   | -   | CFD |
| Equity Swap | 79154668 | OIL INDIA LTD swap                  | - | - | -        | (1,261,544) | 1,261,544 | -        | (0) | (0) | CFD |
| Equity Swap | 79155625 | OTP BANK PLC swap                   | - | - | 17,737   | 56,256      | (73,994)  | -        | -   | -   | CFD |
| Equity Swap | 79174388 | SPAR GROUP LIMITED/THE swap         | - | - | (4,164)  | 292         | 3,873     | -        | (0) | (0) | CFD |
| Equity Swap | 79184078 | NATIONAL ALUMINIUM CO LTD swap      | - | - | -        | 40,644      | (40,644)  | -        | -   | -   | CFD |
| Equity Swap | 79184085 | ADANI ENTERPRISES LTD swap          | - | - | -        | 50,894      | (50,894)  | -        | -   | -   | CFD |
| Equity Swap | 79184092 | ADANI PORTS AND SPECIAL ECON swap   | - | - | -        | 33,136      | (33,136)  | -        | -   | -   | CFD |
| Equity Swap | 79184095 | ACC LTD swap                        | - | - | -        | (19,331)    | 19,331    | -        | 0   | 0   | CFD |
| Equity Swap | 79184601 | NASPERS LTD-N SHS swap              | - | - | 921      | (11,435)    | 10,514    | -        | 0   | 0   | CFD |
| Equity Swap | 79210424 | AXIS BANK LTD swap                  | - | - | -        | (58,505)    | 58,505    | -        | 0   | 0   | CFD |
| Equity Swap | 79229597 | ITC LTD swap                        | - | - | -        | 7,650       | (7,650)   | -        | -   | -   | CFD |
| Equity Swap | 79229600 | HDFC BANK LIMITED swap              | - | - | -        | 113,906     | (113,906) | -        | -   | -   | CFD |
| Equity Swap | 79229601 | HCL TECHNOLOGIES LTD swap           | - | - | -        | (231,037)   | 231,037   | -        | (0) | (0) | CFD |
| Equity Swap | 79229602 | KOTAK MAHINDRA BANK LTD swap        | - | - | -        | 50,132      | (50,132)  | -        | (0) | (0) | CFD |
| Equity Swap | 79229603 | RELJANCE INDUSTRIES LTD swap        | - | - | -        | (313,511)   | 313,511   | -        | 0   | 0   | CFD |
| Equity Swap | 79229604 | ASIAN PAINTS LTD swap               | - | - | -        | (2,375)     | 2,375     | -        | -   | -   | CFD |
| Equity Swap | 79229605 | BIRLASOFT LTD swap                  | - | - | -        | 276,711     | (276,711) | -        | 0   | 0   | CFD |
| Equity Swap | 79229607 | ICICI BANK LTD swap                 | - | - | -        | (620,601)   | 620,601   | -        | 0   | 0   | CFD |
| Equity Swap | 79229610 | BAJAJ FINANCE LTD swap              | - | - | -        | 149,332     | (149,332) | -        | (0) | (0) | CFD |
| Equity Swap | 79229611 | Amara Raja Energy & Mobility L swap | - | - | -        | 6,157       | (6,157)   | -        | 0   | 0   | CFD |
| Equity Swap | 79229615 | CUMMINS INDIA LTD swap              | - | - | -        | (534,825)   | 534,825   | -        | (0) | (0) | CFD |
| Equity Swap | 79240093 | STATE BANK OF INDIA swap            | - | - | -        | (347,163)   | 347,163   | -        | 0   | 0   | CFD |
| Equity Swap | 79259833 | NAN YA PLASTICS CORP swap           | - | - | (80,272) | (295,462)   | 375,735   | -        | (0) | 0   | CFD |
| Equity Swap | 79274048 | INDUSIND BANK LTD swap              | - | - | -        | 27,392      | (27,392)  | -        | 0   | 0   | CFD |
| Equity Swap | 79274052 | CIPLA LTD swap                      | - | - | -        | (116,688)   | 116,688   | -        | 0   | 0   | CFD |
| Equity Swap | 79284543 | MIRV ENGENHARIA swap                | - | - | (150)    | -           | 150       | -        | -   | -   | CFD |
| Equity Swap | 79295305 | IZ TEC EMPREENDIMENTOS E PAR swap   | - | - | (57,840) | (117,442)   | 175,183   | -        | -   | -   | CFD |
| Equity Swap | 79305929 | APOLLO TYRES LTD swap               | - | - | -        | (126,068)   | 126,068   | -        | -   | -   | CFD |
| Equity Swap | 79305937 | SYNGENE INTERNATIONAL LTD swap      | - | - | -        | (132)       | 132       | -        | 0   | 0   | CFD |
| Equity Swap | 79339360 | ZHEN DING TECHNOLOGY HOLDING swap   | - | - | -        | (1,679)     | 1,679     | -        | -   | -   | CFD |
| Equity Swap | 79344592 | ANIMA HOLDING SA swap               | - | - | 14,347   | (34,725)    | 20,378    | -        | (0) | (0) | CFD |
| Equity Swap | 79350486 | TRIVENI TURBINE LTD swap            | - | - | -        | (271,702)   | 271,702   | -        | 0   | 0   | CFD |
| Equity Swap | 79350488 | LARSEN & TOUBRO LTD swap            | - | - | -        | (228,035)   | 228,035   | -        | (0) | (0) | CFD |
| Equity Swap | 79363325 | MERDEKA COPPER GOLD TBK PT swap     | - | - | (3,461)  | 1,800       | 1,661     | -        | (0) | (0) | CFD |
| Equity Swap | 79363391 | NCC LTD swap                        | - | - | -        | (302,093)   | 302,093   | -        | 0   | 0   | CFD |
| Equity Swap | 79371869 | CHICNY ELECTRONICS CO LTD swap      | - | - | -        | 395,163     | (395,163) | -        | -   | -   | CFD |
| Equity Swap | 79371878 | RADIANT OPTO-ELECTRONICS COR swap   | - | - | -        | (78,733)    | 78,733    | -        | -   | -   | CFD |
| Equity Swap | 79371886 | WOWPRIME CORP swap                  | - | - | -        | 4,961       | (4,961)   | -        | 0   | 0   | CFD |
| Equity Swap | 79371899 | AIRTAC INTERNATIONAL GROUP swap     | - | - | -        | (18,173)    | 18,173    | -        | (0) | (0) | CFD |
| Equity Swap | 79371900 | SHIN KONG FINANCIAL HOLDING swap    | - | - | 8,359    | 71,834      | (80,193)  | -        | 0   | 0   | CFD |
| Equity Swap | 79372386 | POLYCARB INDIA LTD swap             | - | - | -        | 115,415     | (115,415) | -        | 0   | 0   | CFD |
| Equity Swap | 79372683 | GRUPO MATEUS SA swap                | - | - | -        | -           | -         | -        | -   | -   | CFD |
| Equity Swap | 79372683 | GRUPO MATEUS SA swap                | - | - | -        | -           | -         | -        | -   | -   | CFD |
| Equity Swap | 79409343 | TATA MOTORS LTD swap                | - | - | (1,379)  | (1,040)     | 2,418     | -        | 0   | 0   | CFD |
| Equity Swap | 79409354 | SHREE CEMENT LTD swap               | - | - | -        | 74,534      | (74,534)  | -        | -   | -   | CFD |
| Equity Swap | 79409355 | INDIAL SAW LTD swap                 | - | - | -        | 152,125     | (152,125) | -        | (0) | (0) | CFD |
| Equity Swap | 79409357 | BHARAT PETROLEUM CORP LTD swap      | - | - | -        | (144,681)   | 144,681   | -        | 0   | 0   | CFD |
| Equity Swap | 79409834 | MARFRIG GLOBAL FOODS SA swap        | - | - | -        | (1,362,818) | 1,362,818 | -        | 0   | 0   | CFD |
| Equity Swap | 79433339 | ALKEM LABORATORIES LTD swap         | - | - | -        | (38,190)    | 38,190    | -        | -   | -   | CFD |
| Equity Swap | 79433449 | SUPREME INDUSTRIES LTD swap         | - | - | -        | (182,240)   | 182,240   | -        | 0   | 0   | CFD |
| Equity Swap | 79452681 | HYUNDAI MOTOR CO swap               | - | - | -        | (16,700)    | 16,700    | -        | -   | -   | CFD |
| Equity Swap | 79453209 | DR. REDDY'S LABORATORIES swap       | - | - | -        | (122,939)   | 122,939   | -        | (0) | (0) | CFD |
| Equity Swap | 79454246 | WALMART DE MEXICO SAB DE CV swap    | - | - | -        | (49,648)    | 49,648    | -        | (0) | (0) | CFD |
| Equity Swap | 79466218 | MITAL HOLDINGS CORP swap            | - | - | -        | 859         | (859)     | -        | -   | -   | CFD |
| Equity Swap | 79466338 | CL RESOURCES BHD swap               | - | - | -        | 37,690      | 37,690    | -        | -   | -   | CFD |
| Equity Swap | 79467754 | CEMEX SAB-CPO swap                  | - | - | -        | (1,216)     | 1,216     | -        | 0   | 0   | CFD |
| Equity Swap | 79467756 | ISA ENERGIA BRASIL SA swap          | - | - | -        | 45,449      | (45,449)  | -        | 0   | 0   | CFD |
| Equity Swap | 79518948 | CHAMBAL FERTILISERS & CHEM swap     | - | - | -        | 141,971     | (141,971) | -        | -   | -   | CFD |
| Equity Swap | 79520156 | THE FOSCHINI GROUP LTD swap         | - | - | -        | (837,969)   | 837,969   | -        | (0) | (0) | CFD |
| Equity Swap | 79560753 | SAMSUNG HEAVY INDUSTRIES swap       | - | - | 36,676   | (87,735)    | 51,059    | -        | (0) | 0   | CFD |
| Equity Swap | 79605237 | ABB INDIA LTD swap                  | - | - | -        | 21,504      | (21,504)  | -        | 0   | 0   | CFD |
| Equity Swap | 79606083 | GRUPO DE MODA SOMA SA swap          | - | - | -        | (174,667)   | 174,667   | -        | -   | -   | CFD |
| Equity Swap | 79611789 | LUPIN LTD swap                      | - | - | 5,584    | (96)        | (5,488)   | -        | 0   | 0   | CFD |
| Equity Swap | 79618432 | VAMOS LOCAO DE CAMINHONES M swap    | - | - | -        | (660,703)   | 660,703   | -        | 0   | 0   | CFD |
| Equity Swap | 79638945 | YULON MOTOR COMPANY swap            | - | - | (27,678) | (428,241)   | 455,919   | -        | 0   | 0   | CFD |
| Equity Swap | 79639100 | YUHAN CORP swap                     | - | - | 3,668    | (47,420)    | 43,752    | -        | 0   | 0   | CFD |
| Equity Swap | 79639830 | ASPER PHARMACARE HOLDINGS LT swap   | - | - | -        | 50,047      | (50,047)  | -        | (0) | (0) | CFD |
| Equity Swap | 79639925 | GRUPO SBF SA swap                   | - | - | 5,165    | 16,735      | (21,899)  | -        | -   | -   | CFD |
| Equity Swap | 79639925 | GRUPO SBF SA swap                   | - | - | -        | 243         | 15,842    | (16,086) | 0   | 0   | CFD |
| Equity Swap | 79648803 | CELLTRION INC swap                  | - | - | -        | 6,898       | (6,898)   | -        | 0   | 0   | CFD |
| Equity Swap | 79648934 | YTL CORP BHD swap                   | - | - | -        | (118,257)   | 118,257   | -        | (0) | (0) | CFD |
| Equity Swap | 79648947 | VOLTAS LTD swap                     | - | - | -        | (49,013)    | 49,013    | -        | (0) | (0) | CFD |
| Equity Swap | 79649850 | FIRST ABU DHABI BANK PJSC swap      | - | - | -        | 11,509      | (11,509)  | -        | (0) | (0) | CFD |
| Equity Swap | 79649905 | BID CORP LTD swap                   | - | - | 8,750    | 263         | (9,012)   | -        | (0) | (0) | CFD |
| Equity Swap | 79649907 | AFRICAN RAINBOW MINERALS LTD swap   | - | - | -        | (4,393)     | (19,374)  | 23,767   | -   | -   | CFD |
| Equity Swap | 79649985 | B3 SA-BRASIL BOLSA BALCAO swap      | - | - | -        | 345,538     | (345,538) | -        | 0   | 0   | CFD |
| Equity Swap | 79658657 | CTBC FINANCIAL HOLDING CO LT swap   | - | - | -        | (293,835)   | 293,835   | -        | (0) | (0) | CFD |
| Equity Swap | 79658664 | FORMOSA PETROCHEMICAL CORP swap     | - | - | -        | -           | -         | -        | -   | -   | CFD |
| Equity Swap | 79658674 | WIN SEMICONDUCTORS CORP swap        | - | - | -        | 65,673      | (65,673)  | -        | (0) | (0) | CFD |
| Equity Swap | 79658684 | LOTTE SHOPPING CO swap              | - | - | -        | 9,057       | (9,057)   | -        | -   | -   | CFD |
| Equity Swap | 79658890 | HH HEALTHCARE BHD swap              | - | - | -        | (13,306)    | 13,306    | -        | 0   | 0   | CFD |
| Equity Swap | 79659952 | MIR PRICE GROUP LTD swap            | - | - | 33,325   | 115,684     | (149,010) | -        | -   | -   | CFD |
| Equity Swap | 79660024 | ENEL AMERICAS SA swap               | - | - | -        | 16,842      | (16,842)  | -        | -   | -   | CFD |
| Equity Swap | 79660025 | BANCO SANTANDER CHILE swap          | - | - | -        | -           | -         | -        | -   | -   | CFD |
| Equity Swap | 79660025 | BANCO SANTANDER CHILE swap          | - | - | -        | 900         | (900)     | -        | (0) | (0) | CFD |
| Equity Swap | 79660030 | BANCO DE CHILE swap                 | - | - | -        | 21,809      | (21,809)  | -        | (0) | (0) | CFD |
| Equity Swap | 79667930 | SIMPLO TECHNOLOGY CO LTD swap       | - | - | -        | -           | -         | -        | -   | -   | CFD |
| Equity Swap | 79667930 | SIMPLO TECHNOLOGY CO LTD swap       | - | - | -        | (1,345)     | 1,345     | -        | (0) | (0) | CFD |
| Equity Swap | 79667943 | SYNNEX TECHNOLOGY INTL CORP swap    | - | - | -        | -           | -         | -        | -   | -   | CFD |
| Equity Swap | 79669962 | KUMBA IRON ORE LTD swap             | - | - | 7,304    | (30,971)    | 23,667    | -        | -   | -   | CFD |
| Equity Swap | 79670001 | EMPRESAS COPEC SA swap              | - | - | -        | 56,545      | (56,545)  | -        | 0   | 0   | CFD |
| Equity Swap | 79670046 | TOTVS SA swap                       | - | - | -        | 194,732     | (194,732) | -        | -   | -   | CFD |
| Equity Swap | 79678880 | CANARA BANK swap                    | - | - | -        | (78,771)    | 78,771    | -        | -   | -   | CFD |
| Equity Swap | 79678884 | HINDUSTAN PETROLEUM CORP swap       | - | - | -        | (211,514)   | 211,514   | -        | (0) | (0) | CFD |
| Equity Swap | 79678894 | STEEL AUTHORITY OF INDIA swap       | - | - | -        | (123,935)   | 123,935   | -        | 0   | 0   | CFD |
| Equity Swap | 79678899 | VEDANTA LTD swap                    | - | - | -        | (329,151)   | 329,151   | -        | (0) | (0) | CFD |
| Equity Swap | 79678901 | INDIAN OIL CORP LTD swap            | - | - | -        | (347,848)   | 347,848   | -        | (0) | (0) | CFD |
| Equity Swap | 79679557 | SMARTFIT - ORDINARY swap            | - | - | (13,969) | (210,109)   | 224,078   | -        | (0) | (0) | CFD |
| Equity Swap | 79682335 | TATA MOTORS LTD-OVR swap            | - | - | -        | (73,655)    | 73,655    | -        | (0) | (0) | CFD |
| Equity Swap | 79703455 | CHOCOLINAS DO BRASIL SERVI swap     | - | - | 11,457   | (57,344)    | 45,887    | -        | -   | -   | CFD |
| Equity Swap | 79715795 | ASIA CEMENT CORP swap               | - | - | -        | 721         | 43,273    | (43,994) | (0) | (0) | CFD |
| Equity Swap | 79716052 | SUMBER ALFARIA TRIAJA TBK P swap    | - | - | 886      | (3,652)     | 2,767     | -        | 0   | 0   | CFD |
| Equity Swap | 79716078 | BEML LTD swap                       | - | - | -        | (199,580)   | 199,580   | -        | 0   | 0   | CFD |
| Equity Swap | 79716084 | CEAT LTD swap                       | - | - | -        | (20,699)    | 20,699    | -        | (0) | (0) | CFD |
| Equity Swap | 79717152 | JASTREBSKA SPOLKA WIEGLOWA S swap   | - | - | (19,598) | (161,794)   | 181,331   | -        | 0   | 0   | CFD |
| Equity Swap | 79740664 | ONENESS BIOTECH CO LTD swap         | - | - | -        | (23,377)    | (171,688) | 195,064  | -   | -   | CFD |
| Equity Swap | 79740773 | NARAYANA HRUDAYALAYA LTD swap       | - | - | -        | (36,848)    | 36,848    | -        | -   | -   | CFD |
| Equity Swap | 79741480 | LOJAS QUERO QUERO S/A swap          | - | - | -        | 20,695      | (4,778)   | (15,917) | (0) | (0) | CFD |
| Equity Swap | 79760296 | NMDC LTD swap                       | - | - | -        | (135,662)   | 135,662   | -        | 0   | 0   | CFD |
| Equity Swap | 79760299 | PTC INDIA LTD swap                  | - | - | -        | 40,431      | (40,431)  | -        | (0) | (0) | CFD |
| Equity Swap | 79760303 | JYOTHY LABS LTD swap                | - | - | -        | 22,942      | (22,942)  | -        | (0) | (0) | CFD |
| Equity Swap | 79770654 | CATCHER TECHNOLOGY CO LTD swap      | - | - | -        | (7,103)     | (72,852)  | 79,955   | -   | -   | CFD |
| Equity Swap | 79771113 | PETRORECONCAVO SA swap              | - | - | -        | 3,064       | (68,026)  | 64,961   | 0   | 0   | CFD |
| Equity Swap | 79771113 | PETRORECONCAVO SA swap              | - | - | -        | 863         | (29,500)  | 28,637   | -   | -   | CFD |
| Equity Swap | 79784485 | THE SHANGHAI COMMERCIAL & SA swap   | - | - | -        | -           | -         | -        | (0) | (0) | CFD |
| Equity Swap | 79784488 | FAR EASTONE TELECOMM CO LTD swap    | - | - | -        | 9,316       | (9,316)   | -        | -   | -   | CFD |
| Equity Swap | 79784491 | PRESIDENT CHAIN STORE CORP swap     | - | - | -        | 960         | 960       | -        | -   | -   | CFD |
| Equity Swap | 79784493 | FORMOSA PLASTICS CORP swap          | - | - | (6,879)  | (629,212)   | 636,092   | -        | (0) | 0   | CFD |
| Equity Swap | 79784501 | TASHIN FINANCIAL HOLDING swap       | - | - | (28)     | 21,722      | (21,694)  | -        | -   | -   | CFD |
| Equity Swap | 79784502 | TRIPOD TECHNOLOGY CORP swap         | - | - | -        | (11,640)    | 11,640    | -        | (0) | (0) | CFD |
| Equity Swap | 79784865 | BANK MANDIRI PERSERO TBK PT swap    | - | - | -        | (724)       | 724       | -        | (0) | (0) | CFD |
| Equity Swap | 79784869 |                                     |   |   |          |             |           |          |     |     |     |

|             |          |                                    |   |   |   |         |           |           |         |     |     |     |     |
|-------------|----------|------------------------------------|---|---|---|---------|-----------|-----------|---------|-----|-----|-----|-----|
| Equity Swap | 79790752 | TECO ELECTRIC & MACHINERY swap     | - | - | - | 4,670   | (1,336)   | (3,333)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 79791510 | BIDVEST GROUP LTD swap             | - | - | - | 1,104   | 22,451    | (23,555)  | -       | -   | -   | CFO |     |
| Equity Swap | 79791703 | PETROBRAS - PETROLEO BRAS-PB swap  | - | - | - | -       | -         | -         | -       | -   | -   | CFO |     |
| Equity Swap | 79791703 | PETROBRAS - PETROLEO BRAS-PB swap  | - | - | - | -       | 212,304   | (212,304) | -       | (0) | (0) | CFO |     |
| Equity Swap | 79791707 | BRF SA swap                        | - | - | - | 940     | 165       | (1,106)   | -       | (0) | (0) | CFO |     |
| Equity Swap | 79791708 | QUALICORP CONS E CORR SEG SA swap  | - | - | - | -       | 1,460     | (1,460)   | -       | -   | -   | CFO |     |
| Equity Swap | 79798700 | ASTRA INTERNATIONAL TBK PT swap    | - | - | - | -       | 86,412    | (86,412)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 79799215 | MARKCORLO SA PREF swap             | - | - | - | -       | (16,023)  | 16,023    | -       | 0   | 0   | CFO |     |
| Equity Swap | 79799221 | INTELBROS SA INDUSTRIA DE TE swap  | - | - | - | (4,339) | (30,989)  | 35,328    | -       | 0   | 0   | CFO |     |
| Equity Swap | 79799228 | BANCO BTG PACTUAL SA-UNIT swap     | - | - | - | -       | 90,735    | (90,735)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 79819104 | INTERNATIONAL GAMES SYSTEM C swap  | - | - | - | 74,719  | 45,605    | (120,324) | -       | (0) | (0) | CFO |     |
| Equity Swap | 79819336 | TRENT LTD swap                     | - | - | - | -       | (67,056)  | 67,056    | -       | 0   | 0   | CFO |     |
| Equity Swap | 79819876 | IRB BRASIL RESSEGUROS SA swap      | - | - | - | (3,818) | (6,594)   | 12,413    | -       | -   | -   | CFO |     |
| Equity Swap | 79830470 | GUJARAT PIPAVAV PORT LTD swap      | - | - | - | -       | 18,299    | (18,299)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 79903268 | HOTAI MOTOR COMPANY LTD swap       | - | - | - | (2,303) | (14,333)  | 16,636    | -       | -   | -   | CFO |     |
| Equity Swap | 79916366 | HIDROVIAS DO BRASIL SA swap        | - | - | - | 49,063  | (21,305)  | (27,757)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 79925606 | LOTES CO LTD swap                  | - | - | - | -       | (130,643) | 130,643   | -       | (0) | (0) | CFO |     |
| Equity Swap | 79925628 | LG ELECTRONICS INC swap            | - | - | - | -       | (18,595)  | 18,595    | -       | (0) | (0) | CFO |     |
| Equity Swap | 79925631 | CHEL WORLDWIDE INC swap            | - | - | - | -       | 9,192     | (9,192)   | -       | -   | -   | CFO |     |
| Equity Swap | 79925633 | HYUNDAI MOBIS CO LTD swap          | - | - | - | -       | 3,705     | (3,705)   | -       | (0) | (0) | CFO |     |
| Equity Swap | 79925642 | HDC HYUNDAI DEVELOPMENT CO-E swap  | - | - | - | -       | (55,998)  | 55,998    | -       | 0   | 0   | CFO |     |
| Equity Swap | 79925906 | KPI HEALTHCARE BERHAD swap         | - | - | - | -       | (92,235)  | 92,235    | -       | -   | -   | CFO |     |
| Equity Swap | 79926372 | BHP GROUP LTD swap                 | - | - | - | -       | 4,142     | (4,142)   | -       | (0) | (0) | CFO |     |
| Equity Swap | 79926504 | TUPRAS-TURKIYE PETROL RAFINE swap  | - | - | - | -       | 76,161    | (76,161)  | -       | -   | -   | CFO |     |
| Equity Swap | 79926620 | CIA ENERGETICA MINAS GER-PBF swap  | - | - | - | -       | -         | -         | -       | -   | -   | CFO |     |
| Equity Swap | 79926620 | CIA ENERGETICA MINAS GER-PBF swap  | - | - | - | -       | 12,328    | (12,328)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 79926627 | ULTRAPAR PARTICIPACOES SA swap     | - | - | - | -       | 57,412    | (57,412)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 79937711 | SOOP CO LTD swap                   | - | - | - | -       | 55,943    | (55,943)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 79937712 | HYUNDAI MARINE & FIRE INS CO swap  | - | - | - | -       | 66,237    | (66,237)  | -       | -   | -   | CFO |     |
| Equity Swap | 79937714 | KOREA GAS CORPORATION swap         | - | - | - | -       | (247,864) | 247,864   | -       | (0) | (0) | CFO |     |
| Equity Swap | 79937716 | PL E&C CO LTD swap                 | - | - | - | -       | 6,697     | (6,697)   | -       | -   | -   | CFO |     |
| Equity Swap | 79937717 | PAN OCEAN CO LTD swap              | - | - | - | -       | 93,196    | (93,196)  | -       | -   | -   | CFO |     |
| Equity Swap | 79938697 | HARMONY GOLD MINING CO LTD swap    | - | - | - | -       | (4,959)   | 4,959     | -       | (0) | (0) | CFO |     |
| Equity Swap | 79938699 | AVI LTD swap                       | - | - | - | -       | (18,186)  | 18,186    | -       | (0) | (0) | CFO |     |
| Equity Swap | 79938793 | CIA SANFAMENTO MINAS GER&S swap    | - | - | - | -       | 6,178     | (6,178)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 79956668 | RAYDIUM SEMICONDUCTOR CORP swap    | - | - | - | -       | 2,869     | (2,869)   | -       | -   | -   | CFO |     |
| Equity Swap | 79983265 | TAIWAN MOBILE CO LTD swap          | - | - | - | (2,524) | 6,783     | (4,259)   | -       | -   | -   | CFO |     |
| Equity Swap | 80010846 | SK NETWORKS CO LTD swap            | - | - | - | -       | 17,247    | (17,247)  | -       | -   | -   | CFO |     |
| Equity Swap | 80010851 | SEAH BESTEEL HOLDINGS CORP swap    | - | - | - | -       | 26,101    | (26,101)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 80010852 | CHENG SHIN RUBBER IND CO LTD swap  | - | - | - | -       | (17,351)  | 17,351    | -       | -   | -   | CFO |     |
| Equity Swap | 80010857 | TAIWAN COOPERATIVE FINANCIAL swap  | - | - | - | (1,954) | (2,887)   | 4,841     | -       | 0   | 0   | CFO |     |
| Equity Swap | 80011687 | IOCHPE-MAXION S.A. swap            | - | - | - | -       | 80,937    | (80,937)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 80011984 | GENIUS ELECTRONIC OPTICAL CO swap  | - | - | - | -       | (9,858)   | 9,858     | -       | -   | -   | CFO |     |
| Equity Swap | 80011985 | QUANTA COMPUTER INC swap           | - | - | - | -       | 35,540    | (35,540)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 80011987 | UNIVERSAL MICROWAVE TECH swap      | - | - | - | -       | 3,229     | (3,229)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80011988 | WISDOM MARINE LINES CO LTD swap    | - | - | - | -       | 58,764    | (58,764)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80011999 | SINCERE NAVIGATION swap            | - | - | - | -       | 49,279    | (49,279)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 80020028 | SEYUNGS HITECH CO LTD swap         | - | - | - | -       | 40,546    | (40,546)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80020030 | WV PHARMACEUTICAL swap             | - | - | - | -       | 10,015    | (10,015)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 80020033 | CC CORP swap                       | - | - | - | -       | 99,372    | (99,372)  | -       | -   | -   | CFO |     |
| Equity Swap | 80021784 | GCC SAB DE CV swap                 | - | - | - | -       | 8,959     | (8,959)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80021788 | CSN MINERACAO SA swap              | - | - | - | -       | 2,544     | (2,544)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80021790 | GRUPO FINANCIERO BANORTE-O swap    | - | - | - | -       | 81,941    | (81,941)  | -       | -   | -   | CFO |     |
| Equity Swap | 80056874 | GLOBAL MIXED-MODE TECHNOLOGY swap  | - | - | - | -       | 43,495    | (43,495)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80075357 | CHINA MOTOR CORP swap              | - | - | - | (1,858) | 339       | 1,519     | -       | 0   | 0   | CFO |     |
| Equity Swap | 80075366 | PIXART IMAGING INC swap            | - | - | - | -       | (85,470)  | 85,470    | -       | 0   | 0   | CFO |     |
| Equity Swap | 80079586 | BANCO SANTANDER BRASIL-UNIT swap   | - | - | - | -       | 131,225   | (131,225) | -       | (0) | (0) | CFO |     |
| Equity Swap | 80085246 | TAIWAN HIGH SPEED RAIL CORP swap   | - | - | - | 6,005   | (15,029)  | 9,024     | -       | -   | -   | CFO |     |
| Equity Swap | 80085253 | YULON FINANCE CORP swap            | - | - | - | -       | (344)     | (19)      | 363     | -   | (0) | (0) | CFO |
| Equity Swap | 80085384 | HANKOOK TIRE & TECHNOLOGY CO swap  | - | - | - | -       | 13,132    | (13,132)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80144726 | POWERCHIP SEMICONDUCTOR MANU swap  | - | - | - | -       | (475)     | (280,404) | 280,879 | -   | 0   | 0   | CFO |
| Equity Swap | 80157593 | PET CENTER COMERCIO E PARTIC swap  | - | - | - | -       | (604)     | (48,806)  | -       | -   | -   | CFO |     |
| Equity Swap | 80175597 | AZZAS 2154 SA swap                 | - | - | - | 1,123   | (26,434)  | 25,312    | -       | -   | -   | CFO |     |
| Equity Swap | 80189433 | VISERA TECHNOLOGIES CO LTD swap    | - | - | - | -       | (12,810)  | 12,810    | -       | -   | -   | CFO |     |
| Equity Swap | 80189440 | SWANCOR HOLDING CO LTD swap        | - | - | - | -       | 18,936    | (18,936)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 80196109 | SAMSUNG SECURITIES CO LTD swap     | - | - | - | -       | (1,707)   | 1,707     | -       | 0   | 0   | CFO |     |
| Equity Swap | 80196119 | IX SEMICON CO LTD swap             | - | - | - | -       | 27,402    | (27,402)  | -       | -   | -   | CFO |     |
| Equity Swap | 80196122 | SK INC swap                        | - | - | - | -       | 2,838     | (2,838)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80196147 | INTL CONTAINER TERM SVCS INC swap  | - | - | - | -       | (25,923)  | 25,923    | -       | 0   | 0   | CFO |     |
| Equity Swap | 80196218 | IRM CORP BHD swap                  | - | - | - | -       | 11,506    | (11,506)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 80197173 | ABU DHABI COMMERCIAL BANK swap     | - | - | - | -       | (34,776)  | 34,776    | -       | -   | -   | CFO |     |
| Equity Swap | 80197174 | KGHM POLSKA MIEDZ SA swap          | - | - | - | -       | (41,116)  | 41,116    | -       | (0) | (0) | CFO |     |
| Equity Swap | 80197188 | SANTANDER BANK POLSKA SA swap      | - | - | - | -       | 6,654     | (6,654)   | -       | -   | -   | CFO |     |
| Equity Swap | 80197301 | VIVARA PARTICIPACOES SA swap       | - | - | - | -       | (73,391)  | 73,391    | -       | (0) | (0) | CFO |     |
| Equity Swap | 80197304 | CIA SIDERURGICA NACIONAL SA swap   | - | - | - | -       | 6,739     | (6,739)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80197305 | CONTROLADORA VUELTA CIA DE-A swap  | - | - | - | -       | (157)     | 157       | -       | (0) | (0) | CFO |     |
| Equity Swap | 80197307 | SAO MARTINHO SA swap               | - | - | - | (3,592) | (38,194)  | 41,786    | -       | (0) | (0) | CFO |     |
| Equity Swap | 80197998 | GEMTEK TECHNOLOGY CORP swap        | - | - | - | -       | 17,831    | (17,831)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80198001 | INK HOLDINGS INC swap              | - | - | - | 9,686   | 52        | (9,738)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80198008 | MERRY ELECTRONICS CO LTD swap      | - | - | - | -       | 796       | (796)     | -       | 0   | 0   | CFO |     |
| Equity Swap | 80198009 | PARADE TECHNOLOGIES LTD swap       | - | - | - | -       | 5,872     | (5,872)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80198012 | FAR EASTERN NEW CENTURY CORP swap  | - | - | - | -       | 30,619    | (30,619)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80198014 | RUEXTEK DEVELOPMENT CO LTD swap    | - | - | - | -       | (10,754)  | 10,754    | -       | -   | -   | CFO |     |
| Equity Swap | 80198126 | INDOFOOD SUKSES MAKUMUR TBK P swap | - | - | - | -       | (23,326)  | 23,326    | -       | 0   | 0   | CFO |     |
| Equity Swap | 80199003 | TURI HAVA YOLLARI AD swap          | - | - | - | -       | 483       | (483)     | -       | 0   | 0   | CFO |     |
| Equity Swap | 80199011 | SANLAM LTD swap                    | - | - | - | -       | 5,307     | (5,307)   | -       | (0) | (0) | CFO |     |
| Equity Swap | 80228867 | ANDES TECHNOLOGY CORP swap         | - | - | - | 471     | 4,961     | (5,431)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80228880 | LAND MARK OPTOELECTRONICS swap     | - | - | - | 37,268  | 5,433     | (42,701)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 80229139 | GRANULES INDIA LTD swap            | - | - | - | -       | 38,214    | (38,214)  | -       | -   | -   | CFO |     |
| Equity Swap | 80229141 | CRIMPTON GRAVES CONSUMER EL swap   | - | - | - | -       | 61,140    | (61,140)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80229142 | PETRONET LNG LTD swap              | - | - | - | -       | 14,897    | (14,897)  | -       | (0) | (0) | CFO |     |
| Equity Swap | 80229146 | GAIL INDIA LTD swap                | - | - | - | -       | 72,556    | (72,556)  | -       | -   | -   | CFO |     |
| Equity Swap | 80229147 | GREAT EASTERN SHIPPING CO swap     | - | - | - | -       | 55,744    | (55,744)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80229153 | CASTROL INDIA LTD swap             | - | - | - | -       | 23,568    | (23,568)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80229153 | BLUE STAR LTD swap                 | - | - | - | -       | (89,325)  | 89,325    | -       | (0) | (0) | CFO |     |
| Equity Swap | 80229155 | BHARTI AIRTEL LTD swap             | - | - | - | -       | (8,161)   | 8,161     | -       | 0   | 0   | CFO |     |
| Equity Swap | 80229158 | MULTI COMMODITY EXCH INDIA swap    | - | - | - | -       | (17,883)  | 17,883    | -       | -   | -   | CFO |     |
| Equity Swap | 80229159 | ATUL LTD swap                      | - | - | - | -       | 11,778    | (11,778)  | -       | -   | -   | CFO |     |
| Equity Swap | 80229161 | HINDUSTAN ZINC LTD swap            | - | - | - | -       | 6,002     | (6,002)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80241749 | LOTUS PHARMACEUTICAL CO LTD swap   | - | - | - | 4,244   | 1,679     | (5,923)   | -       | 0   | 0   | CFO |     |
| Equity Swap | 80243884 | AUREN PARTICIPACOES SA swap        | - | - | - | (239)   | 263       | (24)      | -       | 0   | 0   | CFO |     |
| Equity Swap | 80268098 | LITE-ON TECHNOLOGY CORP swap       | - | - | - | -       | (3,561)   | 3,561     | -       | (0) | (0) | CFO |     |
| Equity Swap | 80268279 | AJANTA PHARMA LTD swap             | - | - | - | -       | 28,959    | (28,959)  | -       | -   | -   | CFO |     |
| Equity Swap | 80268284 | KEI INDUSTRIES LTD swap            | - | - | - | -       | (4,145)   | 4,145     | -       | 0   | 0   | CFO |     |
| Equity Swap | 80268286 | KEC INTERNATIONAL LTD swap         | - | - | - | -       | (28,364)  | 28,364    | -       | (0) | (0) | CFO |     |
| Equity Swap | 80295262 | HD HYUNDAI swap                    | - | - | - | -       | 5,360     | (5,360)   | -       | -   | -   | CFO |     |
| Equity Swap | 80296762 | KOC HOLDING AS swap                | - | - | - | -       | (11,611)  | 11,611    | -       | -   | -   | CFO |     |
| Equity Swap | 80296805 | COMMERCIAL INTL BANK-GDR REG swap  | - | - | - | -       | (2,188)   | 2,188     | -       | -   | -   | CFO |     |
| Equity Swap | 80296855 | GOLD FIELDS LTD swap               | - | - | - | -       | 17,982    | (17,982)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80297568 | ALFA S.A.B.-A swap                 | - | - | - | -       | 2,426     | (2,426)   | -       | -   | -   | CFO |     |
| Equity Swap | 80297601 | CAIXA SEGURIDADE PARTICIPACO swap  | - | - | - | -       | (3,158)   | 3,158     | -       | (0) | (0) | CFO |     |
| Equity Swap | 80311501 | INDRAPRASTHA GAS LTD swap          | - | - | - | -       | 22,686    | (22,686)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80311521 | PUNJAB NATIONAL BANK swap          | - | - | - | -       | (2,662)   | 2,662     | -       | -   | -   | CFO |     |
| Equity Swap | 80330755 | NH INVESTMENT & SECURITIES C swap  | - | - | - | -       | 3,340     | (3,340)   | -       | -   | -   | CFO |     |
| Equity Swap | 80331355 | STRIDES PHARMA SCIENCE LTD swap    | - | - | - | -       | 85,634    | (85,634)  | -       | 0   | 0   | CFO |     |
| Equity Swap | 80331361 | INDIAN ENERGY EXCHANGE LTD swap    | - | - | - | -       | 2,632     | (2,632)   | -       | (0) | (0) | CFO |     |
| Equity Swap | 80331376 | WIPRO LTD swap                     | - | - | - | -       | (23,546)  | 23,546    | -       | -   | -   | CFO |     |
| Equity Swap | 80331945 | VODACOM GROUP LTD swap             | - | - | - | -       | (22,100)  | 22,100    | -       | (0) | (0) | CFO |     |
| Equity Swap | 80359155 | WIWYNN CORP swap                   | - | - | - | -       | (1,120)   | 1,120     | -       | (0) | (0) | CFO |     |
| Equity Swap | 80359237 | VOLTRONIC POWER TECHNOLOGY swap    | - | - | - | -       | 21,227    | (21,227)  | -       | -   | -   | CFO |     |

|             |          |                                    |   |          |           |           |   |     |     |     |
|-------------|----------|------------------------------------|---|----------|-----------|-----------|---|-----|-----|-----|
| Equity Swap | 80440466 | PICK N PAY STORES LTD swap         | - | -        | (1,077)   | 1,077     | - | -   | -   | CFO |
| Equity Swap | 80441151 | EMPRESAS CMPC SA swap              | - | -        | 2,776     | (2,776)   | - | -   | -   | CFO |
| Equity Swap | 80441153 | GPS PARTICIPACOES E EMPREND swap   | - | -        | (22,861)  | 22,861    | - | -   | -   | CFO |
| Equity Swap | 80441155 | CYRELA BRAZIL REALTY SA EMP swap   | - | -        | 58,477    | (58,477)  | - | -   | -   | CFO |
| Equity Swap | 80441156 | GERDAU SA-PREF swap                | - | -        | 2,319     | (2,319)   | - | -   | -   | CFO |
| Equity Swap | 8045209  | ONESOURCE SPECIALTY PHARMA L swap  | - | -        | -         | -         | - | -   | -   | CFO |
| Equity Swap | 80454036 | POSIFLEX TECHNOLOGY INC swap       | - | -        | (244)     | 244       | - | -   | -   | CFO |
| Equity Swap | 80454041 | UNIMICRON TECHNOLOGY CORP swap     | - | -        | (15,753)  | 15,753    | - | -   | -   | CFO |
| Equity Swap | 80454056 | HYUNDAI STEEL CO swap              | - | -        | 858       | (858)     | - | -   | -   | CFO |
| Equity Swap | 80454058 | HANWHY CORPORATION swap            | - | -        | (212)     | 212       | - | -   | -   | CFO |
| Equity Swap | 8045812  | AUTOMOB PARTICIPACOES SA swap      | - | -        | 36,882    | (36,882)  | - | -   | -   | CFO |
| Equity Swap | 80471827 | KANGWON LAND INC swap              | - | -        | -         | -         | - | -   | -   | CFO |
| Equity Swap | 80471832 | TUNG HO STEEL ENTERPRISE COR swap  | - | -        | -         | -         | - | -   | -   | CFO |
| Equity Swap | 80471850 | ASROCK INC swap                    | - | -        | -         | -         | - | -   | -   | CFO |
| Equity Swap | 78793800 | KOREA ELECTRIC POWER CORP swap     | - | -        | (16,449)  | 16,449    | - | -   | -   | CFO |
| Equity Swap | 78793806 | HD HYUNDAI CONSTRUCTION EQUI swap  | - | -        | (4,496)   | 4,496     | - | 0   | -   | CFO |
| Equity Swap | 78797607 | SHINSEGAE INC swap                 | - | -        | 17,704    | (17,704)  | - | 0   | 0   | CFO |
| Equity Swap | 78797641 | CELLTRION INC swap                 | - | -        | 7,439     | (7,439)   | - | -   | -   | CFO |
| Equity Swap | 78788987 | BRASEKM SA-PREF A swap             | - | -        | 66,156    | (66,156)  | - | 0   | -   | CFO |
| Equity Swap | 78800030 | VALTERIA PLATINUM LIMITED swap     | - | -        | 332,017   | (332,017) | - | 0   | 0   | CFO |
| Equity Swap | 78822312 | HYBE CO LTD swap                   | - | (1,488)  | (40,302)  | 41,790    | - | (0) | (0) | CFO |
| Equity Swap | 78822332 | SK TELECOM swap                    | - | -        | (12,307)  | 12,307    | - | 0   | 0   | CFO |
| Equity Swap | 78822341 | KIWOOM SECURITIES CO LTD swap      | - | -        | (38,609)  | 38,609    | - | -   | -   | CFO |
| Equity Swap | 78822349 | HANWHY AEROSPACE CO LTD swap       | - | 16,415   | 324,037   | (340,442) | - | -   | -   | CFO |
| Equity Swap | 78822357 | SEEGENE INC swap                   | - | -        | 32,734    | (32,734)  | - | -   | -   | CFO |
| Equity Swap | 78822613 | MALAYSIA AIRPORTS HLDGS BHD swap   | - | -        | (27,419)  | 27,419    | - | (0) | (0) | CFO |
| Equity Swap | 78823205 | USINAS SIDER MINAS GER-PP A swap   | - | -        | (70,954)  | 70,954    | - | 0   | 0   | CFO |
| Equity Swap | 78833637 | SM INVESTMENTS CORP swap           | - | -        | (560)     | 560       | - | 0   | 0   | CFO |
| Equity Swap | 78833753 | HYUNDAI GLOVES CO LTD swap         | - | -        | (48,457)  | 48,457    | - | (0) | 0   | CFO |
| Equity Swap | 78833755 | MISTO HOLDINGS CORP swap           | - | (13,404) | 221       | 13,184    | - | 0   | 0   | CFO |
| Equity Swap | 78833775 | SAMSUNG SDI CO LTD swap            | - | -        | 166,717   | (166,717) | - | (0) | (0) | CFO |
| Equity Swap | 78833776 | GS HOLDINGS swap                   | - | -        | (13,047)  | 13,047    | - | 0   | 0   | CFO |
| Equity Swap | 78833777 | PAN OCEAN CO LTD swap              | - | -        | 35,601    | (35,601)  | - | (0) | (0) | CFO |
| Equity Swap | 78833788 | HUGEL INC swap                     | - | -        | 95,604    | (95,604)  | - | -   | -   | CFO |
| Equity Swap | 78833790 | KOREAN AIR LINES CO LTD swap       | - | -        | 96,988    | (96,988)  | - | 0   | 0   | CFO |
| Equity Swap | 78833792 | KCC CORP swap                      | - | -        | 12,563    | (12,563)  | - | 0   | 0   | CFO |
| Equity Swap | 78834786 | BANK PEKAO SA swap                 | - | -        | -         | -         | - | -   | -   | CFO |
| Equity Swap | 78834786 | BANK PEKAO SA swap                 | - | -        | (107,781) | 107,781   | - | 0   | 0   | CFO |
| Equity Swap | 78835150 | GRUPO AEROPORT DEL PACIFIC-B swap  | - | 1,612    | (15,793)  | 14,181    | - | 0   | -   | CFO |
| Equity Swap | 78835190 | ULTRAPAR PARTICIPACOES SA swap     | - | -        | 260,333   | (260,333) | - | 0   | 0   | CFO |
| Equity Swap | 78835209 | SAO MARTINHO SA swap               | - | (180)    | (853)     | 1,033     | - | -   | -   | CFO |
| Equity Swap | 78835214 | BANCO BTG PACTUAL SA-UNIT swap     | - | -        | 7,287     | (7,287)   | - | (0) | (0) | CFO |
| Equity Swap | 78835253 | GRUPO AEROPORT DEL SURESTE-B swap  | - | -        | 76,816    | (76,816)  | - | (0) | (0) | CFO |
| Equity Swap | 78836788 | FOMENTO ECONOMICO MEXICA-LIBD swap | - | -        | 87,595    | (87,595)  | - | -   | -   | CFO |
| Equity Swap | 78836811 | HYUNDAI MOTOR CO swap              | - | -        | (36,520)  | 36,520    | - | -   | -   | CFO |
| Equity Swap | 78836816 | KB FINANCIAL GROUP INC swap        | - |          |           |           |   |     |     |     |

|             |          |                                      |   |   |          |           |             |       |     |     |     |
|-------------|----------|--------------------------------------|---|---|----------|-----------|-------------|-------|-----|-----|-----|
| Equity Swap | 78919044 | WEG SA swap                          | - | - | -        | (143,719) | 143,719     | -     | (0) | (0) | CFO |
| Equity Swap | 78946775 | MAGAZINE LUIZA SA swap               | - | - | -        | 68,404    | (68,404)    | -     | -   | -   | CFO |
| Equity Swap | 78958001 | DOOSAN ENERGENCY LTD swap            | - | - | (89)     | 533       | (444)       | -     | (0) | (0) | CFO |
| Equity Swap | 78958579 | POWSZECHNY ZAKLAD UBEZPIECZENIE swap | - | - | -        | (11,938)  | 11,938      | -     | 0   | 0   | CFO |
| Equity Swap | 78958751 | CSN MINERACAO SA swap                | - | - | -        | 182,735   | (182,735)   | -     | 0   | 0   | CFO |
| Equity Swap | 78965235 | CIELO SA swap                        | - | - | -        | (78,661)  | 78,661      | -     | 0   | 0   | CFO |
| Equity Swap | 78971202 | HYUNDAI WIA CORP swap                | - | - | -        | 58,648    | (58,648)    | -     | 0   | 0   | CFO |
| Equity Swap | 78971728 | RAJA OROGASIL SA swap                | - | - | -        | 33,329    | (33,329)    | -     | -   | -   | CFO |
| Equity Swap | 79014771 | SK SQUARE CO LTD swap                | - | - | 1,705    | 272,548   | (274,254)   | -     | -   | -   | CFO |
| Equity Swap | 79014779 | LG CORP swap                         | - | - | (5,444)  | (28,724)  | 34,168      | -     | (0) | (0) | CFO |
| Equity Swap | 79014829 | HANSAE CO LTD swap                   | - | - | -        | 67,931    | (67,931)    | -     | (0) | (0) | CFO |
| Equity Swap | 79015341 | KUWAIT FINANCE HOUSE swap            | - | - | -        | (273,183) | 273,183     | -     | -   | -   | CFO |
| Equity Swap | 79020743 | NATIONAL BANK OF KUWAIT swap         | - | - | -        | (3,881)   | 3,881       | -     | 0   | 0   | CFO |
| Equity Swap | 79020900 | CIA SIDERURGICA NACIONAL SA swap     | - | - | -        | 323,654   | (323,654)   | -     | -   | -   | CFO |
| Equity Swap | 79034268 | BHP GROUP LTD swap                   | - | - | -        | 29,569    | (29,569)    | -     | (0) | (0) | CFO |
| Equity Swap | 79040517 | BANCO DO BRASIL S.A. swap            | - | - | -        | (4,529)   | 4,529       | -     | -   | -   | CFO |
| Equity Swap | 79046889 | AZUL SA swap                         | - | - | -        | 11,618    | (11,618)    | -     | 0   | 0   | CFO |
| Equity Swap | 79053186 | AMOREPACIFIC HOLDINGS CORP swap      | - | - | -        | 67,014    | (67,014)    | -     | -   | -   | CFO |
| Equity Swap | 79053194 | HD KOREA SHIPBUILDING & OFFS swap    | - | - | 12,191   | (761)     | (11,430)    | -     | -   | -   | CFO |
| Equity Swap | 79053216 | HYUNDAI ENGINEERING & CONST swap     | - | - | -        | 12,055    | (12,055)    | -     | 0   | 0   | CFO |
| Equity Swap | 79054023 | TAU UNIBANCO HOLDING S-PREF swap     | - | - | -        | 184,353   | (184,353)   | -     | 0   | 0   | CFO |
| Equity Swap | 79061002 | BANCO DEL BAJO SA swap               | - | - | 10,916   | (101,944) | 91,027      | -     | -   | -   | CFO |
| Equity Swap | 79066747 | HANSOL CHEMICAL CO LTD swap          | - | - | (396)    | (46,076)  | 46,472      | -     | 0   | 0   | CFO |
| Equity Swap | 79074723 | AMBEV SA swap                        | - | - | -        | 312,907   | (312,907)   | -     | -   | -   | CFO |
| Equity Swap | 79088323 | ECORODOVAS INFRA E LOG SA swap       | - | - | -        | 163,139   | (163,139)   | -     | (0) | (0) | CFO |
| Equity Swap | 79102615 | LOJAS RENNER S.A. swap               | - | - | -        | 236,895   | (236,895)   | -     | (0) | (0) | CFO |
| Equity Swap | 79155711 | CORP INMOBILIARIA VESTA SAB swap     | - | - | (39,047) | (340,281) | 379,328     | -     | (0) | (0) | CFO |
| Equity Swap | 79161499 | KUMHO PETROCHEMICAL CO LTD swap      | - | - | (2,512)  | 6,040     | (3,527)     | -     | (0) | (0) | CFO |
| Equity Swap | 79198417 | HYUNDAI STEEL CO swap                | - | - | -        | 225,915   | (225,915)   | -     | (0) | (0) | CFO |
| Equity Swap | 79344505 | CENCOSUD SA swap                     | - | - | -        | (16,171)  | 16,171      | -     | (0) | (0) | CFO |
| Equity Swap | 79344602 | COINTOREP S.A. swap                  | - | - | -        | 51,059    | (51,059)    | -     | -   | -   | CFO |
| Equity Swap | 79372682 | TELEFONICA BRASIL S.A. swap          | - | - | -        | 22,184    | (22,184)    | -     | -   | -   | CFO |
| Equity Swap | 79372684 | PORTO SEGURO SA swap                 | - | - | -        | 1,861     | (1,861)     | -     | -   | -   | CFO |
| Equity Swap | 79372793 | MARCOPOLO SA-PREF swap               | - | - | -        | 26,608    | (26,608)    | -     | (0) | (0) | CFO |
| Equity Swap | 7939614  | CHEL WORLDWIDE INC swap              | - | - | -        | 13,173    | (13,173)    | -     | (0) | (0) | CFO |
| Equity Swap | 79560666 | ALTEOGEN INC swap                    | - | - | 278,023  | 922,523   | (1,200,546) | -     | -   | -   | CFO |
| Equity Swap | 79560690 | SAMSUNG HEAVY INDUSTRIES swap        | - | - | 4,549    | 9,151     | (13,699)    | -     | 0   | 0   | CFO |
| Equity Swap | 79594479 | BECLE SAB DE CV swap                 | - | - | 1,977    | (213,240) | 211,263     | -     | -   | -   | CFO |
| Equity Swap | 79605083 | COMLUS CORP swap                     | - | - | -        | 25,545    | (25,545)    | -     | (0) | (0) | CFO |
| Equity Swap | 79605086 | SUNG KYANG BEND CO LTD swap          | - | - | -        | 10,946    | (10,946)    | -     | -   | -   | CFO |
| Equity Swap | 79605090 | DAEWOOONG PHARMACEUTICAL CO swap     | - | - | -        | (2,307)   | 2,307       | -     | (0) | (0) | CFO |
| Equity Swap | 79605099 | LOTTE CHEMICAL CORP swap             | - | - | (20,186) | (262,078) | 282,264     | -     | -   | -   | CFO |
| Equity Swap | 79605102 | F&B CO LTD / NEW swap                | - | - | 2,190    | (30,398)  | 28,208      | -     | 0   | 0   | CFO |
| Equity Swap | 79605726 | KOMERON BANK AG swap                 | - | - | -        | 8133      | 913         | -     | -   | -   | CFO |
| Equity Swap | 79605727 | BOUYBAN BANK K.S.C.S swap            | - | - | -        | (4,180)   | 4,180       | -     | 0   | 0   | CFO |
| Equity Swap | 79605728 | KGHM POLSKA MIEDZ SA swap            | - | - | -        | 48,022    | (48,022)    | -     | -   | -   | CFO |
| Equity Swap | 79605733 | ANGLOGOLD ASHANTI PLC swap           | - | - | -        | (28,142)  | 28,142      | -     | 0   | 0   | CFO |
| Equity Swap | 79606039 | FALABELLA SA swap                    | - | - | -        | (37,279)  | 37,279      | -     | -   | -   | CFO |
| Equity Swap | 79606067 | BANCO BRADESCO SA-PREF swap          | - | - | -        | 58,936    | (58,936)    | -     | (0) | (0) | CFO |
| Equity Swap | 79606068 | ENEL CHILE SA swap                   | - | - | -        | 56,307    | (56,307)    | -     | (0) | (0) | CFO |
| Equity Swap | 79606077 | BANCO SANTANDER CHILE swap           | - | - | -        | 11,421    | (11,421)    | -     | 0   | 0   | CFO |
| Equity Swap | 79617191 | YTL POWER INTERNATIONAL BHD swap     | - | - | -        | (100,531) | 100,531     | -     | -   | -   | CFO |
| Equity Swap | 79618212 | IPP SA swap                          | - | - | -        | (41,476)  | 41,476      | -     | 0   | 0   | CFO |
| Equity Swap | 79618436 | TOTVS SA swap                        | - | - | -        | 56,605    | (56,605)    | -     | (0) | (0) | CFO |
| Equity Swap | 79628557 | EMPRESAS COPEC SA swap               | - | - | -        | 14,283    | (14,283)    | -     | (0) | (0) | CFO |
| Equity Swap | 79639277 | YTL CORP BHD swap                    | - | - | -        | (276,373) | 276,373     | -     | (0) | (0) | CFO |
| Equity Swap | 79693521 | GCC SAB DE CV swap                   | - | - | -        | 16,864    | (16,864)    | -     | 0   | 0   | CFO |
| Equity Swap | 79771143 | TRANSMISSORA ALIANCA DE-UNIT swap    | - | - | (637)    | (3,539)   | 4,176       | -     | -   | -   | CFO |
| Equity Swap | 79785951 | LATAM AIRLINES GROUP SA swap         | - | - | -        | 326       | (326)       | -     | (0) | (0) | CFO |
| Equity Swap | 79786011 | RUMO SA swap                         | - | - | -        | 2,935     | (2,935)     | -     | (0) | (0) | CFO |
| Equity Swap | 79786012 | CIA SANEAMENTO MINAS GERAIS swap     | - | - | -        | (275)     | 275         | -     | 0   | 0   | CFO |
| Equity Swap | 79786015 | MOTIVA INFRAESTRUTURA DA MOB swap    | - | - | -        | 23,768    | (23,768)    | -     | -   | -   | CFO |
| Equity Swap | 79786024 | ENGIE BRASIL ENERGIA SA swap         | - | - | -        | -         | -           | -     | 0   | 0   | CFO |
| Equity Swap | 79786024 | ENGIE BRASIL ENERGIA SA swap         | - | - | -        | (3,201)   | 3,201       | -     | 0   | 0   | CFO |
| Equity Swap | 79786026 | ISA ENERGIA BRASIL SA swap           | - | - | -        | 1,173     | (1,173)     | -     | 0   | 0   | CFO |
| Equity Swap | 79786035 | QUALITAS CONTROLADORA SAB CV swap    | - | - | 80       | 251       | (331)       | -     | -   | -   | CFO |
| Equity Swap | 79799277 | MARFRIC GLOBAL FOODS swap            | - | - | -        | (7,660)   | 7,660       | -     | 0   | 0   | CFO |
| Equity Swap | 79829966 | ECOPRO BM CO LTD swap                | - | - | -        | (129)     | 129         | -     | -   | -   | CFO |
| Equity Swap | 79831142 | IRB BRASIL RESEGUROS SA swap         | - | - | (8,042)  | (37,315)  | 45,358      | -     | 0   | 0   | CFO |
| Equity Swap | 79831151 | EZ TEC EMPREENDIMENTOS E PAR swap    | - | - | 1,939    | (3,828)   | 1,939       | -     | -   | -   | CFO |
| Equity Swap | 79855975 | HYOSUNG TMC CORP swap                | - | - | -        | 508       | 446         | (954) | -   | -   | CFO |
| Equity Swap | 79872571 | CCC SA swap                          | - | - | -        | -         | -           | -     | 0   | 0   | CFO |
| Equity Swap | 80197302 | VIVARA PARTICIPACOES SA swap         | - | - | -        | (16,070)  | 16,070      | -     | 0   | 0   | CFO |
| Equity Swap | 80275166 | HANWHA VISION CO LTD swap            | - | - | 21,117   | -         | (21,117)    | -     | -   | -   | CFO |
| Equity Swap | 80296831 | COMMERCIAL INTL BANK-GDR REG swap    | - | - | -        | (4,412)   | 4,412       | -     | -   | -   | CFO |
| Equity Swap | 80413297 | ABSA GROUP LTD swap                  | - | - | -        | 6,045     | (6,045)     | -     | 0   | 0   | CFO |
| Equity Swap | 80413304 | X-TRADE BROKERS DOM MAKLERSK swap    | - | - | -        | 400       | (400)       | -     | 0   | 0   | CFO |
| Equity Swap | 80428150 | PICK N PAY STORES LTD swap           | - | - | -        | (1,528)   | 1,528       | -     | -   | -   | CFO |
| Equity Swap | 78781987 | COMMERCIAL INTL BANK-GDR REG swap    | - | - | -        | (1,623)   | 1,623       | -     | -   | -   | CFO |
| Equity Swap | 78793694 | HD HYUNDAI CONSTRUCTION EQUI swap    | - | - | -        | (19,701)  | 19,701      | -     | 0   | 0   | CFO |
| Equity Swap | 78793810 | ST PHARM CO LTD swap                 | - | - | 567      | (6,17)    | 50          | -     | -   | -   | CFO |
| Equity Swap | 78795200 | GRUPO DE MODA SOMA SA swap           | - | - | (4,074)  | (45,153)  | 49,227      | -     | 0   | 0   | CFO |
| Equity Swap | 78797473 | ACTCON TECHNOLOGY CORP swap          | - | - | 11,567   | 80,686    | (92,252)    | -     | -   | -   | CFO |
| Equity Swap | 78797570 | GLORIA MATERIAL TECHNOLOGY swap      | - | - | -        | (12,623)  | 12,623      | -     | (0) | (0) | CFO |
| Equity Swap | 78797579 | LG I&H swap                          | - | - | -        | 30,939    | (30,939)    | -     | 0   | 0   | CFO |
| Equity Swap | 78797601 | HYUNDAI MOBIS CO LTD swap            | - | - | -        | 5,267     | (5,267)     | -     | 0   | 0   | CFO |
| Equity Swap | 78797606 | KOREA ELECTRIC POWER CORP swap       | - | - | -        | (7,162)   | 7,162       | -     | 0   | 0   | CFO |
| Equity Swap | 78797791 | BAJAJ FINANCE LTD swap               | - | - | -        | 134,001   | (134,001)   | -     | -   | -   | CFO |
| Equity Swap | 78797848 | CUMMINS INDIA LTD swap               | - | - | -        | (775,326) | 775,326     | -     | (0) | (0) | CFO |
| Equity Swap | 78798235 | SASOL LTD swap                       | - | - | 2,122    | 119,302   | (121,424)   | -     | (0) | (0) | CFO |
| Equity Swap | 78798767 | SENDAS DISTRIBUIDORA SA swap         | - | - | -        | 8,764     | (8,764)     | -     | -   | -   | CFO |
| Equity Swap | 78798841 | CIELO SA swap                        | - | - | -        | (109,884) | 109,884     | -     | (0) | (0) | CFO |
| Equity Swap | 78798852 | AZUL SA swap                         | - | - | -        | 21,463    | (21,463)    | -     | (0) | (0) | CFO |
| Equity Swap | 78798853 | BRASKEM SA-PREF A swap               | - | - | -        | (109,654) | 109,654     | -     | 0   | 0   | CFO |
| Equity Swap | 78798876 | PETROBRAS - PETROLEO BRAS-PR swap    | - | - | -        | -         | -           | -     | -   | -   | CFO |
| Equity Swap | 78798878 | PETROBRAS - PETROLEO BRAS-PR swap    | - | - | -        | 63,142    | (63,142)    | -     | (0) | (0) | CFO |
| Equity Swap | 78805069 | SYNNEX TECHNOLOGY INTL CORP swap     | - | - | (35,384) | 103,578   | (68,194)    | -     | -   | -   | CFO |
| Equity Swap | 78805074 | WPG HOLDINGS LTD swap                | - | - | -        | (19,931)  | 19,931      | -     | (0) | (0) | CFO |
| Equity Swap | 78805076 | GLOBAL MIXED-MODE TECHNOLOGY swap    | - | - | -        | 54,492    | (54,492)    | -     | (0) | (0) | CFO |
| Equity Swap | 78805081 | YULON MOTOR COMPANY swap             | - | - | (10,488) | (1,631)   | 12,119      | -     | -   | -   | CFO |
| Equity Swap | 78805083 | ASPED TECHNOLOGY INC swap            | - | - | -        | 58,518    | (58,518)    | -     | -   | -   | CFO |
| Equity Swap | 78805113 | PRIMAX ELECTRONICS LTD swap          | - | - | -        | (36,666)  | 36,666      | -     | (0) | (0) | CFO |
| Equity Swap | 78805257 | BH CO LTD swap                       | - | - | (916)    | (4,900)   | 5,816       | -     | -   | -   | CFO |
| Equity Swap | 78805319 | CELLTRON INC swap                    | - | - | -        | 17,496    | (17,496)    | -     | (0) | (0) | CFO |
| Equity Swap | 78805333 | HD KOREA SHIPBUILDING & OFFS swap    | - | - | -        | (41,953)  | 41,953      | -     | 0   | 0   | CFO |
| Equity Swap | 78805374 | BANK RAKYAT INDONESIA PERSER swap    | - | - | -        | 140,170   | (140,170)   | -     | 0   | 0   | CFO |
| Equity Swap | 78805375 | VALE INDONESIA TBM swap              | - | - | -        | 9,054     | (9,054)     | -     | -   | -   | CFO |
| Equity Swap | 78805436 | BURLACOTT LTD swap                   | - | - | -        | 149,765   | (149,765)   | -     | (0) | (0) | CFO |
| Equity Swap | 78805711 | VALTERRA PLATINUM LIMITED swap       | - | - | -        | 33,862    | (33,862)    | -     | 0   | 0   | CFO |
| Equity Swap | 78806318 | VALE SA swap                         | - | - | -        | 506,343   | (506,343)   | -     | (0) | (0) | CFO |
| Equity Swap | 78822322 | SAMSUNG E&A CO LTD swap              | - | - | -        | 3,837     | (3,837)     | -     | (0) | (0) | CFO |
| Equity Swap | 78822331 | DAEWOOONG PHARMACEUTICAL CO swap     | - | - | -        | (5,062)   | 5,062       | -     | 0   | 0   | CFO |
| Equity Swap | 78822388 | WISTRON CORP swap                    | - | - | (15,481) | 16,057    | (576)       | -     | 0   | 0   | CFO |
| Equity Swap | 78822392 | CTBC FINANCIAL HOLDING CO LT swap    | - | - | -        | (374,982) | 374,982     | -     | 0   | 0   | CFO |
| Equity Swap | 78822416 | CHICONY ELECTRONICS CO LTD swap      | - | - | -        | 8,216     | (8,216)     | -     | (0) | (0) | CFO |
| Equity Swap | 78823206 | SANTOS BRASIL PARTICIPACOES swap     | - | - | -        | 50,468    | (50,468)    | -     | -   | -   | CFO |
| Equity Swap | 78834136 | POLYCARB INDIA LTD swap              | - | - | -        | 81,313    | (81,313)    | -     | (0) | (0) | CFO |
| Equity Swap | 78834138 | L&T TECHNOLOGY SERVICES LTD swap     | - | - | -        | (3,088)   | 3,088       | -     | -   | -   | CFO |
| Equity Swap | 78834199 | TATA CONSULTANCY SVCS LTD swap       | - | - | -        | (169,297) | 169,297     | -     | 0   | 0   | CFO |
| Equity Swap | 78834787 | NASPERS LTD-N SHS swap               | - | - | 20,649   | (22,292)  | 1,643       | -     | -   | -   | CFO |
| Equity Swap | 78834788 | NAPALA PLATINUM HOLDINGS LTD swap    | - | - | 9,840    | 10,086    | (19,926)    | -     | 0   | 0   | CFO |
| Equity Swap | 78835151 | FELURY SA swap                       | - | - | -        | 252,093   | (252,093)   | -     | -   | -   | CFO |
| Equity Swap | 78835188 | GERDAU SA-PREF swap                  | - | - | -        | 20,076    | (20,076)    | -     | 0   | 0   | CFO |
| Equity Swap | 78835217 | CPFL ENERGIA SA swap                 | - | - | -        | 298,943   | (298,943)   | -     | (0) | (0) | CFO |
| Equity Swap | 78836364 | PEGATRON CORP swap                   | - | - | 2,558    | 34,268    | (36,826)    | -     | -   | -   | CFO |
| Equity Swap | 78836368 | SHORPTE HOLDINGS LTD swap            | - | - | (6,015)  | (2,796)</ |             |       |     |     |     |

|             |          |                                     |   |   |          |           |             |           |     |   |     |
|-------------|----------|-------------------------------------|---|---|----------|-----------|-------------|-----------|-----|---|-----|
| Equity Swap | 78836432 | SHINHAN FINANCIAL GROUP LTD swap    | - | - | -        | 25,070    | (25,070)    | -         | -   | - | CFO |
| Equity Swap | 78836433 | MR PRICE GROUP LTD swap             | - | - | -        | 10,507    | 9,276       | (19,783)  | -   | 0 | CFO |
| Equity Swap | 78836435 | HYFC BANK LIMITED swap              | - | - | -        | -         | 26,390      | (26,390)  | -   | - | CFO |
| Equity Swap | 78836441 | EMAAR PROPERTIES PJSC swap          | - | - | -        | -         | (56,024)    | 56,024    | (0) | 0 | CFO |
| Equity Swap | 78836443 | UNITED SPIRITS LTD swap             | - | - | -        | -         | (304,553)   | 304,553   | -   | 0 | CFO |
| Equity Swap | 78836445 | SAMSUNG HEAVY INDUSTRIES swap       | - | - | (213)    | 21,225    | (21,012)    | -         | 0   | 0 | CFO |
| Equity Swap | 78836449 | LIFE HEALTHCARE GROUP HOLDIN swap   | - | - | -        | -         | 7,405       | (7,405)   | (0) | 0 | CFO |
| Equity Swap | 78836450 | SAMSUNG ELECTR-GIOR REG S swap      | - | - | -        | -         | 157,916     | (157,916) | -   | 0 | CFO |
| Equity Swap | 78836451 | MEDIATEK INC swap                   | - | - | -        | -         | (1,587,288) | 1,587,288 | -   | 0 | CFO |
| Equity Swap | 78836453 | NEPI ROCKCASTLE N.V. swap           | - | - | 8,492    | 1,478     | (9,970)     | -         | -   | - | CFO |
| Equity Swap | 78836457 | AMBEV SA swap                       | - | - | -        | -         | 317,633     | (317,633) | (0) | 0 | CFO |
| Equity Swap | 78836458 | CLIXIS GROUP LTD swap               | - | - | 318      | 2,873     | (3,138)     | -         | -   | - | CFO |
| Equity Swap | 78836460 | REALTEK SEMICONDUCTOR CORP swap     | - | - | -        | (97,237)  | 97,237      | -         | (0) | 0 | CFO |
| Equity Swap | 78836461 | ELITE MATERIAL CO LTD swap          | - | - | -        | 22,107    | (22,107)    | -         | -   | - | CFO |
| Equity Swap | 78836465 | BANCO SANTANDER BRASIL-UNIT swap    | - | - | -        | 274,659   | (274,659)   | -         | -   | - | CFO |
| Equity Swap | 78836466 | THE FOSCHINI GROUP LTD swap         | - | - | -        | (160,430) | 160,430     | -         | -   | - | CFO |
| Equity Swap | 78836468 | MINERVA SA swap                     | - | - | -        | 40,319    | (40,319)    | -         | 0   | 0 | CFO |
| Equity Swap | 78836474 | BANCO BRADESCO SA-PREF swap         | - | - | -        | 875,427   | (875,427)   | -         | (0) | 0 | CFO |
| Equity Swap | 78836477 | GOLD FIELDS LTD swap                | - | - | -        | 89,427    | (89,427)    | -         | -   | 0 | CFO |
| Equity Swap | 78836478 | MACRONIX INTERNATIONAL CO swap      | - | - | (17,505) | 5,458     | 12,047      | -         | 0   | 0 | CFO |
| Equity Swap | 78836482 | POSCO HOLDINGS INC swap             | - | - | -        | 134,407   | (134,407)   | -         | (0) | 0 | CFO |
| Equity Swap | 78836485 | AMOREPACIFIC CORP swap              | - | - | -        | (5,899)   | 5,899       | -         | -   | - | CFO |
| Equity Swap | 78836486 | TCC GROUP HOLDINGS CO LTD swap      | - | - | 4,347    | 18,329    | (22,676)    | -         | (0) | 0 | CFO |
| Equity Swap | 78836487 | Amara Raja Energy & Mobility L swap | - | - | -        | (445,538) | 445,538     | -         | -   | 0 | CFO |
| Equity Swap | 78836488 | KOTAK MAHINDRA BANK LTD swap        | - | - | -        | 35,432    | (35,432)    | -         | -   | 0 | CFO |
| Equity Swap | 78836489 | COMPAL ELECTRONICS swap             | - | - | -        | (71,579)  | 72,579      | -         | -   | 0 | CFO |
| Equity Swap | 78836490 | B3 SA-BRASIL BOLSA BALCAO swap      | - | - | -        | 810,983   | (810,983)   | -         | -   | - | CFO |
| Equity Swap | 78836494 | KGI FINANCIAL HOLDING CO LTD swap   | - | - | 5,171    | 10,306    | (15,478)    | -         | (0) | 0 | CFO |
| Equity Swap | 78836500 | MISC BHD swap                       | - | - | -        | (60,321)  | 60,321      | -         | (0) | 0 | CFO |
| Equity Swap | 78836506 | SAMSUNG SDI CO LTD swap             | - | - | -        | 89,226    | (89,226)    | -         | -   | - | CFO |
| Equity Swap | 78836509 | HD HYUNDAI MPO swap                 | - | - | 24,052   | (50,071)  | 26,019      | -         | -   | 0 | CFO |
| Equity Swap | 78836510 | HOTAI MOTOR COMPANY LTD swap        | - | - | -        | 5,656     | (63,473)    | 57,816    | -   | 0 | CFO |
| Equity Swap | 78836516 | ARCA CONTINENTAL SAB DE CV swap     | - | - | -        | 11,954    | (11,954)    | -         | -   | 0 | CFO |
| Equity Swap | 78836517 | LITE-ON TECHNOLOGY CORP swap        | - | - | -        | 856       | 856         | -         | -   | - | CFO |
| Equity Swap | 78836518 | ANGLO AMERICAN PLC swap             | - | - | -        | (62,239)  | 62,239      | -         | (0) | 0 | CFO |
| Equity Swap | 78836519 | UNIMICRON TECHNOLOGY CORP swap      | - | - | 8,770    | (2,586)   | (6,184)     | -         | -   | 0 | CFO |
| Equity Swap | 78836521 | S-Oil CORP swap                     | - | - | -        | 179,569   | (179,569)   | -         | -   | 0 | CFO |
| Equity Swap | 78836526 | TAIWAN SEMICONDUCTOR MANUFAC swap   | - | - | -        | (331,132) | 331,132     | -         | -   | - | CFO |
| Equity Swap | 78836532 | CORPIO CO LTD swap                  | - | - | -        | (210,159) | 210,159     | -         | -   | - | CFO |
| Equity Swap | 78836538 | NORTHAM PLATINUM HOLDINGS LT swap   | - | - | -        | 34,320    | (34,320)    | -         | (0) | 0 | CFO |
| Equity Swap | 78836542 | UNITED MICROELECTRONICS CORP swap   | - | - | -        | 18,431    | (18,431)    | -         | (0) | 0 | CFO |
| Equity Swap | 78836547 | FIRST ABU DHABI BANK PJSC swap      | - | - | -        | 7,926     | (7,926)     | -         | (0) | 0 | CFO |
| Equity Swap | 78836557 | SK INNOVATION CO LTD swap           | - | - | -        | 123,358   | (123,358)   | -         | (0) | 0 | CFO |
| Equity Swap | 78836561 | LOJAS RENNER S.A. swap              | - | - | -        | 715,078   | (715,078)   | -         | (0) | 0 | CFO |
| Equity Swap | 78836564 | LG ELECTRONICS INC swap             | - | - | -        | (3,506)   | 3,506       | -         | -   | - | CFO |
| Equity Swap | 78836565 | QATAR ELECTRICITY & WATER CO swap   | - | - | -        | 33,930    | (33,930)    | -         | -   | - | CFO |
| Equity Swap | 78836566 | PARADE TECHNOLOGIES LTD swap        | - | - | -        | (5,675)   | 5,675       | -         | -   | 0 | CFO |
| Equity Swap | 78836567 | SIME DABRY BERHAD swap              | - | - | -        | (13,837)  | 13,837      | -         | -   | 0 | CFO |
| Equity Swap | 78836576 | REMGRO LTD swap                     | - | - | (392)    | (650)     | 1,041       | -         | -   | - | CFO |
| Equity Swap | 78836577 | AXIS BANK LTD swap                  | - | - | -        | (120,669) | 120,669     | -         | -   | 0 | CFO |
| Equity Swap | 78836578 | MAKALOT INDUSTRIAL CO LTD swap      | - | - | -        | (41,827)  | 41,827      | -         | -   | 0 | CFO |
| Equity Swap | 78836583 | HAVELLS INDIA LTD swap              | - | - | -        | (1,325)   | 1,325       | -         | -   | - | CFO |
| Equity Swap | 78836588 | UNIPRESIDENT ENTERPRISES CO swap    | - | - | -        | (95,481)  | 95,481      | -         | -   | 0 | CFO |
| Equity Swap | 78836591 | MULTICHOICE GROUP LTD swap          | - | - | 2,474    | (306,863) | 304,389     | -         | (0) | 0 | CFO |
| Equity Swap | 78836599 | CEMEX SAB-CPO swap                  | - | - | -        | 52,201    | (52,201)    | -         | -   | 0 | CFO |
| Equity Swap | 78836601 | MMC NORILSK NICKEL PJSC swap        | - | - | -        | -         | -           | -         | -   | - | CFO |
| Equity Swap | 78836605 | SM ENTERTAINMENT CO LTD swap        | - | - | (447)    | (10,485)  | 10,932      | -         | -   | - | CFO |
| Equity Swap | 78836614 | HYUNDAI MARINE & FIRE INS CO swap   | - | - | -        | 163,864   | (163,864)   | -         | -   | 0 | CFO |
| Equity Swap | 78836621 | DELTA ELECTRONICS INC swap          | - | - | -        | (97,941)  | 97,941      | -         | -   | 0 | CFO |
| Equity Swap | 78836623 | ALTEOGEN INC swap                   | - | - | 491,318  | 1,012,508 | (1,503,826) | -         | (0) | 0 | CFO |
| Equity Swap | 78836624 | CHIPBOND TECHNOLOGY CORP swap       | - | - | -        | 1,215     | (1,215)     | -         | -   | - | CFO |
| Equity Swap | 78836645 | GRUPO AEROPORTUARIO DEL CENT swap   | - | - | -        | 24,812    | (24,812)    | -         | -   | 0 | CFO |
| Equity Swap | 78836646 | PERUSHAAM GAS NEGARA TBK PT swap    | - | - | -        | (33,467)  | 33,467      | -         | -   | 0 | CFO |
| Equity Swap | 78836649 | FOMENTO ECONOMICO MEXICA-UBD swap   | - | - | -        | -         | -           | -         | -   | - | CFO |
| Equity Swap | 78836649 | FOMENTO ECONOMICO MEXICA-UBD swap   | - | - | -        | 143,176   | (143,176)   | -         | -   | - | CFO |
| Equity Swap | 78836650 | STANDARD BANK GROUP LTD swap        | - | - | -        | (44,722)  | 44,722      | -         | -   | 0 | CFO |
| Equity Swap | 78836652 | HOL HUNGARIAN OIL AND GAS P.L. swap | - | - | -        | 3,166     | (3,166)     | -         | -   | 0 | CFO |
| Equity Swap | 78836661 | CATHAY FINANCIAL HOLDING CO swap    | - | - | -        | (95,157)  | 95,157      | -         | (0) | 0 | CFO |
| Equity Swap | 78836665 | DOOSAN FUEL CELL CO LTD swap        | - | - | (2)      | (1)       | 3           | -         | -   | - | CFO |
| Equity Swap | 78836667 | BIOVEST GROUP LTD swap              | - | - | (10,209) | 39,859    | (29,650)    | -         | -   | 0 | CFO |
| Equity Swap | 78836668 | TAU UNIBANCO HOLDINGS S-PREF swap   | - | - | -        | 122,384   | (122,384)   | -         | -   | - | CFO |
| Equity Swap | 78836673 | PETRONAS DAGANGAN BHD swap          | - | - | -        | 1,800     | (1,800)     | -         | -   | - | CFO |
| Equity Swap | 78836675 | SILERGY CORP swap                   | - | - | -        | 5,554     | (5,554)     | -         | -   | - | CFO |
| Equity Swap | 78836678 | ZHEN DING TECHNOLOGY HOLDING swap   | - | - | 10,661   | (15,370)  | 4,710       | -         | (0) | 0 | CFO |
| Equity Swap | 78836686 | ASPEN PHARMACARE HOLDINGS LT swap   | - | - | (10,459) | (70,926)  | 81,384      | -         | -   | 0 | CFO |
| Equity Swap | 78836688 | TATN GROUP LTD swap                 | - | - | -        | 8,236     | (8,236)     | -         | -   | - | CFO |
| Equity Swap | 78836691 | ENGIE BRASIL ENERGIA SA swap        | - | - | -        | 31,031    | (31,031)    | -         | (0) | 0 | CFO |
| Equity Swap | 78836694 | WALMART DE MEXICO SAB DE CV swap    | - | - | -        | (3,383)   | 3,383       | -         | -   | 0 | CFO |
| Equity Swap | 78836697 | ENEVA SA swap                       | - | - | (21,825) | (66,601)  | 88,425      | -         | -   | - | CFO |
| Equity Swap | 78836698 | HH HEALTHCARE BHD swap              | - | - | -        | (19,703)  | 19,703      | -         | (0) | 0 | CFO |
| Equity Swap | 78836704 | KUMBA IRON ORE LTD swap             | - | - | (1,075)  | (13,955)  | 13,029      | -         | -   | 0 | CFO |
| Equity Swap | 78836705 | SK TELECOM swap                     | - | - | -        | (26,991)  | 26,991      | -         | (0) | 0 | CFO |
| Equity Swap | 78836706 | MONDI PLC swap                      | - | - | -        | 46,064    | (46,064)    | -         | -   | - | CFO |
| Equity Swap | 78836707 | HS HYOSUNG ADVANCED MATERIAL swap   | - | - | -        | 28,447    | (28,447)    | -         | -   | - | CFO |
| Equity Swap | 78836708 | BANCO DO BRASIL S.A. swap           | - | - | (7,396)  | (157,794) | 165,190     | -         | -   | - | CFO |
| Equity Swap | 78836710 | CENTRAIS ELÉTRICAS BRAS-PR B swap   | - | - | (16,411) | (198,514) | 214,925     | -         | -   | - | CFO |
| Equity Swap | 78836711 | BNK FINANCIAL GROUP INC swap        | - | - | -        | (9,749)   | 9,749       | -         | -   | 0 | CFO |
| Equity Swap | 78836713 | ADVANTECH CO LTD swap               | - | - | -        | 2,828     | (2,828)     | -         | -   | - | CFO |
| Equity Swap | 78836714 | CBM GROUP HOLDINGS BHD swap         | - | - | -        | (80,897)  | 80,897      | -         | (0) | 0 | CFO |
| Equity Swap | 78836717 | GIANT MANUFACTURING swap            | - | - | -        | 304,712   | (304,712)   | -         | -   | 0 | CFO |
| Equity Swap | 78836723 | GRUPO FINANCIERO BANORTE-O swap     | - | - | -        | 87,397    | (87,397)    | -         | -   | 0 | CFO |
| Equity Swap | 78836743 | QATAR ISLAMIC BANK swap             | - | - | -        | 7,295     | (7,295)     | -         | -   | - | CFO |
| Equity Swap | 78836744 | SMARTFIT - ORDINARY swap            | - | - | (32)     | (400)     | 432         | -         | -   | - | CFO |
| Equity Swap | 78836745 | TAIWAN UNION TECHNOLOGY CORP swap   | - | - | -        | (2,497)   | 2,497       | -         | -   | - | CFO |
| Equity Swap | 78836746 | PORTO SEGURO SA swap                | - | - | -        | 927       | (927)       | -         | -   | 0 | CFO |
| Equity Swap | 78836752 | SAMSUNG SECURITIES CO LTD swap      | - | - | -        | 29,950    | (29,950)    | -         | -   | 0 | CFO |
| Equity Swap | 78836754 | TATNEFT PJSC swap                   | - | - | -        | -         | -           | -         | -   | - | CFO |
| Equity Swap | 78836756 | SAMSUNG ELECTRONICS CO LTD swap     | - | - | -        | 34,200    | (34,200)    | -         | (0) | 0 | CFO |
| Equity Swap | 78836761 | SANLIAM LTD swap                    | - | - | -        | 2,396     | (2,396)     | -         | -   | - | CFO |
| Equity Swap | 78836762 | DB HTEK CO LTD swap                 | - | - | -        | (1,211)   | 1,211       | -         | -   | - | CFO |
| Equity Swap | 78836765 | TRUWORTHS INTERNATIONAL LTD swap    | - | - | -        | (103,186) | 103,186     | -         | -   | 0 | CFO |
| Equity Swap | 78846045 | HD HYUNDAI INFRACORE CO LTD swap    | - | - | -        | 13,186    | (13,186)    | -         | -   | 0 | CFO |
| Equity Swap | 78846201 | SIMPLO TECHNOLOGY CO LTD swap       | - | - | -        | -         | -           | -         | -   | - | CFO |
| Equity Swap | 78846201 | SIMPLO TECHNOLOGY CO LTD swap       | - | - | -        | 8,008     | (8,008)     | -         | -   | 0 | CFO |
| Equity Swap | 78846226 | CHANG HWA COMMERCIAL BANK swap      | - | - | -        | 657       | (657)       | -         | -   | - | CFO |
| Equity Swap | 78847708 | KOREA GAS CORPORATION swap          | - | - | -        | (1,607)   | 1,607       | -         | -   | - | CFO |
| Equity Swap | 78847735 | LG CHEM LTD swap                    | - | - | -        | 122,199   | (122,199)   | -         | -   | 0 | CFO |
| Equity Swap | 78847736 | CS RETAIL CO LTD swap               | - | - | -        | 26,607    | (26,607)    | -         | -   | 0 | CFO |
| Equity Swap | 78847740 | KOLON INDUSTRIES INC swap           | - | - | -        | 64,604    | (64,604)    | -         | -   | - | CFO |
| Equity Swap | 78847750 | HD HYUNDAI swap                     | - | - | -        | 3,757     | (3,757)     | -         | -   | 0 | CFO |
| Equity Swap | 78847756 | CJ CHEILDANG CORP swap              | - | - | -        | (24,110)  | 24,110      | -         | -   | 0 | CFO |
| Equity Swap | 78847757 | NAVER CORP swap                     | - | - | -        | 11,307    | (11,307)    | -         | -   | 0 | CFO |
| Equity Swap | 78847758 | LS ELECTRIC CO LTD swap             | - | - | -        | (62,087)  | 62,087      | -         | (0) | 0 | CFO |
| Equity Swap | 78847767 | COMPANHIA PARANAENSE - PREF B swap  | - | - | -        | -         | -           | -         | -   | - | CFO |
| Equity Swap | 78847767 | COMPANHIA PARANAENSE - PREF B swap  | - | - | (476)    | (7,175)   | 7,651       | -         | -   | - | CFO |
| Equity Swap | 78847769 | CIA SANEAMENTO MINAS GERAIS swap    | - | - | -        | 3,787     | (3,787)     | -         | -   | 0 | CFO |
| Equity Swap | 78862737 | BRAGA ENERGIA swap                  | - | - | 7,326    | (14,923)  | 7,598       | -         | -   | 0 | CFO |
| Equity Swap | 78869144 | TAIWAN HIGH SPEED RAIL CORP swap    | - | - | 1,489    | (5,215)   | 3,725       | -         | (0) | 0 | CFO |
| Equity Swap | 78869148 | PHISON ELECTRONICS CORP swap        | - | - | -        | 71,513    | (71,513)    | -         | -   | 0 | CFO |
| Equity Swap | 78869159 | SK BIPHARMACEUTICALS CO LTD swap    | - | - | -        | 2,922     | (41,136)    | 38,214    | -   | - | CFO |
| Equity Swap | 78878851 | WALSON UHWA CORP swap               | - | - | -        | -         | (38,002)    | 24,765    | -   | - | CFO |
| Equity Swap | 78879740 | QUALICORP CONS E CORR SEG SA swap   | - | - | -        | (4,865)   | 4,865       | -         | -   | 0 | CFO |
| Equity Swap | 78883968 | HYUNDAI ENGINEERING & CONST swap    | - | - | -        | 10,346    | (10,346)    | -         | -   | - | CFO |
| Equity Swap | 78884464 | TIGER BRANDS LTD swap               | - | - | -        | 20,339    | (20,339)    | -         | -   | 0 | CFO |
| Equity Swap | 78884690 | IOCHPE-MAXION S.A. swap             | - | - | -        | 13,585    | (13,585)    | -         | (0) | 0 | CFO |
| Equity Swap | 78884707 | RANCON PARTICIPACOES SA-PREF swap   | - | - | -        | 117,369   | (117,369)   | -         | -   | 0 | CFO |
| Equity Swap | 78892266 |                                     |   |   |          |           |             |           |     |   |     |

|             |          |                                    |   |     |          |           |           |       |     |     |     |
|-------------|----------|------------------------------------|---|-----|----------|-----------|-----------|-------|-----|-----|-----|
| Equity Swap | 78923689 | OPAP SA swap                       | - | -   | -        | (715)     | 715       | -     | 0   | 0   | CFO |
| Equity Swap | 78923818 | MARFRIG GLOBAL FOODS SA swap       | - | -   | -        | (12,148)  | 12,148    | -     | (0) | (0) | CFO |
| Equity Swap | 78923820 | SAO MARTINHO SA swap               | - | -   | -        | (5,560)   | 5,330     | -     | -   | -   | CFO |
| Equity Swap | 78929407 | DL&C CO LTD swap                   | - | -   | (764)    | 4,213     | (4,213)   | -     | (0) | (0) | CFO |
| Equity Swap | 78929416 | LS CORP swap                       | - | -   | -        | 35,388    | (35,388)  | -     | -   | -   | CFO |
| Equity Swap | 78929418 | HANWHA LIFE INSURANCE CO LTD swap  | - | -   | -        | 24,358    | (24,358)  | -     | -   | -   | CFO |
| Equity Swap | 78930696 | DEKCO SA swap                      | - | -   | -        | 11,608    | (11,608)  | -     | (0) | (0) | CFO |
| Equity Swap | 78930698 | ALSEA SAB DE CV swap               | - | -   | -        | 106,298   | (106,298) | -     | 0   | 0   | CFO |
| Equity Swap | 78937663 | CIA ENERGETICA MINAS GER-PREF swap | - | -   | -        | -         | -         | -     | -   | -   | CFO |
| Equity Swap | 78937663 | CIA ENERGETICA MINAS GER-PREF swap | - | -   | -        | (100,925) | 190,925   | -     | (0) | (0) | CFO |
| Equity Swap | 78937665 | IBS SA swap                        | - | -   | -        | (26,600)  | 26,600    | -     | -   | -   | CFO |
| Equity Swap | 78937666 | IBS SEGURIDADE PARTICIPACOES swap  | - | -   | -        | (38,967)  | 38,967    | -     | -   | -   | CFO |
| Equity Swap | 78937667 | MAGAZINE LUIZA SA swap             | - | -   | -        | 131,614   | (131,614) | -     | -   | -   | CFO |
| Equity Swap | 78946190 | FAR EASTONE TELECOMM CO LTD swap   | - | -   | -        | (2,791)   | 2,791     | -     | 0   | 0   | CFO |
| Equity Swap | 78946215 | CATCHER TECHNOLOGY CO LTD swap     | - | -   | (17,881) | 70,231    | (52,350)  | -     | 0   | 0   | CFO |
| Equity Swap | 78946785 | BANCO PAN SA swap                  | - | -   | (631)    | 7,289     | (6,658)   | -     | 0   | 0   | CFO |
| Equity Swap | 78954071 | CHINA STEEL CORP swap              | - | -   | (371)    | (5,051)   | 5,422     | -     | -   | -   | CFO |
| Equity Swap | 78954594 | KLABIN SA - UNIT swap              | - | -   | -        | (1,250)   | 1,250     | -     | -   | -   | CFO |
| Equity Swap | 78954599 | CSN MINERACAO SA swap              | - | -   | -        | (22,207)  | 22,207    | -     | 0   | 0   | CFO |
| Equity Swap | 78958027 | EUGENE TECHNOLOGY CO LTD swap      | - | -   | -        | 20,677    | (20,677)  | -     | -   | -   | CFO |
| Equity Swap | 78965106 | ALLEGRO EU SA swap                 | - | -   | -        | 24,197    | -         | -     | -   | -   | CFO |
| Equity Swap | 78971094 | YTO EXPRESS GROUP CO LTD-A swap    | - | -   | -        | (8)       | 8         | -     | (0) | (0) | CFO |
| Equity Swap | 78971260 | PEOPLE & TECHNOLOGY INC swap       | - | -   | 22,607   | (12,761)  | (9,847)   | -     | (0) | (0) | CFO |
| Equity Swap | 78971729 | HAPVIDA PARTICIPACOES E INVE swap  | - | -   | 11,519   | (360,290) | 348,771   | -     | 0   | 0   | CFO |
| Equity Swap | 78977134 | BYD CO LTD A swap                  | - | -   | -        | (198,041) | 198,041   | -     | 0   | 0   | CFO |
| Equity Swap | 78977157 | GREL ELECTRIC APPLIANCES I-A swap  | - | -   | -        | (79,387)  | 79,387    | -     | -   | -   | CFO |
| Equity Swap | 78984498 | PEPKOR HOLDINGS LTD swap           | - | -   | (38,499) | 84,914    | (46,415)  | -     | -   | -   | CFO |
| Equity Swap | 78990413 | ZTE CORP-A swap                    | - | -   | -        | 2,435     | (2,435)   | -     | (0) | (0) | CFO |
| Equity Swap | 78990649 | LARSEN & TOUBRO LTD swap           | - | -   | -        | (111,051) | 111,051   | -     | (0) | (0) | CFO |
| Equity Swap | 78990650 | ABB INDIA LTD swap                 | - | -   | -        | (199,786) | 199,786   | -     | (0) | (0) | CFO |
| Equity Swap | 78990658 | VOLTAS LTD swap                    | - | -   | -        | (29,595)  | 29,595    | -     | 0   | 0   | CFO |
| Equity Swap | 78991124 | VIVARA PARTICIPACOES SA swap       | - | -   | -        | (31,924)  | 31,924    | -     | -   | -   | CFO |
| Equity Swap | 78997296 | CELLTRION PHARM INC swap           | - | -   | (14,425) | 14,451    | (26)      | -     | (0) | (0) | CFO |
| Equity Swap | 79007879 | CYRELA BRAZIL REALTY SA EMP swap   | - | -   | -        | -         | -         | -     | -   | -   | CFO |
| Equity Swap | 79007879 | CYRELA BRAZIL REALTY SA EMP swap   | - | -   | 46,614   | (35,398)  | (11,215)  | -     | 0   | 0   | CFO |
| Equity Swap | 79014812 | ECOPRO BM CO LTD swap              | - | -   | -        | 1,200     | (1,200)   | -     | -   | -   | CFO |
| Equity Swap | 79020892 | AUREN PARTICIPACOES SA swap        | - | -   | -        | -         | -         | -     | -   | -   | CFO |
| Equity Swap | 79020892 | AUREN PARTICIPACOES SA swap        | - | -   | 13,280   | (77,752)  | 64,472    | -     | (0) | (0) | CFO |
| Equity Swap | 79046231 | SUZHOU MAXWELL TECHNOLOGIE-A swap  | - | -   | -        | (5)       | 3         | -     | (0) | (0) | CFO |
| Equity Swap | 79046753 | ASBA GROUP LTD swap                | - | -   | -        | 7,544     | -         | -     | (0) | (0) | CFO |
| Equity Swap | 79053173 | LENS TECHNOLOGY CO LTD-A swap      | - | -   | -        | 13,593    | (13,593)  | -     | 0   | 0   | CFO |
| Equity Swap | 79054024 | GPS PARTICIPACOES E EMPREEND swap  | - | -   | 30,564   | (33,566)  | 3,002     | -     | 0   | 0   | CFO |
| Equity Swap | 79060286 | KIA CORP swap                      | - | -   | -        | (403,028) | 403,028   | -     | 0   | 0   | CFO |
| Equity Swap | 79061086 | PIRD SA swap                       | - | -   | (59,837) | (585,899) | 645,736   | -     | 0   | 0   | CFO |
| Equity Swap | 79074714 | LOCALIZA RENT A CAR swap           | - | -   | (51,966) | (965,654) | 1,017,620 | -     | 0   | 0   | CFO |
| Equity Swap | 79097124 | KWEICHOW MOUTAI CO LTD-A swap      | - | -   | -        | 248,503   | (248,503) | -     | 0   | 0   | CFO |
| Equity Swap | 79105200 | ZYDUS LIFESCIENCES LTD swap        | - | -   | -        | (21,634)  | 21,634    | -     | (0) | (0) | CFO |
| Equity Swap | 79114516 | GRUPO MATEUS SA swap               | - | -   | -        | (17,399)  | 14,037    | -     | 0   | 0   | CFO |
| Equity Swap | 79133701 | SUZANO SA swap                     | - | -   | (6,157)  | (115,842) | 122,000   | -     | (0) | (0) | CFO |
| Equity Swap | 79161519 | HYUNDAI STEEL CO swap              | - | -   | -        | 19,210    | (19,210)  | -     | (0) | (0) | CFO |
| Equity Swap | 79161529 | GS ENGINEERING & CONSTRUCT swap    | - | -   | -        | 30,480    | (30,480)  | -     | -   | -   | CFO |
| Equity Swap | 79161543 | IX INTERNATIONAL CORP swap         | - | -   | -        | 16,621    | (16,621)  | -     | (0) | (0) | CFO |
| Equity Swap | 79173079 | VAGED CORPORATION swap             | - | -   | 7,886    | (97,199)  | 89,314    | -     | (0) | (0) | CFO |
| Equity Swap | 79173100 | GOURMET MASTER CO LTD swap         | - | -   | -        | (929)     | 929       | -     | (0) | (0) | CFO |
| Equity Swap | 79173105 | WOWPRIME CORP swap                 | - | -   | -        | (9,925)   | 9,925     | -     | 0   | 0   | CFO |
| Equity Swap | 79173110 | POYA INTERNATIONAL CO LTD swap     | - | -   | -        | 27,567    | (27,567)  | -     | (0) | (0) | CFO |
| Equity Swap | 79173111 | PRESIDENT CHAIN STORE CORP swap    | - | -   | -        | 63,893    | (63,893)  | -     | -   | -   | CFO |
| Equity Swap | 79173336 | BANK MANDIRI PERSERO Tbk PT swap   | - | -   | -        | 34,939    | (34,939)  | -     | (0) | (0) | CFO |
| Equity Swap | 79184816 | MOVIDA PARTICIPACOES SA swap       | - | -   | -        | -         | -         | -     | -   | -   | CFO |
| Equity Swap | 79184816 | MOVIDA PARTICIPACOES SA swap       | - | -   | -        | 46,498    | (46,498)  | -     | 0   | 0   | CFO |
| Equity Swap | 79199916 | CIA SIDERURGICA NACIONAL SA swap   | - | -   | -        | 53,952    | (53,952)  | -     | -   | -   | CFO |
| Equity Swap | 79199922 | GUATEM SA - UNITS swap             | - | -   | -        | (233,160) | 233,160   | -     | -   | -   | CFO |
| Equity Swap | 79199926 | EMBRAER SA swap                    | - | -   | -        | 45,322    | (45,322)  | -     | 0   | 0   | CFO |
| Equity Swap | 79210344 | AMOREPACIFIC HOLDINGS CORP swap    | - | -   | -        | 80,547    | (80,547)  | -     | 0   | 0   | CFO |
| Equity Swap | 79211233 | AMERICA MOVIL SAB DE C-SER B swap  | - | -   | -        | 44,018    | (44,018)  | -     | 0   | 0   | CFO |
| Equity Swap | 79211235 | SIC AGRICOLA SA swap               | - | -   | -        | (1,297)   | 2,142     | (845) | (0) | (0) | CFO |
| Equity Swap | 79223945 | C I ENM CO LTD swap                | - | -   | -        | 19,674    | (19,674)  | -     | -   | -   | CFO |
| Equity Swap | 79224636 | CHROMA ATE INC swap                | - | -   | -        | 7,670     | (7,670)   | -     | (0) | (0) | CFO |
| Equity Swap | 79229477 | HL MANDO CO LTD swap               | - | -   | -        | 616       | (616)     | -     | -   | -   | CFO |
| Equity Swap | 79229479 | HYUNDAI WIA CORP swap              | - | -   | -        | 4,370     | (4,370)   | -     | -   | -   | CFO |
| Equity Swap | 79229524 | COMPED MANUFACTURING CO LTD swap   | - | -   | -        | 2,219     | (2,219)   | -     | -   | -   | CFO |
| Equity Swap | 79229606 | DIALOG GROUP BHD swap              | - | -   | -        | (845)     | 845       | -     | (0) | (0) | CFO |
| Equity Swap | 79230566 | AVI LTD swap                       | - | -   | -        | (1,913)   | 1,913     | -     | 0   | 0   | CFO |
| Equity Swap | 79230574 | NATIONAL BANK OF GREECE swap       | - | -   | -        | (9,237)   | 9,237     | -     | 0   | 0   | CFO |
| Equity Swap | 79230578 | CAPITEC BANK HOLDINGS LTD swap     | - | -   | -        | (54,587)  | 54,587    | -     | 0   | 0   | CFO |
| Equity Swap | 79230661 | COCA-COLA FEMSA SAB DE CV swap     | - | -   | -        | -         | -         | -     | -   | -   | CFO |
| Equity Swap | 79231403 | ORBIA ADVANCE CORP SAB DE CV swap  | - | -   | -        | 364,375   | (364,375) | -     | 0   | 0   | CFO |
| Equity Swap | 79250082 | BHP GROUP LTD swap                 | - | -   | -        | 351,558   | (351,558) | -     | (0) | (0) | CFO |
| Equity Swap | 79259873 | NCISOFT CORP swap                  | - | -   | -        | 31,003    | (31,003)  | -     | -   | -   | CFO |
| Equity Swap | 79259879 | LOTTE FINE CHEMICAL CO LTD swap    | - | -   | -        | 82,308    | (82,308)  | -     | (0) | (0) | CFO |
| Equity Swap | 79261059 | VAMOS LOCACAO DE CAMINHONES M swap | - | -   | -        | -         | -         | -     | -   | -   | CFO |
| Equity Swap | 79261059 | VAMOS LOCACAO DE CAMINHONES M swap | - | -   | (11,739) | (96,910)  | 108,650   | -     | -   | -   | CFO |
| Equity Swap | 79274025 | QL RESOURCES BHD swap              | - | -   | -        | (10,813)  | 10,813    | -     | 0   | 0   | CFO |
| Equity Swap | 79274028 | MALAYSIA AIRPORTS HLDGS BHD swap   | - | -   | -        | (88,963)  | 88,963    | -     | -   | -   | CFO |
| Equity Swap | 79274028 | POWERCHIP SEMICONDUCTOR MANU swap  | - | -   | 949      | (19,149)  | 18,201    | -     | (0) | (0) | CFO |
| Equity Swap | 79274352 | OTP BANK PLC swap                  | - | -   | -        | (58,193)  | 58,193    | -     | (0) | (0) | CFO |
| Equity Swap | 79284304 | SIBANYE STILLWATER LTD swap        | - | -   | -        | 58,589    | (58,589)  | -     | 0   | 0   | CFO |
| Equity Swap | 79293864 | FAR EASTERN NEW CENTURY CORP swap  | - | -   | 6,508    | (820)     | (5,689)   | -     | -   | -   | CFO |
| Equity Swap | 79294942 | POWSZECHNY ZAKLAD UBEZPIECZE swap  | - | -   | -        | 77,952    | (77,952)  | -     | -   | -   | CFO |
| Equity Swap | 79306534 | LIWSA SA swap                      | - | -   | (2,419)  | (140,313) | 142,732   | -     | 0   | 0   | CFO |
| Equity Swap | 79306568 | MARCOPOLO SA-PREF swap             | - | -   | -        | (4,647)   | 4,647     | -     | 0   | 0   | CFO |
| Equity Swap | 79339379 | RADIANT OPTO-ELECTRONICS COR swap  | - | -   | -        | (198,072) | 198,072   | -     | (0) | (0) | CFO |
| Equity Swap | 79339399 | CI LOGISTICS swap                  | - | -   | -        | 102,184   | (102,184) | -     | (0) | (0) | CFO |
| Equity Swap | 79339436 | LOTTE SHOPPING CO swap             | - | -   | -        | 87,383    | (87,383)  | -     | -   | -   | CFO |
| Equity Swap | 79339451 | KIWOOM SECURITIES CO LTD swap      | - | -   | -        | (63,214)  | 63,214    | -     | (0) | (0) | CFO |
| Equity Swap | 79340433 | DUKHAN BANK swap                   | - | -   | -        | 3,635     | (3,635)   | -     | -   | -   | CFO |
| Equity Swap | 79343124 | CHEL WORLDWIDE INC swap            | - | -   | -        | 92,408    | (92,408)  | -     | 0   | 0   | CFO |
| Equity Swap | 79344340 | PKO BANK POLSKA SA swap            | - | -   | -        | (56,666)  | 56,666    | -     | (0) | (0) | CFO |
| Equity Swap | 79344443 | SKK MARKETLER TIKARET AS swap      | - | -   | -        | 9,898     | (9,898)   | -     | -   | -   | CFO |
| Equity Swap | 79350100 | KH VATEC CO LTD swap               | - | -   | -        | (5,811)   | 5,811     | -     | -   | -   | CFO |
| Equity Swap | 79350105 | ELAN MICROELECTRONICS CORP swap    | - | -   | -        | 25,467    | (25,467)  | -     | (0) | (0) | CFO |
| Equity Swap | 79421517 | METLEN ENERGY & METALS SA swap     | - | -   | -        | 7,635     | (7,635)   | -     | -   | -   | CFO |
| Equity Swap | 79435021 | MITAC HOLDINGS CORP swap           | - | -   | 1,714    | 1,917     | (1,631)   | -     | (0) | (0) | CFO |
| Equity Swap | 79452667 | PARK SYSTEMS CORP swap             | - | -   | (2,369)  | 3,166     | (797)     | -     | -   | -   | CFO |
| Equity Swap | 79505491 | KGHM POLSKA MIEDZ SA swap          | - | -   | -        | 9,102     | (9,102)   | -     | -   | -   | CFO |
| Equity Swap | 79520865 | ECORODIVIAS INFRA E LOG SA swap    | - | -   | -        | 25,848    | (25,848)  | -     | -   | -   | CFO |
| Equity Swap | 79532529 | CHINA AIRLINES LTD swap            | - | -   | -        | (43,795)  | 43,795    | -     | 0   | 0   | CFO |
| Equity Swap | 79548197 | CHUNGHWA TELECOM CO LTD swap       | - | -   | -        | (146)     | 146       | -     | -   | -   | CFO |
| Equity Swap | 79548361 | ANGLOGOLD ASHANTI PLC swap         | - | -   | -        | 58,932    | (58,932)  | -     | (0) | (0) | CFO |
| Equity Swap | 79549677 | C&A MODAS LTDA swap                | - | -   | -        | (67,777)  | 67,777    | -     | -   | -   | CFO |
| Equity Swap | 79560686 | SEEGENE INC swap                   | - | -   | -        | (11,555)  | 11,555    | -     | -   | -   | CFO |
| Equity Swap | 79560687 | SEAH BESTEL HOLDINGS CORP swap     | - | -   | -        | 28,751    | (28,751)  | -     | 0   | 0   | CFO |
| Equity Swap | 79560778 | WOORI FINANCIAL GROUP INC swap     | - | -   | 5,546    | (3,795)   | (1,752)   | -     | (0) | (0) | CFO |
| Equity Swap | 79562130 | GUARARAPES CONFECOES SA swap       | - | -   | -        | 28,026    | (28,026)  | -     | 0   | 0   | CFO |
| Equity Swap | 79562155 | YUQOS PARTICIPACOES SA swap        | - | -   | -        | -         | -         | -     | -   | -   | CFO |
| Equity Swap | 79562155 | YUQOS PARTICIPACOES SA swap        | - | -   | -        | 136,773   | (136,773) | -     | -   | -   | CFO |
| Equity Swap | 79593454 | VISUAL PHOTONICS ENTIRAY CO swap   | - | -   | -        | 59,876    | (59,876)  | -     | 0   | 0   | CFO |
| Equity Swap | 79593466 | NOVATEK MICROELECTRONICS COR swap  | - | -   | -        | (23,265)  | 23,265    | -     | 0   | 0   | CFO |
| Equity Swap | 79593669 | YTL POWER INTERNATIONAL BHD swap   | - | -   | -        | (128,374) | 128,374   | -     | 0   | 0   | CFO |
| Equity Swap | 79594281 | SANTANDER BANK POLSKA SA swap      | - | -   | -        | (2,179)   | 2,179     | -     | 0   | 0   | CFO |
| Equity Swap | 79594474 | TELEFONICA BRASIL S.A. swap        | - | -   | -        | 175,310   | (175,310) | -     | 0   | 0   | CFO |
| Equity Swap | 79594476 | RAIA DROGASIL SA swap              | - | -   | -        | 23,233    | (23,233)  | -     | -   | -   | CFO |
| Equity Swap | 79594481 | CIA SANAMENTO BASICO DE SP swap    | - | -   | 219      | 71,517    | (71,736)  | -     | -   | -   | CFO |
| Equity Swap | 79594483 | M DIAS BRANCO SA swap              | - | -   | -        | 41,348    | (41,348)  | -     | -   | -   | CFO |
| Equity Swap | 79605076 | F&F CO LTD / NEW swap              | - | -   | 5,373    | (31,662)  | 26,289    | -     | -   | -   | CFO |
| Equity Swap | 79605124 | SHANGHAI CONSTRUCTION GROU-A swap  | - | -   | -        | 30,907    | (30,907)  | -     | 0   | 0   | CFO |
| Equity Swap | 79605127 | SAIC MOTOR CORP LTD-A swap         | - | -</ |          |           |           |       |     |     |     |

|             |          |                                    |   |   |          |           |           |             |           |     |     |
|-------------|----------|------------------------------------|---|---|----------|-----------|-----------|-------------|-----------|-----|-----|
| Equity Swap | 79692218 | WEICHAI POWER CO LTD-A swap        | - | - | -        | (18,361)  | 18,361    | -           | (0)       | (0) | CFO |
| Equity Swap | 79692221 | HUATAI SECURITIES CO LTD-A swap    | - | - | -        | 297,689   | (297,689) | -           | (0)       | (0) | CFO |
| Equity Swap | 79750797 | CENTURY IRON & STEEL INDUS swap    | - | - | 290      | -         | 681       | (971)       | 0         | 0   | CFO |
| Equity Swap | 79750943 | FOXCONN INDUSTRIAL INTERNE-A swap  | - | - | -        | (11,890)  | 11,890    | -           | 0         | 0   | CFO |
| Equity Swap | 79750946 | SHENZHEN OVERSEAS CHINESE-A swap   | - | - | -        | -         | 12,394    | (12,394)    | -         | (0) | (0) |
| Equity Swap | 79760117 | YULON FINANCE CORP swap            | - | - | (30,185) | (110,121) | 140,306   | -           | -         | -   | CFO |
| Equity Swap | 79760286 | RABIGH REFINING AND PETROCHE swap  | - | - | -        | -         | 108,588   | (108,588)   | (0)       | (0) | CFO |
| Equity Swap | 79763805 | TAISIA SA swap                     | - | - | 5,758    | (17,183)  | 11,425    | -           | -         | (0) | CFO |
| Equity Swap | 79770620 | YUNNAN TIN CO LTD-A swap           | - | - | -        | -         | (16,679)  | 16,679      | -         | -   | CFO |
| Equity Swap | 79770622 | LINGYI ITECH GUANGDONG CO -A swap  | - | - | -        | -         | (82,440)  | 82,440      | -         | -   | CFO |
| Equity Swap | 79770624 | SHANDONG NANSHAN ALUMINUM-A swap   | - | - | -        | -         | (65,739)  | 65,739      | -         | -   | CFO |
| Equity Swap | 79770624 | SHANDONG NANSHAN ALUMINUM-A swap   | - | - | -        | -         | 737       | (737)       | -         | -   | CFO |
| Equity Swap | 79770626 | ICET GROUP CO LTD-A swap           | - | - | -        | -         | -         | -           | -         | -   | CFO |
| Equity Swap | 79770629 | ORIENTAL PEARL GROUP CO LT-A swap  | - | - | -        | -         | 77,727    | (77,727)    | 0         | 0   | CFO |
| Equity Swap | 79771114 | TRANSMISSORA ALIANZA DE-UNIT swap  | - | - | (1,126)  | -         | -         | 1,126       | -         | -   | CFO |
| Equity Swap | 79785867 | BID CORP LTD swap                  | - | - | (24,998) | 13        | 24,984    | -           | (0)       | (0) | CFO |
| Equity Swap | 79786019 | VIBRA ENERGIA SA swap              | - | - | 6,404    | (83)      | (6,322)   | -           | -         | -   | CFO |
| Equity Swap | 79786038 | HYPERA SA swap                     | - | - | -        | -         | -         | -           | -         | -   | CFO |
| Equity Swap | 79786038 | HYPERA SA swap                     | - | - | -        | 2,297     | (8,870)   | 6,573       | -         | -   | CFO |
| Equity Swap | 79790953 | G-BITS NETWORK TECHNOLOGY-A swap   | - | - | -        | -         | (21,092)  | 21,092      | -         | -   | CFO |
| Equity Swap | 79790956 | PERFECT WORLD CO LTD-A swap        | - | - | -        | -         | (30,614)  | 30,614      | -         | -   | CFO |
| Equity Swap | 79790964 | GIANT NETWORK GROUP CO LTD-A swap  | - | - | -        | -         | (27,925)  | 27,925      | 0         | 0   | CFO |
| Equity Swap | 79790972 | AGRICULTURAL BANK OF CHINA-A swap  | - | - | -        | -         | (15,118)  | 15,118      | -         | 0   | CFO |
| Equity Swap | 79790977 | BAOSHAN IRON & STEEL CO-A swap     | - | - | -        | -         | (33,632)  | 33,632      | (0)       | (0) | CFO |
| Equity Swap | 79790981 | SHANGHAI RAAS BLOOD PRODUC-A swap  | - | - | -        | -         | (10,543)  | 10,543      | 0         | 0   | CFO |
| Equity Swap | 79798612 | OTILIM GROUP CO LTD-A swap         | - | - | -        | -         | (45,302)  | 45,302      | 0         | 0   | CFO |
| Equity Swap | 79798616 | SICHUAN SWELLFON CO LTD-A swap     | - | - | -        | -         | (19,388)  | 19,388      | -         | -   | CFO |
| Equity Swap | 79798617 | ZHONGJIN GOLD CORP-A swap          | - | - | -        | -         | (20,988)  | 20,988      | (0)       | (0) | CFO |
| Equity Swap | 79813541 | VISERA TECHNOLOGIES CO LTD swap    | - | - | 8,625    | (17,686)  | 9,061     | -           | (0)       | (0) | CFO |
| Equity Swap | 79813555 | TATUNG CO LTD swap                 | - | - | 17,294   | -         | -         | (17,294)    | -         | -   | CFO |
| Equity Swap | 79813715 | ELCAT TEXTILE COMPANY LTD swap     | - | - | -        | 34,708    | -         | (34,708)    | -         | -   | CFO |
| Equity Swap | 79813732 | KAKAOBANK CORP swap                | - | - | -        | -         | 28,004    | (28,004)    | (0)       | (0) | CFO |
| Equity Swap | 79814696 | BANCO BTG PACTUAL SA-UNIT swap     | - | - | -        | -         | 29,678    | (29,678)    | 0         | 0   | CFO |
| Equity Swap | 79818952 | CHIN-POON INDUSTRIAL CO LTD swap   | - | - | -        | -         | 20,861    | (20,861)    | (0)       | (0) | CFO |
| Equity Swap | 79819090 | ORION CORP/REPUBLIC OF KOREA swap  | - | - | -        | -         | 307       | -           | 0         | 0   | CFO |
| Equity Swap | 79819117 | CHINA VANKE CO LTD -A swap         | - | - | -        | -         | 19,417    | (19,417)    | -         | -   | CFO |
| Equity Swap | 79829972 | CJ CORP swap                       | - | - | -        | -         | 19,654    | (19,654)    | (0)       | (0) | CFO |
| Equity Swap | 79829981 | SHINSEGAE INC swap                 | - | - | -        | -         | 44,233    | (44,233)    | 0         | 0   | CFO |
| Equity Swap | 79829982 | SOOP CO LTD swap                   | - | - | -        | -         | 97,075    | (97,075)    | -         | 0   | CFO |
| Equity Swap | 79830473 | MANAPPURAM FINANCE LTD swap        | - | - | -        | -         | 1,998     | (1,998)     | -         | 0   | CFO |
| Equity Swap | 79855948 | COSCO SHIPPING HOLDINGS CO-A swap  | - | - | -        | -         | (732,927) | 732,927     | (0)       | (0) | CFO |
| Equity Swap | 79855961 | WISDOM MARINE LINES CO LTD swap    | - | - | -        | -         | (28,919)  | 28,919      | (0)       | (0) | CFO |
| Equity Swap | 79856200 | GUJARAT PIPAVAV PORT LTD swap      | - | - | -        | -         | (2,868)   | 2,868       | 0         | 0   | CFO |
| Equity Swap | 79856202 | PTC INDIA LTD swap                 | - | - | -        | -         | 98,308    | (98,308)    | 0         | 0   | CFO |
| Equity Swap | 79856207 | PCBL CHEMICAL Ltd swap             | - | - | -        | -         | 14,693    | (14,693)    | (0)       | (0) | CFO |
| Equity Swap | 79872168 | SHREE CEMENT LTD swap              | - | - | -        | -         | 3,185     | (3,185)     | 0         | 0   | CFO |
| Equity Swap | 79903469 | YOUNGOR FASHION CO LTD-A swap      | - | - | -        | -         | (6,990)   | 6,990       | -         | -   | CFO |
| Equity Swap | 79938790 | DIRECIONAL ENGENHARIA SA swap      | - | - | (10,030) | 38,421    | (28,392)  | -           | 0         | 0   | CFO |
| Equity Swap | 79967633 | ICC LTD swap                       | - | - | -        | -         | (14,382)  | 14,382      | -         | -   | CFO |
| Equity Swap | 79967634 | GUJARAT NARMADA VALLEY FERT swap   | - | - | -        | -         | (7,872)   | 7,872       | -         | -   | CFO |
| Equity Swap | 79967640 | CHAMBAL FERTILISERS & CHEM swap    | - | - | -        | -         | (81,221)  | 81,221      | -         | -   | CFO |
| Equity Swap | 79983258 | RAYDIUM SEMICONDUCTOR CORP swap    | - | - | -        | -         | 11,983    | (11,983)    | 0         | 0   | CFO |
| Equity Swap | 79983259 | LOTES CO LTD swap                  | - | - | -        | -         | (194,356) | 194,356     | -         | -   | CFO |
| Equity Swap | 79983357 | HINDALCO INDUSTRIES LTD swap       | - | - | -        | -         | 4,417     | (4,417)     | -         | -   | CFO |
| Equity Swap | 79983358 | DR LAL PATHLABS LTD swap           | - | - | -        | -         | (22,112)  | 22,112      | -         | -   | CFO |
| Equity Swap | 79983365 | GUJARAT GAS LTD swap               | - | - | -        | -         | 983       | (983)       | (0)       | (0) | CFO |
| Equity Swap | 79983366 | BLUE STAR LTD swap                 | - | - | -        | -         | (70,252)  | 70,252      | (0)       | (0) | CFO |
| Equity Swap | 79983367 | TRENT LTD swap                     | - | - | -        | -         | (95,483)  | 95,488      | 0         | 0   | CFO |
| Equity Swap | 79983369 | Indus Towers Ltd swap              | - | - | -        | -         | (1,604)   | 1,604       | 0         | 0   | CFO |
| Equity Swap | 79987418 | GCC SAB DE CV swap                 | - | - | -        | -         | (66,545)  | 66,545      | 0         | 0   | CFO |
| Equity Swap | 80010847 | CHINA MOTOR CORP swap              | - | - | -        | (11,161)  | (120,296) | 131,457     | -         | 0   | CFO |
| Equity Swap | 80011549 | CD PROJEKT SA swap                 | - | - | -        | 84,479    | -         | 85,894      | (170,373) | -   | CFO |
| Equity Swap | 80042241 | UNIVERSAL MICROWAVE TECH swap      | - | - | -        | -         | (20,427)  | 20,427      | -         | (0) | (0) |
| Equity Swap | 80130042 | PIXART IMAGING INC swap            | - | - | -        | -         | (79,125)  | 79,125      | -         | -   | CFO |
| Equity Swap | 80168198 | FOXSEMICON INTEGRATED TECH swap    | - | - | 3,261    | 6,357     | (9,618)   | -           | (0)       | (0) | CFO |
| Equity Swap | 80189560 | TOPCO SCIENTIFIC CO LTD swap       | - | - | 2,124    | 1,347     | (3,471)   | -           | -         | -   | CFO |
| Equity Swap | 80189574 | PAN OCEAN CO LTD swap              | - | - | -        | 8,609     | (8,609)   | -           | -         | -   | CFO |
| Equity Swap | 80189576 | LX SEMICON CO LTD swap             | - | - | -        | 9,110     | (9,110)   | -           | -         | -   | CFO |
| Equity Swap | 80190216 | KIMBERLY-CLARK DE MEXICO-A swap    | - | - | -        | 154,584   | (154,584) | -           | -         | -   | CFO |
| Equity Swap | 80190217 | CONTROLADORA VUELA CIA DE-A swap   | - | - | -        | (165)     | 165       | -           | (0)       | (0) | CFO |
| Equity Swap | 80196044 | TAIWAN HON CHUAN ENTERPRISE swap   | - | - | -        | -         | 22,383    | (22,383)    | 0         | 0   | CFO |
| Equity Swap | 80196047 | CTCI CORP swap                     | - | - | -        | -         | 40,528    | (40,528)    | (0)       | (0) | CFO |
| Equity Swap | 80196048 | SINCERE NAVIGATION swap            | - | - | -        | -         | 9,218     | (9,218)     | (0)       | (0) | CFO |
| Equity Swap | 80196056 | EVERGREEN MARINE CORP LTD swap     | - | - | -        | (115,657) | 115,657   | -           | -         | -   | CFO |
| Equity Swap | 80196118 | SK NETWORKS CO LTD swap            | - | - | -        | -         | 42,775    | (42,775)    | 0         | 0   | CFO |
| Equity Swap | 80196123 | CHONG KUN DANG PHARMACEUTICA swap  | - | - | -        | -         | 16,059    | (16,059)    | (0)       | (0) | CFO |
| Equity Swap | 80197994 | EVA AIRWAYS CORP swap              | - | - | -        | -         | (23,228)  | 23,228      | 0         | 0   | CFO |
| Equity Swap | 80198327 | LOCALIZA RENT A CAR SA - RCP swap  | - | - | (906)    | 1,208     | (301)     | -           | -         | (0) | CFO |
| Equity Swap | 80199012 | KOC HOLDING AS swap                | - | - | -        | -         | (2,909)   | 2,909       | -         | 0   | CFO |
| Equity Swap | 80199142 | GENDSMIA LAB INTERNACIONAL-8 swap  | - | - | -        | -         | (41,537)  | 41,537      | (0)       | (0) | CFO |
| Equity Swap | 80199143 | GRUPO COMERCIAL CERBALAI SA swap   | - | - | -        | -         | 43,236    | (43,236)    | -         | -   | CFO |
| Equity Swap | 80215617 | DYNAMIC HOLDING CO LTD swap        | - | - | 1,624    | (755)     | (869)     | -           | (0)       | (0) | CFO |
| Equity Swap | 80215620 | INNODISK CORP swap                 | - | - | 147      | -         | (147)     | -           | -         | -   | CFO |
| Equity Swap | 80216522 | ADNOC DRILLING CO PJSC swap        | - | - | -        | -         | (2,665)   | 2,665       | -         | -   | CFO |
| Equity Swap | 80216527 | TURKIYE GARANTI BANKASI swap       | - | - | -        | -         | 7,871     | (7,871)     | (0)       | (0) | CFO |
| Equity Swap | 80228865 | MPI CORP swap                      | - | - | -        | -         | (49,118)  | 49,118      | -         | -   | CFO |
| Equity Swap | 80228869 | PHARMAESSENTIA CORP swap           | - | - | -        | -         | 13,217    | (13,217)    | (0)       | (0) | CFO |
| Equity Swap | 80228871 | ADVANCED WIRELESS SEMICONDUCT swap | - | - | -        | -         | (4,156)   | 4,156       | 0         | 0   | CFO |
| Equity Swap | 80228876 | HUA NAN FINANCIAL HOLDINGS C swap  | - | - | -        | -         | (15,808)  | 15,808      | (0)       | (0) | CFO |
| Equity Swap | 80230638 | GRUPA KITY SA swap                 | - | - | -        | -         | (3,524)   | 3,524       | 0         | 0   | CFO |
| Equity Swap | 80241728 | SAMSUNG LIFE INSURANCE CO LT swap  | - | - | -        | -         | 7,818     | (7,818)     | 0         | 0   | CFO |
| Equity Swap | 80241736 | SUPREME ELECTRONICS CO LTD swap    | - | - | 3,749    | (5,285)   | 1,536     | -           | 0         | 0   | CFO |
| Equity Swap | 80241747 | ASIA OPTICAL CO INC swap           | - | - | -        | -         | (12,522)  | 12,522      | 0         | 0   | CFO |
| Equity Swap | 80241748 | PEGANIVON CORP swap                | - | - | 817      | 65        | (882)     | -           | (0)       | (0) | CFO |
| Equity Swap | 80243889 | REGIONAL SAB DE CV swap            | - | - | -        | -         | (5,451)   | 5,451       | -         | (0) | CFO |
| Equity Swap | 80251828 | KANZHUN LTD - ADR swap             | - | - | -        | -         | 173,160   | (173,160)   | -         | -   | CFO |
| Equity Swap | 80251832 | TRIP.COM GROUP LTD-ADR swap        | - | - | -        | -         | 1,623,510 | (1,623,510) | -         | -   | CFO |
| Equity Swap | 80251833 | TENCENT MUSIC ENTERTAINM-ADR swap  | - | - | -        | -         | 390,663   | (390,663)   | -         | -   | CFO |
| Equity Swap | 80251837 | NEW ORIENTAL EDUCATIO-SP-ADR swap  | - | - | -        | -         | 33,600    | (33,600)    | -         | -   | CFO |
| Equity Swap | 80257090 | KANGWON LAND INC swap              | - | - | -        | -         | 32,952    | (32,952)    | (0)       | (0) | CFO |
| Equity Swap | 80257091 | GEMTEK TECHNOLOGY CORP swap        | - | - | -        | -         | 20,836    | (20,836)    | -         | -   | CFO |
| Equity Swap | 80258385 | TURKIYE IS BANKASI-C swap          | - | - | -        | -         | 2,632     | (2,632)     | (0)       | (0) | CFO |
| Equity Swap | 80268106 | OB INSURANCE CO LTD swap           | - | - | -        | -         | 18,247    | (18,247)    | -         | -   | CFO |
| Equity Swap | 80268107 | MEDY-TOX INC swap                  | - | - | -        | -         | 38,771    | (38,771)    | -         | -   | CFO |
| Equity Swap | 80269342 | PEPCO GROUP NV swap                | - | - | -        | -         | 10,814    | (10,814)    | -         | -   | CFO |
| Equity Swap | 80269529 | GRUPO SBF SA swap                  | - | - | -        | -         | 22,801    | (22,801)    | -         | -   | CFO |
| Equity Swap | 80269530 | CURY CONSTRUTORA E INCORPORA swap  | - | - | -        | -         | 42,475    | (42,475)    | -         | -   | CFO |
| Equity Swap | 80296498 | EQUATORIAL ENERGIA SA swap         | - | - | 36       | (1,733)   | 1,698     | -           | 0         | 0   | CFO |
| Equity Swap | 80296606 | CYROWY POLSAT SA swap              | - | - | -        | -         | (10,958)  | 10,958      | 0         | 0   | CFO |
| Equity Swap | 80297596 | OPERADORA DE SITIOS MEX- A-1 swap  | - | - | -        | -         | 9,093     | (9,093)     | -         | -   | CFO |
| Equity Swap | 80297600 | CAIXA SEGURIDADE PARTICIPACO swap  | - | - | -        | -         | (3,200)   | 3,200       | 0         | 0   | CFO |
| Equity Swap | 80330655 | FUBON FINANCIAL HOLDING CO swap    | - | - | -        | -         | (1,373)   | 1,373       | -         | -   | CFO |
| Equity Swap | 80330656 | CHEMNING ELECTRONIC TECH COR swap  | - | - | -        | -         | (13,737)  | 13,737      | -         | -   | CFO |
| Equity Swap | 80330657 | PHOENIX SILICON INTL CORP swap     | - | - | 417      | -         | (417)     | -           | -         | -   | CFO |
| Equity Swap | 80330684 | WIWYNN CORP swap                   | - | - | -        | -         | (3,029)   | 3,029       | (0)       | (0) | CFO |
| Equity Swap | 80330708 | ACTION TECHNOLOGY CORP swap        | - | - | (699)    | (1,516)   | 2,215     | -           | -         | -   | CFO |
| Equity Swap | 80330710 | APAC TECHNOLOGY CO LTD swap        | - | - | -        | -         | (10,938)  | 10,938      | (0)       | (0) | CFO |
| Equity Swap | 80330720 | VOLTRONIC POWER TECHNOLOGY swap    | - | - | -        | -         | 10,463    | (10,463)    | -         | -   | CFO |
| Equity Swap | 80330753 | HANA FINANCIAL GROUP swap          | - | - | -        | -         | 22,607    | (22,607)    | (0)       | (0) | CFO |
| Equity Swap | 80332298 | ATACADO SA swap                    | - | - | -        | -         | 67,205    | (67,205)    | (0)       | (0) | CFO |
| Equity Swap | 80344581 | SWANOR HOLDING CO LTD swap         | - | - | -        | -         | 17,418    | (17,418)    | -         | -   | CFO |
| Equity Swap | 80344582 | ELITE ADVANCED LASER CORP swap     | - | - | -        | -         | (9,199)   | 9,199       | (0)       | (0) | CFO |
| Equity Swap | 80344662 | TAIWAN PAIHO LTD swap              | - | - | -        | -         | 22,816    | (22,816)    | -         | -   | CFO |
| Equity Swap | 80344755 | ARIZON RFID TECHNOLOGY CAYMA swap  | - | - | -        | -         | (9,876)   | 9,876       | -         | -   | CFO |
| Equity Swap | 80344854 | E-MART INC swap                    | - | - | -        | -         | 377       | (377)       | 0         | 0   | CFO |
| Equity Swap | 80346206 | PETRORECONCAVO SA swap             | - | - | -        | -         | (12,627)  | 12,627      | -         | -   | CFO |
| Equity Swap | 80360310 | ALINMA BANK swap                   | - | - | -        | -         |           |             |           |     |     |

|             |                                             |   |         |           |           |       |     |   |     |     |
|-------------|---------------------------------------------|---|---------|-----------|-----------|-------|-----|---|-----|-----|
| Equity Swap | 80426497 CHUNGHWA PRECISION TEST TECH swap  | - | -       | (13,848)  | 13,848    | -     | -   | - | -   | CFO |
| Equity Swap | 80426501 HD RENEWABLE ENERGY CO LTD swap    | - | -       | 3,938     | (3,938)   | -     | -   | - | -   | CFO |
| Equity Swap | 80426590 KOREA FUEL-TECH CORP swap          | - | -       | 9,225     | (9,225)   | -     | -   | - | -   | CFO |
| Equity Swap | 80426592 HYOSUNG TNC CORP swap              | - | -       | (22,353)  | 22,353    | -     | -   | - | -   | CFO |
| Equity Swap | 80428047 ARABIAN CENTRES CO LTD swap        | - | -       | (5,986)   | 5,986     | -     | -   | - | -   | CFO |
| Equity Swap | 80428133 SAUDI CERAMIC CO swap              | - | -       | (2,482)   | 2,482     | -     | 0   | - | 0   | CFO |
| Equity Swap | 80439466 POSIFLEX TECHNOLOGY INC swap       | - | -       | (9,857)   | 9,857     | -     | -   | - | -   | CFO |
| Equity Swap | 80439575 HANWHY CORPORATION swap            | - | -       | 3,112     | (3,112)   | -     | -   | - | -   | CFO |
| Equity Swap | 80440027 AL BASTAIN POWER & TELECOMMUN swap | - | -       | (402)     | 492       | -     | -   | - | -   | CFO |
| Equity Swap | 80454031 GOLD CIRCUIT ELECTRONICS LTD swap  | - | -       | 9,825     | (9,825)   | -     | -   | - | -   | CFO |
| Equity Swap | 80465787 AUTOMOB PARTICIPACOES SA swap      | - | -       | 12,942    | (12,942)  | -     | -   | - | -   | CFO |
| Equity Swap | 80473890 BRJ SA swap                        | - | -       | -         | -         | -     | -   | - | -   | CFO |
| Equity Swap | 78795230 GRUPO CARSO SAB DE CV-SER A1 swap  | - | (4,032) | (156,555) | 160,587   | -     | (0) | - | (0) | CFO |
| Equity Swap | 78795234 KIMBERLY-CLARK DE MEXICO-A swap    | - | (2,967) | 9,097     | (6,130)   | -     | (0) | - | (0) | CFO |
| Equity Swap | 78795298 QUALITAS CONTROLADORA SAB CV swap  | - | 5,223   | 12,072    | (17,295)  | -     | -   | - | -   | CFO |
| Equity Swap | 78797471 UNI-PRESIDENT ENTERPRISES CO swap  | - | -       | -         | -         | -     | -   | - | -   | CFO |
| Equity Swap | 78797564 UNINIKON TECHNOLOGY CORP swap      | - | -       | -         | -         | -     | -   | - | -   | CFO |
| Equity Swap | 78798817 COCA-COLA FEMSA SAB DE CV swap     | - | -       | -         | -         | -     | -   | - | -   | CFO |
| Equity Swap | 78800019 SAUDI TELECOM CO swap              | - | -       | -         | -         | -     | -   | - | -   | CFO |
| Equity Swap | 78800019 SAUDI TELECOM CO swap              | - | -       | (14,731)  | 14,731    | -     | -   | - | -   | CFO |
| Equity Swap | 78800019 SAUDI TELECOM CO swap              | - | -       | (4,860)   | (7,490)   | -     | 0   | - | 0   | CFO |
| Equity Swap | 78805106 SHIN KONG FINANCIAL HOLDING swap   | - | 12,349  | (4,860)   | (7,490)   | -     | (0) | - | (0) | CFO |
| Equity Swap | 78806254 ALFA S.A.B.-A swap                 | - | (7,382) | 3,148     | 4,239     | -     | 0   | - | 0   | CFO |
| Equity Swap | 78806271 GRUPO DE MODA SOMA SA swap         | - | -       | 4         | (1,897)   | 1,893 | -   | - | -   | CFO |
| Equity Swap | 78806289 ITAUSA SA swap                     | - | (350)   | 442       | (92)      | -     | 0   | - | 0   | CFO |
| Equity Swap | 78833759 CATCHER TECHNOLOGY CO LTD swap     | - | -       | (6,485)   | 6,485     | -     | -   | - | -   | CFO |
| Equity Swap | 78833762 NAVER CORP swap                    | - | -       | 116,022   | (116,022) | -     | -   | - | -   | CFO |
| Equity Swap | 78836372 PUBLIC BANK BERHAD swap            | - | -       | (60,602)  | 60,602    | -     | (0) | - | (0) | CFO |
| Equity Swap | 78836373 CAPITEC BANK HOLDINGS LTD swap     | - | -       | (786,193) | 786,193   | -     | (0) | - | (0) | CFO |
| Equity Swap | 78836377 SAUDI KAYAN PETROCHEMICAL CO swap  | - | -       | 33,082    | (33,082)  | -     | -   | - | -   | CFO |
| Equity Swap | 78836386 MULTICHEQUE GROUP LTD swap         | - | -       | -         | -         | -     | -   | - | -   | CFO |
| Equity Swap | 78836390 PRIMAX ELECTRONICS LTD swap        | - | -       | (17,156)  | 17,156    | -     | 0   | - | 0   | CFO |
| Equity Swap | 78836391 NOVATEK PJSC-SPONS GDR REG 5 swap  | - | -       | 1         | (1)       | -     | -   | - | -   | CFO |
| Equity Swap | 78836401 AVI LTD swap                       | - | -       | (7,605)   | 7,605     | -     | (0) | - | (0) | CFO |
| Equity Swap | 78836402 THE FOSCHING GROUP LTD swap        | - | -       | (177,417) | 177,417   | -     | -   | - | -   | CFO |
| Equity Swap | 78836404 INDUSTRIES QATAR swap              | - | -       | (3,063)   | 3,063     | -     | (0) | - | (0) | CFO |
| Equity Swap | 78836406 TAIWAN SEMICONDUCTOR MANUFAC swap  | - | -       | (421,703) | 421,703   | -     | -   | - | -   | CFO |
| Equity Swap | 78836407 SAUDI BASIC INDUSTRIES CORP swap   | - | -       | 450,260   | (450,260) | -     | (0) | - | (0) | CFO |
| Equity Swap | 78836409 GRUPO FINANCIERO INBursa-O swap    | - | -       | -         | -         | -     | -   | - | -   | CFO |
| Equity Swap | 78836410 INDUSTRIAL BANK OF KOREA swap      | - | 8,290   | 20,164    | (28,454)  | -     | -   | - | -   | CFO |
| Equity Swap | 78836411 THE SAUDI NATIONAL BANK swap       | - | -       | 1,849     | (1,849)   | -     | -   | - | -   | CFO |
| Equity Swap | 78836414 AL RAHJI BANK swap                 | - | -       | (576,524) | 576,524   | -     | 0   | - | 0   | CFO |
| Equity Swap | 78836428 PROSUS NV swap                     | - | -       | (539,249) | 539,249   | -     | -   | - | -   | CFO |
| Equity Swap | 78836434 TRUVORTH INTERNATIONAL LTD swap    | - | -       | (16,420)  | 16,420    | -     | -   | - | -   | CFO |
| Equity Swap | 78836437 CHINA STEEL CORP swap              | - | (122)   | (181,860) | 181,962   | -     | 0   | - | 0   | CFO |
| Equity Swap | 78836444 RIYAD BANK swap                    | - | -       | (36,732)  |           |       |     |   |     |     |

|             |          |                                     |   |   |          |           |           |          |     |     |     |
|-------------|----------|-------------------------------------|---|---|----------|-----------|-----------|----------|-----|-----|-----|
| Equity Swap | 78836895 | HYUNDAI MOBIS CO LTD swap           | - | - | -        | 21,655    | (21,655)  | -        | (0) | (0) | CFD |
| Equity Swap | 78836898 | KICI BANK LTD swap                  | - | - | -        | (948,233) | 948,233   | -        | 0   | 0   | CFD |
| Equity Swap | 78836905 | AUIS BANK LTD swap                  | - | - | -        | -         | (6,715)   | -        | -   | 0   | CFD |
| Equity Swap | 78836909 | LG ELECTRONICS INC swap             | - | - | -        | (14,380)  | 14,380    | -        | -   | 0   | CFD |
| Equity Swap | 78836914 | ABU DHABI COMMERCIAL BANK swap      | - | - | -        | (1,292)   | 1,292     | -        | 0   | 0   | CFD |
| Equity Swap | 78836923 | POSCO HOLDINGS INC swap             | - | - | -        | 43,433    | (43,433)  | -        | -   | -   | CFD |
| Equity Swap | 78836925 | AMBEV SA swap                       | - | - | -        | 78,164    | (78,164)  | -        | 0   | 0   | CFD |
| Equity Swap | 78836927 | KOTAK MAHINDRA BANK LTD swap        | - | - | -        | 73,316    | (73,316)  | -        | -   | (0) | CFD |
| Equity Swap | 78836945 | HOFC BANK LIMITED swap              | - | - | -        | (37,409)  | 37,409    | -        | -   | 0   | CFD |
| Equity Swap | 78836979 | REALTEC SEMICONDUCTOR CORP swap     | - | - | -        | (19,030)  | 19,030    | -        | -   | 0   | CFD |
| Equity Swap | 78836980 | AFRICAN RAINBOW MINERALS LTD swap   | - | - | -        | (1,801)   | 1,801     | -        | (0) | (0) | CFD |
| Equity Swap | 78837001 | PRESS METAL ALUMINIUM HOLDIN swap   | - | - | -        | (2,864)   | 2,864     | -        | -   | -   | CFD |
| Equity Swap | 78837022 | HYPERA SA swap                      | - | - | -        | -         | -         | -        | -   | -   | CFD |
| Equity Swap | 78837022 | HYPERA SA swap                      | - | - | (4,826)  | (15,994)  | 20,820    | -        | -   | -   | CFD |
| Equity Swap | 78837039 | CTBC FINANCIAL HOLDING CO LT swap   | - | - | -        | (442,501) | 442,501   | -        | (0) | (0) | CFD |
| Equity Swap | 78837055 | SAMSUNG ELECTRONICS CO LTD swap     | - | - | -        | 635,245   | (635,245) | -        | 0   | 0   | CFD |
| Equity Swap | 78837058 | S.L.C AGRICOLA SA swap              | - | - | (282)    | (286)     | 568       | -        | -   | 0   | CFD |
| Equity Swap | 78837062 | Amara Raja Energy & Mobility L swap | - | - | -        | (422,648) | 422,648   | -        | (0) | (0) | CFD |
| Equity Swap | 78837063 | MIRV ENGENHARIA swap                | - | - | (55,196) | (110,454) | 165,650   | -        | 0   | 0   | CFD |
| Equity Swap | 78837064 | IOCHPE-MAXION S.A. swap             | - | - | -        | 62,873    | (62,873)  | -        | 0   | 0   | CFD |
| Equity Swap | 78837079 | BIRLASOFT LTD swap                  | - | - | -        | 687       | (687)     | -        | -   | -   | CFD |
| Equity Swap | 78837083 | HAVELLS INDIA LTD swap              | - | - | -        | (20,127)  | 20,127    | -        | -   | -   | CFD |
| Equity Swap | 78837087 | STANDARD BANK GROUP LTD swap        | - | - | -        | (3,502)   | 3,502     | -        | -   | -   | CFD |
| Equity Swap | 78837087 | STANDARD BANK GROUP LTD swap        | - | - | -        | -         | -         | -        | -   | -   | CFD |
| Equity Swap | 78837090 | IG CHEM LTD swap                    | - | - | -        | 260,883   | (260,883) | -        | (0) | (0) | CFD |
| Equity Swap | 78837096 | ASUSTEK COMPUTER INC swap           | - | - | -        | (49,511)  | 49,511    | -        | -   | (0) | CFD |
| Equity Swap | 78837112 | ISA ENERGIA BRASIL SA swap          | - | - | -        | (418)     | 418       | -        | -   | (0) | CFD |
| Equity Swap | 78837129 | HYUNDAI MARINE & FIRE INS CO swap   | - | - | -        | 46,385    | (46,385)  | -        | 0   | 0   | CFD |
| Equity Swap | 78837180 | QATAR ELECTRICITY & WATER CO swap   | - | - | -        | 6,916     | (6,916)   | -        | -   | -   | CFD |
| Equity Swap | 78837191 | GRUPO MATRUS SA swap                | - | - | 37,765   | 76,906    | (114,671) | -        | 0   | 0   | CFD |
| Equity Swap | 78837201 | HYUNDAI GLOVES CO LTD swap          | - | - | -        | (19,628)  | 19,628    | -        | -   | -   | CFD |
| Equity Swap | 78837209 | CIELO SA swap                       | - | - | -        | (77,432)  | 77,432    | -        | 0   | 0   | CFD |
| Equity Swap | 78837226 | ALKEM LABORATORIES LTD swap         | - | - | -        | 1,871     | (1,871)   | -        | (0) | (0) | CFD |
| Equity Swap | 78837257 | HUGEL INC swap                      | - | - | -        | (130,706) | 130,706   | -        | 0   | 0   | CFD |
| Equity Swap | 78837275 | INDUSTRIES QATAR swap               | - | - | -        | -         | 3         | -        | -   | (3) | CFD |
| Equity Swap | 78837279 | BAJAJ FINANCE LTD swap              | - | - | -        | 8,644     | (8,644)   | -        | 0   | 0   | CFD |
| Equity Swap | 78837283 | RAIZEN SA - PREFERENCE swap         | - | - | -        | 7,273     | (7,273)   | -        | (0) | (0) | CFD |
| Equity Swap | 78837286 | THE SHANGHAI COMMERCIAL & SA swap   | - | - | 75       | (6,280)   | 6,204     | -        | 0   | 0   | CFD |
| Equity Swap | 78837301 | MOTIVA INFRAESTRUTURA DE MOB swap   | - | - | -        | 801       | (861)     | -        | -   | 0   | CFD |
| Equity Swap | 78837321 | PUBLIC BANK BERAHD swap             | - | - | -        | (138,307) | 138,307   | -        | (0) | (0) | CFD |
| Equity Swap | 78837323 | SUN PHARMACEUTICAL INDUS swap       | - | - | -        | (208,084) | 208,084   | -        | 0   | 0   | CFD |
| Equity Swap | 78837367 | DOOSAN ENERBILITY CO LTD swap       | - | - | 1,933    | (1,184)   | (749)     | -        | (0) | (0) | CFD |
| Equity Swap | 78837372 | TATNEFT PJSC swap                   | - | - | -        | (0)       | 0         | -        | 0   | 0   | CFD |
| Equity Swap | 78837418 | PALABELLA SA swap                   | - | - | -        | (43,520)  | 43,520    | -        | -   | -   | CFD |
| Equity Swap | 78837441 | KANGWON LAND INC swap               | - | - | (177)    | 1,563     | (1,386)   | -        | -   | -   | CFD |
| Equity Swap | 78837443 | TOPBI INTERNATIONAL HOLDINGS swap   | - | - | -        | (2)       | 2         | -        | 0   | 0   | CFD |
| Equity Swap | 78837445 | ACLARA RESOURCES INC swap           | - | - | -        | (0)       | 0         | -        | 0   | 0   | CFD |
| Equity Swap | 78847726 | PORTO SEGURO SA swap                | - | - | -        | (97,637)  | 97,637    | -        | (0) | (0) | CFD |
| Equity Swap | 78883985 | KOREA ZINC CO LTD swap              | - | - | 2,901    | 421,640   | (424,541) | -        | -   | -   | CFD |
| Equity Swap | 78884470 | BID CORP LTD swap                   | - | - | 21,129   | 109,144   | (130,273) | -        | (0) | (0) | CFD |
| Equity Swap | 78893132 | EQUATORIAL ENERGIA SA - ORD swap    | - | - | 4,045    | -         | (4,045)   | -        | -   | -   | CFD |
| Equity Swap | 78898755 | HYUNDAI WIA CORP swap               | - | - | -        | 856       | (856)     | -        | -   | -   | CFD |
| Equity Swap | 78910579 | SK HYUNK INC swap                   | - | - | -        | (74,482)  | 74,482    | -        | 0   | 0   | CFD |
| Equity Swap | 78930650 | BANCO SANTANDER CHILE swap          | - | - | -        | (2,548)   | 2,548     | -        | (0) | (0) | CFD |
| Equity Swap | 78936400 | FAR EASTONE TELECOMM CO LTD swap    | - | - | -        | (62,160)  | 62,160    | -        | -   | (0) | CFD |
| Equity Swap | 78954083 | FUBON FINANCIAL HOLDING CO swap     | - | - | 18,255   | 59,960    | (78,216)  | -        | -   | -   | CFD |
| Equity Swap | 79014968 | ABB INDIA LTD swap                  | - | - | -        | (92,379)  | 92,379    | -        | -   | -   | CFD |
| Equity Swap | 79015473 | PETRORECONCAVO SA swap              | - | - | -        | -         | -         | -        | -   | -   | CFD |
| Equity Swap | 79015473 | PETRORECONCAVO SA swap              | - | - | (43,543) | (1,105)   | 44,648    | -        | -   | -   | CFD |
| Equity Swap | 79020287 | HCL TECHNOLOGIES LTD swap           | - | - | -        | (18,070)  | 18,070    | -        | (0) | (0) | CFD |
| Equity Swap | 79054005 | BANCO DEL BAJO SA swap              | - | - | (23)     | (2,273)   | 2,296     | -        | 0   | 0   | CFD |
| Equity Swap | 79054022 | ENEVA SA swap                       | - | - | (452)    | 564       | (1,112)   | -        | -   | -   | CFD |
| Equity Swap | 79060113 | POYA INTERNATIONAL CO LTD swap      | - | - | -        | 57,149    | (57,149)  | -        | 0   | 0   | CFD |
| Equity Swap | 79060160 | TONG YANG INDUSTRY swap             | - | - | -        | (29,811)  | 29,811    | -        | (0) | (0) | CFD |
| Equity Swap | 79061090 | BECE SAB DE CV swap                 | - | - | (195)    | (2,060)   | 2,255     | -        | (0) | (0) | CFD |
| Equity Swap | 79066744 | MAKALOT INDUSTRIAL CO LTD swap      | - | - | -        | (90,103)  | 90,103    | -        | -   | -   | CFD |
| Equity Swap | 79113332 | SK TELCOM swap                      | - | - | -        | (20,053)  | 20,053    | -        | (0) | -   | CFD |
| Equity Swap | 79113354 | KIA CORP swap                       | - | - | -        | (255,736) | 255,736   | -        | -   | -   | CFD |
| Equity Swap | 79113361 | KOREA AEROSPACE INDUSTRIES swap     | - | - | 1,791    | 4,562     | (6,354)   | -        | 0   | 0   | CFD |
| Equity Swap | 79113410 | BANK RAKYAT INDONESIA PERSER swap   | - | - | -        | (40,477)  | 40,477    | -        | 0   | 0   | CFD |
| Equity Swap | 79113452 | POLYCAR INDIA LTD swap              | - | - | -        | 49,937    | (49,937)  | -        | -   | -   | CFD |
| Equity Swap | 79113453 | SYNGENE INTERNATIONAL LTD swap      | - | - | -        | 445       | (445)     | -        | -   | -   | CFD |
| Equity Swap | 79114386 | MULTIPLY GROUP swap                 | - | - | 14,707   | (204,734) | 190,027   | -        | (0) | (0) | CFD |
| Equity Swap | 79114388 | NASPERS LTD-N SHS swap              | - | - | (21,599) | 195,955   | (174,357) | -        | 0   | 0   | CFD |
| Equity Swap | 79114389 | PEPPOR HOLDINGS LTD swap            | - | - | 15,697   | 320,410   | (336,107) | -        | -   | -   | CFD |
| Equity Swap | 79114517 | COGNA EDUCACAO swap                 | - | - | -        | 330,993   | (330,993) | -        | 0   | 0   | CFD |
| Equity Swap | 79132873 | MISTO HOLDINGS CORP swap            | - | - | 2,295    | (1,652)   | (643)     | -        | -   | -   | CFD |
| Equity Swap | 79133137 | DR. REDDY'S LABORATORIES swap       | - | - | -        | (22,647)  | 22,647    | -        | -   | -   | CFD |
| Equity Swap | 79133619 | METLEN ENERGY & METALS SA swap      | - | - | -        | (622)     | 622       | -        | (0) | (0) | CFD |
| Equity Swap | 79133700 | ULTRAPAR PARTICIPACOES SA swap      | - | - | -        | 513,008   | (513,008) | -        | -   | -   | CFD |
| Equity Swap | 79142625 | ARCADIAN TECHNOLOGY CORP swap       | - | - | -        | 56,886    | (56,886)  | -        | -   | -   | CFD |
| Equity Swap | 79142645 | ELAN MICROELECTRONICS CORP swap     | - | - | -        | 80,065    | (80,065)  | -        | 0   | 0   | CFD |
| Equity Swap | 79144256 | MIR PRICE GROUP LTD swap            | - | - | (2,295)  | 570,500   | (568,204) | -        | -   | -   | CFD |
| Equity Swap | 79144400 | NATURA &CO HOLDING SA swap          | - | - | -        | -         | -         | -        | -   | -   | CFD |
| Equity Swap | 79144400 | NATURA &CO HOLDING SA swap          | - | - | -        | 11,451    | (11,451)  | -        | 0   | 0   | CFD |
| Equity Swap | 79155709 | ECORODOVIAS INFRA E LOG SA swap     | - | - | -        | 89,469    | (89,469)  | -        | 0   | 0   | CFD |
| Equity Swap | 79161501 | KUMHO PETROCHEMICAL CO LTD swap     | - | - | 1,035    | 5,030     | (6,065)   | -        | -   | -   | CFD |
| Equity Swap | 79173114 | SERCOMM CORPORATION swap            | - | - | -        | 11,302    | (11,302)  | -        | 0   | 0   | CFD |
| Equity Swap | 79174523 | GERDAU SA-PREF swap                 | - | - | -        | 18,672    | (18,672)  | -        | -   | -   | CFD |
| Equity Swap | 79174524 | USINAS SIDER MINAS GER-PF A swap    | - | - | -        | -         | -         | -        | -   | -   | CFD |
| Equity Swap | 79174524 | USINAS SIDER MINAS GER-PF A swap    | - | - | -        | 257,656   | (257,656) | -        | -   | -   | CFD |
| Equity Swap | 79183819 | HYUNDAI STEEL CO swap               | - | - | -        | 40,725    | (40,725)  | -        | 0   | 0   | CFD |
| Equity Swap | 79184817 | AUREN ENERGIA SA - ON swap          | - | - | 1,269    | (11,425)  | 10,156    | -        | (0) | (0) | CFD |
| Equity Swap | 79229469 | HD HYUNDAI CONSTRUCTION EQUI swap   | - | - | -        | (40,093)  | 40,093    | -        | -   | -   | CFD |
| Equity Swap | 79229474 | NAVER CORP swap                     | - | - | -        | 2,353     | (2,353)   | -        | (0) | (0) | CFD |
| Equity Swap | 79229481 | SHINSEGAE INC swap                  | - | - | -        | 2,825     | (2,825)   | -        | (0) | (0) | CFD |
| Equity Swap | 79229504 | CHROMA ATE INC swap                 | - | - | -        | (3,680)   | 3,680     | -        | -   | -   | CFD |
| Equity Swap | 79229507 | GOURMET MASTER CO LTD swap          | - | - | -        | (110)     | 110       | -        | -   | -   | CFD |
| Equity Swap | 79229512 | PRIMAX ELECTRONICS LTD swap         | - | - | -        | 126,622   | (126,622) | -        | (0) | -   | CFD |
| Equity Swap | 79230568 | EUROBANK ERGASIAS SERVICES A swap   | - | - | -        | (7,715)   | 7,715     | -        | -   | -   | CFD |
| Equity Swap | 79230571 | EMIRATES NBD PJSC swap              | - | - | -        | 2,230     | (2,230)   | -        | 0   | 0   | CFD |
| Equity Swap | 79230573 | FIRST ABU DHABI BANK PJSC swap      | - | - | -        | (495)     | 495       | -        | (0) | (0) | CFD |
| Equity Swap | 79230577 | ALPHA SERVICES AND HOLDINGS swap    | - | - | -        | (2,983)   | 2,983     | -        | -   | -   | CFD |
| Equity Swap | 79235557 | BARWA REAL ESTATE CO swap           | - | - | -        | (433)     | 433       | -        | -   | -   | CFD |
| Equity Swap | 79235560 | EDZAN HOLDING GROUP swap            | - | - | -        | 353       | (353)     | -        | (0) | (0) | CFD |
| Equity Swap | 79241211 | GPS PARTICIPACOES E EMPREEND swap   | - | - | (1,427)  | (1,166)   | 2,594     | -        | -   | -   | CFD |
| Equity Swap | 79248547 | CENOSUOD SA swap                    | - | - | -        | 56,366    | (56,366)  | -        | 0   | 0   | CFD |
| Equity Swap | 79294011 | ASTRA INTERNATIONAL TBK PT swap     | - | - | -        | (822)     | 822       | -        | 0   | 0   | CFD |
| Equity Swap | 79294941 | MOL HUNGARIAN OIL AND GAS PL swap   | - | - | -        | 4,513     | (4,513)   | -        | -   | -   | CFD |
| Equity Swap | 79311791 | MOVIDA PARTICIPACOES SA swap        | - | - | (22,201) | 4,721     | 17,479    | -        | (0) | (0) | CFD |
| Equity Swap | 79317188 | CYRELA BRAZIL REALTY SA EMP swap    | - | - | -        | -         | -         | -        | -   | -   | CFD |
| Equity Swap | 79317188 | CYRELA BRAZIL REALTY SA EMP swap    | - | - | -        | 29,412    | (9,395)   | (20,017) | -   | -   | CFD |
| Equity Swap | 79340613 | VIVARA PARTICIPACOES SA swap        | - | - | -        | -         | -         | -        | -   | -   | CFD |
| Equity Swap | 79340613 | VIVARA PARTICIPACOES SA swap        | - | - | (60,086) | (227,339) | 287,425   | -        | (0) | (0) | CFD |
| Equity Swap | 79397950 | SUZANO SA swap                      | - | - | (1,076)  | (29)      | 1,104     | -        | -   | -   | CFD |
| Equity Swap | 79420916 | ENNOCONN CORP swap                  | - | - | -        | (68,510)  | 68,510    | -        | -   | -   | CFD |
| Equity Swap | 79420918 | COMULUS CORP swap                   | - | - | -        | 54,724    | (54,724)  | -        | (0) | -   | CFD |
| Equity Swap | 79420921 | PRESIDENT CHAIN STORE CORP swap     | - | - | -        | 7,238     | (7,238)   | -        | (0) | (0) | CFD |
| Equity Swap | 79420926 | PARADISE CO LTD swap                | - | - | -        | 15,792    | (15,792)  | -        | -   | -   | CFD |
| Equity Swap | 79420933 | LS LOGISTICS swap                   | - | - | -        | 152,465   | (152,465) | -        | -   | -   | CFD |
| Equity Swap | 79420934 | LS ELECTRIC CO LTD swap             | - | - | -        | (9,032)   | 9,032     | -        | -   | -   | CFD |
| Equity Swap | 79433679 | GRUPO DE MODA SOMA SA swap          | - | - | (4,241)  | (11,210)  | 15,451    | -        | (0) | (0) | CFD |
| Equity Swap | 79435032 | HYUNDAI MOTOR CO swap               | - | - | -        | (77,904)  | 77,904    | -        | 0   | 0   | CFD |
| Equity Swap | 79452656 | CHUNGHWA TELECOM CO LTD swap        | - | - | -        | (12,142)  | 12,142    | -        | 0   | 0   | CFD |
| Equity Swap | 79462671 | ECOPRO BM CO LTD swap               | - | - | -        | 25,502    | (25,502)  | -        | 0   | 0   | CFD |
| Equity Swap | 79462689 | PARK SYSTEMS CORP swap              | - | - | 1,516    | 313       | (1,829)   | -        | -   | -   | CFD |
| Equity Swap | 79462702 | SILERGY CORP                        |   |   |          |           |           |          |     |     |     |

|             |          |                                   |   |   |          |              |            |         |     |     |     |
|-------------|----------|-----------------------------------|---|---|----------|--------------|------------|---------|-----|-----|-----|
| Equity Swap | 79479672 | RANDON PARTICIPACOS SA-PREF swap  | - | - | -        | 5,376        | (5,376)    | -       | 0   | 0   | CFO |
| Equity Swap | 79492816 | UNI-PRESIDENT ENTERPRISES CO swap | - | - | -        | (53,485)     | 53,485     | -       | 0   | 0   | CFO |
| Equity Swap | 79492821 | GENTEK TECHNOLOGY CORP swap       | - | - | -        | 771          | (771)      | -       | 0   | 0   | CFO |
| Equity Swap | 79492823 | EMEMORY TECHNOLOGY INC swap       | - | - | -        | (97,697)     | 97,697     | (0)     | (0) | (0) | CFO |
| Equity Swap | 79493306 | SASOL LTD swap                    | - | - | (16,597) | (60,427)     | 77,024     | -       | 0   | 0   | CFO |
| Equity Swap | 79493463 | EMPRESAS COPEC SA swap            | - | - | -        | 29,604       | (29,604)   | (0)     | (0) | (0) | CFO |
| Equity Swap | 79493464 | BANCO DE CHILE swap               | - | - | -        | (3,438)      | 3,438      | (0)     | (0) | (0) | CFO |
| Equity Swap | 79493465 | SOC QUIMICA Y MINERA CHILE-B swap | - | - | -        | 74,583       | (74,583)   | (0)     | (0) | (0) | CFO |
| Equity Swap | 79493466 | EMPRESAS CMPC SA swap             | - | - | -        | 16,986       | (16,986)   | (0)     | (0) | (0) | CFO |
| Equity Swap | 79493467 | LATAM AIRLINES GROUP SA swap      | - | - | -        | (378,736)    | 378,736    | 0       | 0   | 0   | CFO |
| Equity Swap | 79505648 | VALE SA swap                      | - | - | -        | 129,088      | (129,088)  | -       | -   | -   | CFO |
| Equity Swap | 79518622 | TRIPOD TECHNOLOGY CORP swap       | - | - | -        | 52,264       | (52,264)   | (0)     | (0) | (0) | CFO |
| Equity Swap | 79518706 | LOTTE CHEMICAL CORP swap          | - | - | 5,486    | (136,470)    | 130,984    | -       | 0   | 0   | CFO |
| Equity Swap | 79520164 | PIRAEUS FINANCIAL HOLDINGS S swap | - | - | -        | (29,132)     | 29,132     | -       | 0   | 0   | CFO |
| Equity Swap | 79520860 | BRASKEM SA-PREF A swap            | - | - | -        | (17,281)     | 17,281     | -       | 0   | 0   | CFO |
| Equity Swap | 79532570 | LX INTERNATIONAL CORP swap        | - | - | -        | 41,326       | (41,326)   | 0       | 0   | 0   | CFO |
| Equity Swap | 79532592 | SEEGENE INC swap                  | - | - | -        | (1,436)      | 1,436      | -       | 0   | 0   | CFO |
| Equity Swap | 79534173 | KUWAIT FINANCE HOUSE swap         | - | - | -        | (37,008)     | 37,008     | -       | 0   | 0   | CFO |
| Equity Swap | 79534311 | ENEL AMERICAS SA swap             | - | - | -        | 78,993       | (78,993)   | -       | 0   | 0   | CFO |
| Equity Swap | 79534312 | BANCO BRADESCO SA-PREF swap       | - | - | -        | 91,359       | (91,359)   | (0)     | (0) | (0) | CFO |
| Equity Swap | 79534313 | AZUL SA swap                      | - | - | -        | 4,141        | (4,141)    | -       | -   | -   | CFO |
| Equity Swap | 79534381 | YODOS PARTICIPACOS SA swap        | - | - | -        | 15,214       | (15,214)   | -       | (0) | (0) | CFO |
| Equity Swap | 79560689 | WOORI FINANCIAL GROUP INC swap    | - | - | (3,591)  | 10,831       | (7,240)    | -       | (0) | (0) | CFO |
| Equity Swap | 79617134 | SUMBER ALFARIA TRIAYVA TBK P swap | - | - | 3,138    | (5,792)      | 2,655      | -       | (0) | (0) | CFO |
| Equity Swap | 79628564 | ENEL CHILE SA swap                | - | - | -        | 43,997       | (44,997)   | -       | 0   | 0   | CFO |
| Equity Swap | 79639089 | WIN SEMICONDUCTORS CORP swap      | - | - | -        | 71,621       | (71,621)   | (0)     | 0   | 0   | CFO |
| Equity Swap | 79639098 | PHISON ELECTRONICS CORP swap      | - | - | -        | 75,757       | (75,757)   | -       | 0   | 0   | CFO |
| Equity Swap | 79643838 | EVERTEC INC - BDR swap            | - | - | -        | -            | -          | -       | -   | -   | CFO |
| Equity Swap | 79643838 | EVERTEC INC - BDR swap            | - | - | 176      | (983)        | 807        | -       | (0) | (0) | CFO |
| Equity Swap | 79667933 | FORMOSA PETROCHEMICAL CORP swap   | - | - | -        | 6,457        | (6,457)    | -       | -   | -   | CFO |
| Equity Swap | 79667946 | SK INNOVATION CO LTD swap         | - | - | -        | 83,733       | (83,733)   | -       | (0) | (0) | CFO |
| Equity Swap | 79678731 | SIMPLO TECHNOLOGY CO LTD swap     | - | - | -        | (17,648)     | 17,648     | -       | (0) | (0) | CFO |
| Equity Swap | 79678897 | MEDCO ENERGI INTERNASIONAL T swap | - | - | -        | (38,099)     | 38,099     | -       | (0) | (0) | CFO |
| Equity Swap | 79692309 | CMB GROUP HOLDINGS BHD swap       | - | - | -        | (81,353)     | 81,353     | -       | 0   | 0   | CFO |
| Equity Swap | 79692332 | L&T Finance Ltd swap              | - | - | -        | 81,484       | (81,484)   | -       | 0   | 0   | CFO |
| Equity Swap | 79696434 | CIA SIDERURGICA NACIONAL SA swap  | - | - | -        | 39,501       | (39,501)   | -       | (0) | (0) | CFO |
| Equity Swap | 79740772 | MANAPPURAM FINANCE LTD swap       | - | - | -        | (18,850)     | 18,850     | -       | 0   | 0   | CFO |
| Equity Swap | 79784511 | GLOBAL MIXED-MODE TECHNOLOGY swap | - | - | -        | 7,943        | (7,943)    | -       | 0   | 0   | CFO |
| Equity Swap | 79784513 | KING YUAN ELECTRONICS CO LTD swap | - | - | -        | (5,355)      | 5,355      | -       | 0   | 0   | CFO |
| Equity Swap | 79784514 | FLEXUM INTERCONNECT INC swap      | - | - | -        | 278          | (278)      | -       | -   | -   | CFO |
| Equity Swap | 79784752 | AMOREPACIFIC HOLDINGS CORP swap   | - | - | -        | (7,605)      | 7,605      | -       | 0   | 0   | CFO |
| Equity Swap | 79784866 | YTL POWER INTERNATIONAL BHD swap  | - | - | -        | 4,263        | (4,263)    | -       | -   | -   | CFO |
| Equity Swap | 79785884 | DUKHAN BANK swap                  | - | - | -        | 1,209        | (1,209)    | -       | -   | -   | CFO |
| Equity Swap | 79786039 | DEKCO SA swap                     | - | - | -        | 2,741        | (2,741)    | -       | -   | -   | CFO |
| Equity Swap | 79786601 | PHARMARESEARCH CO LTD swap        | - | - | -        | (2,609)      | 2,609      | -       | (0) | (0) | CFO |
| Equity Swap | 79903625 | LARSEN & TOUBRO LTD swap          | - | - | -        | 4,782        | (4,782)    | -       | 0   | 0   | CFO |
| Equity Swap | 79903628 | ZYDUS LIFESCIENCES LTD swap       | - | - | -        | (25,091)     | 25,091     | -       | 0   | 0   | CFO |
| Equity Swap | 79903630 | CANARA BANK swap                  | - | - | -        | 49,287       | (49,287)   | -       | -   | -   | CFO |
| Equity Swap | 79903632 | SHREE CEMENT LTD swap             | - | - | -        | 7,573        | (7,573)    | -       | -   | -   | CFO |
| Equity Swap | 79903637 | LUPIN LTD swap                    | - | - | -        | (175)        | 175        | -       | 0   | 0   | CFO |
| Equity Swap | 79904634 | SAUDI BASIC INDUSTRIES CORP swap  | - | - | -        | 12,933       | (12,933)   | -       | (0) | (0) | CFO |
| Equity Swap | 79915149 | CHAMBA FERTILISERS & CHEM swap    | - | - | -        | (44,144)     | 44,144     | -       | (0) | (0) | CFO |
| Equity Swap | 79917849 | PTC INDIA LTD swap                | - | - | -        | 35,221       | (35,221)   | -       | 0   | 0   | CFO |
| Equity Swap | 79937855 | VOLTAS LTD swap                   | - | - | -        | (155,306)    | 155,306    | -       | -   | -   | CFO |
| Equity Swap | 79956701 | CHIPMOS TECHNOLOGIES INC swap     | - | - | -        | 36,389       | (36,389)   | -       | -   | -   | CFO |
| Equity Swap | 79983232 | MERRY ELECTRONICS CO LTD swap     | - | - | -        | (10,712)     | 10,712     | -       | 0   | 0   | CFO |
| Equity Swap | 79983370 | STATE BANK OF INDIA swap          | - | - | -        | (890)        | 890        | -       | (0) | (0) | CFO |
| Equity Swap | 79983372 | GREAT EASTERN SHIPPING CO swap    | - | - | -        | (4,646)      | 4,646      | -       | (0) | (0) | CFO |
| Equity Swap | 80157406 | SAUDI ELECTRICITY CO swap         | - | - | -        | (941)        | 941        | -       | (0) | (0) | CFO |
| Equity Swap | 80169840 | ADREEES PETROLEUM AND TRANSP swap | - | - | -        | (6,039)      | 6,039      | -       | -   | -   | CFO |
| Equity Swap | 80169850 | RABIGH REFINING AND PETROCHE swap | - | - | -        | (21,033)     | 21,033     | -       | -   | -   | CFO |
| Equity Swap | 80169853 | SAUDI KAYAN PETROCHEMICAL CO swap | - | - | -        | 26,995       | (26,995)   | -       | (0) | (0) | CFO |
| Equity Swap | 80192028 | NATIONAL INDUSTRIALIZATION C swap | - | - | -        | 16,185       | (16,185)   | -       | 0   | 0   | CFO |
| Equity Swap | 80269343 | AL BABTAIN POWER & TELECOMMU swap | - | - | -        | 17,767       | (17,767)   | -       | -   | -   | CFO |
| Equity Swap | 80296790 | SAUDI GROUND SERVICES CO swap     | - | - | -        | (1,408)      | 1,408      | -       | -   | -   | CFO |
| Equity Swap | 80296794 | SAUDI ARABIAN MINING CO swap      | - | - | -        | (15,996)     | 15,996     | -       | (0) | (0) | CFO |
| Equity Swap | 80296801 | ALINMA BANK swap                  | - | - | -        | (8,195)      | 8,195      | -       | -   | -   | CFO |
| Equity Swap | 80296861 | SUSTAINED INFRASTRUCTURE HOL swap | - | - | -        | 4,044        | (4,044)    | -       | -   | -   | CFO |
| Equity Swap | 80345708 | ZAMIL INDUSTRIAL INVESTMENT swap  | - | - | -        | (27,221)     | 27,221     | -       | -   | -   | CFO |
| Equity Swap | 80345717 | RIYAD BANK swap                   | - | - | -        | (7,595)      | 7,595      | -       | -   | -   | CFO |
| Equity Swap | 78870744 | MISC BHD swap                     | - | - | -        | (20,363)     | 20,363     | -       | (0) | (0) | CFO |
| Equity Swap | 78870746 | UNIMICRON TECHNOLOGY CORP swap    | - | - | 845      | (2,419)      | 1,574      | -       | -   | -   | CFO |
| Equity Swap | 78870752 | ANGLO AMERICAN PLC swap           | - | - | -        | (77,798)     | 77,798     | -       | -   | -   | CFO |
| Equity Swap | 78870756 | ALLOS SA swap                     | - | - | (5,235)  | (5,117)      | 10,353     | -       | -   | -   | CFO |
| Equity Swap | 78870759 | OPAF SA swap                      | - | - | -        | (714)        | 714        | -       | (0) | (0) | CFO |
| Equity Swap | 78870767 | ENALTA PARTICIPACOS SA swap       | - | - | -        | (294)        | 4,054      | (3,760) | -   | -   | CFO |
| Equity Swap | 78870768 | HANSOL CHEMICAL CO LTD swap       | - | - | 1,532    | (171,675)    | 170,143    | -       | (0) | (0) | CFO |
| Equity Swap | 78870770 | NAVER CORP swap                   | - | - | -        | 3,011        | (3,011)    | -       | 0   | 0   | CFO |
| Equity Swap | 78870772 | S-OIL CORP swap                   | - | - | -        | (5,862)      | 5,862      | -       | 0   | 0   | CFO |
| Equity Swap | 78870774 | TCC GROUP HOLDINGS CO LTD swap    | - | - | (3,373)  | 460          | 2,913      | -       | 0   | 0   | CFO |
| Equity Swap | 78870777 | ALPHA SERVICES AND HOLDINGS swap  | - | - | -        | (12,980)     | 12,980     | -       | 0   | 0   | CFO |
| Equity Swap | 78870779 | AMBEV SA swap                     | - | - | -        | 9,947        | (9,947)    | -       | (0) | (0) | CFO |
| Equity Swap | 78870780 | BECE SAB DE CV swap               | - | - | 29,064   | (26,449)     | (2,615)    | -       | -   | -   | CFO |
| Equity Swap | 78870783 | NCSoft CORP swap                  | - | - | -        | 20,663       | (20,663)   | -       | (0) | (0) | CFO |
| Equity Swap | 78870788 | PETRONAS DAGANGAN BHD swap        | - | - | -        | 11,078       | (11,078)   | -       | -   | -   | CFO |
| Equity Swap | 78870789 | INDUSTRIAL BANK OF KOREA swap     | - | - | (17,587) | 67,685       | (50,098)   | -       | -   | -   | CFO |
| Equity Swap | 78870792 | OOREDOO QPSC swap                 | - | - | -        | (13,143)     | 13,143     | -       | (0) | (0) | CFO |
| Equity Swap | 78870793 | OTP BANK PLC swap                 | - | - | (10,363) | (2,256)      | 12,618     | -       | -   | -   | CFO |
| Equity Swap | 78870794 | HYUNDAI MOBIS CO LTD swap         | - | - | -        | 42,817       | (42,817)   | -       | 0   | 0   | CFO |
| Equity Swap | 78870795 | IMPALA PLATINUM HOLDINGS LTD swap | - | - | -        | (26,331)     | 26,331     | -       | (0) | (0) | CFO |
| Equity Swap | 78870796 | FIRSTRAND LTD swap                | - | - | -        | (25,800)     | 25,800     | -       | 0   | 0   | CFO |
| Equity Swap | 78870797 | LG CORP swap                      | - | - | -        | (119,560)    | 119,560    | -       | -   | -   | CFO |
| Equity Swap | 78870798 | SIC AGRICOLA SA swap              | - | - | (33,147) | -            | 33,147     | -       | -   | -   | CFO |
| Equity Swap | 78870799 | SK SQUARE CO LTD swap             | - | - | -        | 197,350      | (197,350)  | -       | 0   | 0   | CFO |
| Equity Swap | 78870802 | CELLTRON INC swap                 | - | - | -        | (63,834)     | 63,834     | -       | -   | -   | CFO |
| Equity Swap | 78870803 | QATAR NATIONAL BANK swap          | - | - | -        | 20,810       | (20,810)   | -       | 0   | 0   | CFO |
| Equity Swap | 78870814 | STANDARD BANK GROUP LTD swap      | - | - | -        | (447,963)    | 447,963    | -       | 0   | 0   | CFO |
| Equity Swap | 78870815 | SEMPRA swap                       | - | - | (1,864)  | 36,308       | (34,504)   | -       | -   | -   | CFO |
| Equity Swap | 78870817 | TAIWAN SEMICONDUCTOR MANUFAC swap | - | - | -        | (14,666,740) | 14,666,740 | -       | 0   | 0   | CFO |
| Equity Swap | 78870818 | TATNEFT PJSC swap                 | - | - | -        | (0)          | 0          | -       | -   | -   | CFO |
| Equity Swap | 78870826 | BARWA REAL ESTATE CO swap         | - | - | -        | 9,400        | (9,400)    | -       | 0   | 0   | CFO |
| Equity Swap | 78870827 | KANGWON LAND INC swap             | - | - | -        | (794)        | 2,176      | (1,382) | -   | -   | CFO |
| Equity Swap | 78870829 | NORTHAM PLATINUM HOLDINGS LT swap | - | - | -        | 4,362        | (4,362)    | -       | -   | -   | CFO |
| Equity Swap | 78870831 | THE SHANGHAI COMMERCIAL & SA swap | - | - | (152)    | (1,409)      | 1,560      | -       | -   | -   | CFO |
| Equity Swap | 78870833 | PUBLIC POWER CORP swap            | - | - | -        | (164)        | 164        | -       | (0) | (0) | CFO |
| Equity Swap | 78870837 | TRUWORTHS INTERNATIONAL LTD swap  | - | - | -        | (68,426)     | 68,426     | -       | -   | -   | CFO |
| Equity Swap | 78870838 | QATAR ISLAMIC BANK swap           | - | - | -        | 4,723        | (4,723)    | -       | (0) | (0) | CFO |
| Equity Swap | 78870840 | GRUPO MATTUS SA swap              | - | - | 14,086   | (2,952)      | (11,133)   | -       | 0   | 0   | CFO |
| Equity Swap | 78870844 | BANCO BTG PACTUAL SA - PNA swap   | - | - | (1,288)  | (6,554)      | 7,842      | -       | -   | -   | CFO |
| Equity Swap | 78870848 | DIALOG GROUP BHD swap             | - | - | -        | 1,262        | (1,262)    | -       | -   | -   | CFO |
| Equity Swap | 78870850 | HIWIN TECHNOLOGIES CORP swap      | - | - | -        | (8,687)      | 8,687      | -       | 0   | 0   | CFO |
| Equity Swap | 78870853 | OLD MUTUAL LTD swap               | - | - | -        | 2,901        | (2,901)    | -       | -   | -   | CFO |
| Equity Swap | 78870855 | GS ENGINEERING & CONSTRUCT swap   | - | - | -        | 3,274        | (3,274)    | -       | 0   | 0   | CFO |
| Equity Swap | 78870856 | MAKALOT INDUSTRIAL CO LTD swap    | - | - | -        | (39,350)     | 39,350     | -       | (0) | (0) | CFO |
| Equity Swap | 78870858 | GS RETAIL CO LTD swap             | - | - | -        | 63,036       | (63,036)   | -       | -   | -   | CFO |
| Equity Swap | 78870868 | GAZPROM PJSC-SPON ADR swap        | - | - | -        | 2            | (1)        | -       | -   | -   | CFO |
| Equity Swap | 78870881 | VIBRA ENERGIA SA swap             | - | - | (115)    | 5,869        | (5,753)    | -       | -   | -   | CFO |
| Equity Swap | 78870882 | INDUSTRIES QATAR swap             | - | - | -        | 12,269       | (12,269)   | -       | -   | -   | CFO |
| Equity Swap | 78870885 | MULTICHOICE GROUP LTD swap        | - | - | -        | (7,844)      | 7,844      | -       | (0) | (0) | CFO |
| Equity Swap | 78870886 | LG CHEM LTD swap                  | - | - | -        | (3,635)      | 3,635      | -       | 0   | 0   | CFO |
| Equity Swap | 78870888 | ASUSTEK COMPUTER INC swap         | - | - | -        | 12,242       | (12,242)   | -       | -   | -   | CFO |
| Equity Swap | 78870891 | FIRST ABU DHABI BANK PJSC swap    | - | - | -        | 432          | (432)      | -       | -   | -   | CFO |
| Equity Swap | 78870894 | LG H&H swap                       | - | - | -        | (27,635)     | 27,635     | -       | (0) | (0) | CFO |
| Equity Swap | 78870895 | KING YUAN ELECTRONICS CO LTD swap | - | - | -        | (33,846)     | 33,846     | -       | 0   | 0   | CFO |
| Equity Swap | 78870898 | SMARTIT - ORDINARY swap           | - | - | (1,908)  | (332)        | 2,240      | -       | -   | -   | CFO |
| Equity Swap | 78870901 | MMC NORILSK NICKEL PJSC swap      | - | - | -        | -            | -          | -       | -   | -   | CFO |
| Equity Swap | 78870901 | MMC NORILSK NICKEL PJSC swap      | - | - | -        | (0)          | 0          | -       | -   | -   | CFO |
| Equity Swap | 78870903 | MOTIVA INFRAESTRUTURA DE MOB swap | - |   |          |              |            |         |     |     |     |

|             |          |                                    |   |   |          |          |           |             |          |     |     |     |     |
|-------------|----------|------------------------------------|---|---|----------|----------|-----------|-------------|----------|-----|-----|-----|-----|
| Equity Swap | 78870945 | LITE-ON TECHNOLOGY CORP swap       | - | - | -        | (12,344) | (10,313)  | 22,657      | -        | 0   | 0   | CFO |     |
| Equity Swap | 78870946 | TELEKOM MALAYSIA BHD swap          | - | - | -        | -        | (8,537)   | 8,537       | -        | -   | -   | CFO |     |
| Equity Swap | 78870949 | QATAR ELECTRICITY & WATER CO swap  | - | - | -        | -        | 86,214    | (86,214)    | -        | -   | -   | CFO |     |
| Equity Swap | 78870952 | SBERBANK OF RUSSIA PJSC swap       | - | - | -        | (0)      | -         | 0           | -        | 0   | -   | CFO |     |
| Equity Swap | 78870956 | CENTRAIS ELETRICAS BRAS-PR B swap  | - | - | -        | -        | -         | -           | -        | -   | -   | CFO |     |
| Equity Swap | 78870956 | CENTRAIS ELETRICAS BRAS-PR B swap  | - | - | (196)    | -        | (1,008)   | 1,204       | -        | 0   | -   | CFO |     |
| Equity Swap | 78870958 | UNITED MICROELECTRONICS CORP swap  | - | - | -        | -        | 7,209     | (7,209)     | -        | -   | -   | CFO |     |
| Equity Swap | 78870959 | AL RAYAN BANK swap                 | - | - | -        | -        | 1,498     | (1,498)     | -        | (0) | -   | CFO |     |
| Equity Swap | 78870962 | SAMSUNG HEAVY INDUSTRIES swap      | - | - | 1,164    | -        | 30,969    | (32,133)    | -        | (0) | -   | CFO |     |
| Equity Swap | 78870968 | CTBC FINANCIAL HOLDING CO LTD swap | - | - | -        | -        | (13,441)  | 13,441      | -        | -   | -   | CFO |     |
| Equity Swap | 78870969 | VALTERRA PLATINUM LIMITED swap     | - | - | -        | -        | 14,190    | (14,190)    | -        | (0) | -   | CFO |     |
| Equity Swap | 78870971 | QATAR INSURANCE CO swap            | - | - | -        | -        | 801       | -           | -        | -   | -   | CFO |     |
| Equity Swap | 78870972 | PUBLIC BANK BERHAD swap            | - | - | -        | -        | (22,481)  | 22,481      | -        | (0) | -   | CFO |     |
| Equity Swap | 78870977 | WALMART DE MEXICO SAB DE CV swap   | - | - | -        | -        | 41,810    | (41,810)    | -        | -   | -   | CFO |     |
| Equity Swap | 78870980 | MALAYSIA AIRPORTS HLDGS BHD swap   | - | - | -        | -        | (10,724)  | 10,724      | -        | -   | -   | CFO |     |
| Equity Swap | 78870981 | CATHAY FINANCIAL HOLDING CO swap   | - | - | -        | -        | (140,483) | 140,483     | -        | -   | -   | CFO |     |
| Equity Swap | 78870983 | GRUPO FINANCIERO BANORTE-O swap    | - | - | -        | -        | 133,628   | (133,628)   | -        | (0) | -   | CFO |     |
| Equity Swap | 78870998 | MEDIATEK INC swap                  | - | - | -        | -        | (212,550) | 212,550     | -        | -   | -   | CFO |     |
| Equity Swap | 78870999 | ACLARA RESOURCES INC swap          | - | - | -        | -        | 2,051     | (2,051)     | -        | -   | -   | CFO |     |
| Equity Swap | 78905155 | LOTTE CHEMICAL CORP swap           | - | - | -        | -        | (236,442) | 236,442     | -        | (0) | -   | CFO |     |
| Equity Swap | 78905157 | SK HYUNK INC swap                  | - | - | -        | -        | (116,540) | 116,540     | -        | (0) | -   | CFO |     |
| Equity Swap | 78910584 | KOREA ZINC CO LTD swap             | - | - | 30,466   | -        | 301,679   | (332,145)   | -        | 0   | -   | CFO |     |
| Equity Swap | 78936351 | HYUNDAI ROTEM COMPANY swap         | - | - | (25,307) | -        | 67,785    | (42,477)    | -        | 0   | -   | CFO |     |
| Equity Swap | 78936431 | FAR EASTONE TELECOMM CO LTD swap   | - | - | -        | -        | (64,876)  | 64,876      | -        | (0) | -   | CFO |     |
| Equity Swap | 78946794 | TOTOY SA swap                      | - | - | -        | -        | 5,706     | (5,706)     | -        | -   | -   | CFO |     |
| Equity Swap | 78954067 | HYUNDA WIA CORP swap               | - | - | -        | -        | 3,147     | -           | -        | -   | -   | CFO |     |
| Equity Swap | 78954070 | KOREA AEROSPACE INDUSTRIES swap    | - | - | -        | (103)    | 4,207     | (4,105)     | -        | 0   | -   | CFO |     |
| Equity Swap | 78954105 | WISTRON CORP swap                  | - | - | (5,174)  | -        | (1,575)   | 6,750       | -        | -   | -   | CFO |     |
| Equity Swap | 78954107 | PRIMAX ELECTRONICS LTD swap        | - | - | -        | -        | (204,895) | 204,895     | -        | 0   | -   | CFO |     |
| Equity Swap | 78954607 | RAJA DROGASIL SA swap              | - | - | -        | -        | 205,137   | (205,137)   | -        | -   | -   | CFO |     |
| Equity Swap | 78954626 | NECENERGIA SA swap                 | - | - | 707      | -        | 588       | (1,295)     | -        | -   | -   | CFO |     |
| Equity Swap | 78954628 | CIELO SA swap                      | - | - | -        | -        | (18,227)  | 18,227      | -        | (0) | -   | CFO |     |
| Equity Swap | 78971226 | ST PHARM CO LTD swap               | - | - | 1,455    | -        | (1,578)   | 123         | -        | (0) | -   | CFO |     |
| Equity Swap | 78973963 | NOVATEK PJSC swap                  | - | - | -        | -        | -         | -           | -        | -   | -   | CFO |     |
| Equity Swap | 78973963 | NOVATEK PJSC swap                  | - | - | -        | -        | 1         | (1)         | -        | -   | -   | CFO |     |
| Equity Swap | 79007882 | CYRELA BRAZIL REALTY SA EMP swap   | - | - | -        | -        | -         | -           | -        | -   | -   | CFO |     |
| Equity Swap | 79007882 | CYRELA BRAZIL REALTY SA EMP swap   | - | - | 17,324   | -        | (10,373)  | (6,951)     | -        | 0   | -   | CFO |     |
| Equity Swap | 79014803 | SK INC swap                        | - | - | -        | -        | 1,978     | (1,978)     | -        | (0) | -   | CFO |     |
| Equity Swap | 79020926 | GIPS PARTICIPACOES E EMPREEND swap | - | - | (2,385)  | -        | (10,844)  | 33,224      | -        | 0   | -   | CFO |     |
| Equity Swap | 79046887 | ENEVA SA swap                      | - | - | 4,422    | -        | (7,240)   | 2,817       | -        | 0   | -   | CFO |     |
| Equity Swap | 79053227 | YULON MOTOR COMPANY swap           | - | - | (68)     | -        | (8,097)   | 8,165       | -        | 0   | -   | CFO |     |
| Equity Swap | 79053935 | PGE SA swap                        | - | - | -        | -        | 21,312    | (21,312)    | -        | (0) | -   | CFO |     |
| Equity Swap | 79054064 | COMPANHIA BRASILEIRA DE ALUM swap  | - | - | -        | -        | 5,283     | (5,184)     | -        | -   | -   | CFO |     |
| Equity Swap | 79054069 | BANCO DEL BAJO SA swap             | - | - | 999      | -        | (5,367)   | 4,569       | -        | -   | -   | CFO |     |
| Equity Swap | 79060153 | RODANT OPTO-ELECTRONICS COR swap   | - | - | -        | -        | (73,080)  | 73,080      | -        | -   | -   | CFO |     |
| Equity Swap | 79061065 | HAPVIDA PARTICIPACOES E INVE swap  | - | - | -        | -        | (3,219)   | 3,219       | -        | (0) | -   | CFO |     |
| Equity Swap | 79061067 | PRIO SA swap                       | - | - | (58,380) | -        | (97,297)  | 155,677     | -        | (0) | -   | CFO |     |
| Equity Swap | 79066742 | ELAN MICROELECTRONICS CORP swap    | - | - | -        | -        | 65,736    | (65,736)    | -        | -   | -   | CFO |     |
| Equity Swap | 79066746 | TONG YANG INDUSTRY swap            | - | - | -        | -        | (266,627) | 266,627     | -        | 0   | -   | CFO |     |
| Equity Swap | 79066749 | POYA INTERNATIONAL CO LTD swap     | - | - | -        | -        | 9,583     | (9,583)     | -        | 0   | -   | CFO |     |
| Equity Swap | 79066749 | ARCADIAN TECHNOLOGY CORP swap      | - | - | -        | -        | (6,435)   | 6,435       | -        | 0   | -   | CFO |     |
| Equity Swap | 79113380 | PHARMARESEARCH CO LTD swap         | - | - | -        | -        | (23,492)  | 23,492      | -        | -   | -   | CFO |     |
| Equity Swap | 79114517 | AUREN ENERGIA SA - ON swap         | - | - | (621)    | -        | (1,578)   | 2,198       | -        | -   | -   | CFO |     |
| Equity Swap | 79113229 | AIRTAG INTERNATIONAL GROUP swap    | - | - | -        | -        | (37,423)  | 37,423      | -        | 0   | -   | CFO |     |
| Equity Swap | 79133026 | AMOREPACIFIC HOLDINGS CORP swap    | - | - | -        | -        | 9,658     | (9,658)     | -        | -   | -   | CFO |     |
| Equity Swap | 79133605 | BHP GROUP LTD swap                 | - | - | -        | -        | 7,542     | (7,542)     | -        | (0) | -   | CFO |     |
| Equity Swap | 79161325 | PRESIDENT CHAIN STORE CORP swap    | - | - | -        | -        | 7,240     | (7,240)     | -        | -   | -   | CFO |     |
| Equity Swap | 79161335 | KUMHO PETROCHEMICAL CO LTD swap    | - | - | (1,034)  | -        | (45,130)  | 46,165      | -        | (0) | -   | CFO |     |
| Equity Swap | 79162799 | GRUPO DE MODA SOMA SA swap         | - | - | (16,561) | -        | (54,434)  | 70,995      | -        | -   | -   | CFO |     |
| Equity Swap | 79184598 | MOTOR OIL (HELLAS) SA swap         | - | - | -        | -        | (2,643)   | 2,643       | -        | (0) | -   | CFO |     |
| Equity Swap | 79184819 | PETRORECONCAVO SA swap             | - | - | -        | -        | -         | -           | -        | -   | -   | CFO |     |
| Equity Swap | 79184819 | PETRORECONCAVO SA swap             | - | - | 281      | -        | (5,166)   | 4,886       | -        | 0   | -   | CFO |     |
| Equity Swap | 79211232 | TRANSMISSORA ALIANCA DE-UNIT swap  | - | - | (1,120)  | -        | -         | 1,120       | -        | 0   | -   | CFO |     |
| Equity Swap | 79229468 | WOORI FINANCIAL GROUP INC swap     | - | - | (14,225) | -        | 65,909    | (51,683)    | -        | 0   | -   | CFO |     |
| Equity Swap | 79274330 | MULTIPLY GROUP swap                | - | - | (145)    | -        | (557)     | 702         | -        | 0   | -   | CFO |     |
| Equity Swap | 79284540 | MRV ENGENHARIA swap                | - | - | 37,156   | -        | (40,618)  | 3,462       | -        | (0) | -   | CFO |     |
| Equity Swap | 79295298 | OCODONPREX S.A. swap               | - | - | -        | -        | 19,584    | (19,584)    | -        | 0   | -   | CFO |     |
| Equity Swap | 79295301 | ENGIE BRASIL ENERGIA SA swap       | - | - | -        | -        | (1,163)   | 1,163       | -        | (0) | -   | CFO |     |
| Equity Swap | 79305836 | SUNG KWANG BEND CO LTD swap        | - | - | -        | -        | 16,195    | (16,195)    | -        | (0) | -   | CFO |     |
| Equity Swap | 79306541 | C&A MODAS LTDA swap                | - | - | -        | -        | (30,066)  | 30,066      | -        | -   | -   | CFO |     |
| Equity Swap | 79317213 | EZ TEC EMPREENDIMENTOS E PAR swap  | - | - | (2,355)  | -        | (557)     | 2,911       | -        | -   | -   | CFO |     |
| Equity Swap | 79317214 | MOVIDA PARTICIPACOES SA swap       | - | - | (2,937)  | -        | -         | 2,937       | -        | -   | -   | CFO |     |
| Equity Swap | 79336135 | CIA BRASILEIRA DE DISTRIBUI swap   | - | - | -        | -        | 56,346    | 16,102      | (72,447) | -   | -   | CFO |     |
| Equity Swap | 79371861 | PEARL ABBYSS CORP swap             | - | - | (1)      | -        | 3         | (2)         | -        | 0   | -   | CFO |     |
| Equity Swap | 79409833 | MARRPG GLOBAL FOODS SA swap        | - | - | -        | -        | (22,839)  | 22,839      | -        | -   | -   | CFO |     |
| Equity Swap | 79423661 | PARK SYSTEMS CORP swap             | - | - | 1,817    | -        | 3,204     | (5,021)     | -        | 0   | -   | CFO |     |
| Equity Swap | 79518710 | SAMYANG FOODS CO LTD swap          | - | - | (77,454) | -        | 1,761,611 | (1,684,157) | -        | 0   | -   | CFO |     |
| Equity Swap | 79560676 | HD KOREA SHIPBUILDING & OFFS swap  | - | - | -        | -        | 10,761    | (785)       | (9,975)  | -   | 0   | -   | CFO |
| Equity Swap | 79605089 | W-SCOPE CHUNGUJ PLANT CO LTD swap  | - | - | (20,647) | -        | (23,542)  | 44,189      | -        | -   | -   | CFO |     |
| Equity Swap | 79605097 | F&F CO LTD / NEW W swap            | - | - | -        | -        | 315       | (3,425)     | 3,111    | -   | (0) | -   | CFO |
| Equity Swap | 79605108 | CLASSYS INC swap                   | - | - | -        | -        | 5,741     | (61,044)    | 55,293   | -   | -   | CFO |     |
| Equity Swap | 79639958 | GRUPO SBF SA swap                  | - | - | -        | -        | -         | -           | -        | -   | -   | CFO |     |
| Equity Swap | 79639958 | GRUPO SBF SA swap                  | - | - | (539)    | -        | (2,908)   | 3,446       | -        | -   | -   | CFO |     |
| Equity Swap | 79667931 | MICRO-STAR INTERNATIONAL CO swap   | - | - | 63,690   | -        | (210,462) | 146,772     | -        | (0) | -   | CFO |     |
| Equity Swap | 79703420 | TRIPCO TECHNOLOGY CORP swap        | - | - | -        | -        | (4,720)   | 4,720       | -        | -   | -   | CFO |     |
| Equity Swap | 79702557 | HYUNDAI MOTOR CO swap              | - | - | -        | -        | (42,660)  | 42,660      | -        | -   | -   | CFO |     |
| Equity Swap | 79703347 | SIBANYE STILLWATER LTD swap        | - | - | -        | -        | 161,229   | (161,229)   | -        | -   | -   | CFO |     |
| Equity Swap | 79703457 | CEMEX SAB-CPO swap                 | - | - | -        | -        | 24,180    | (24,180)    | -        | -   | -   | CFO |     |
| Equity Swap | 79740630 | LOTTE CHILSUNG BEVERAGE CO swap    | - | - | -        | -        | 4,173     | (4,173)     | -        | -   | -   | CFO |     |
| Equity Swap | 79740671 | HUGEL INC swap                     | - | - | -        | -        | (158,114) | 158,114     | -        | 0   | -   | CFO |     |
| Equity Swap | 79740684 | ASIA CEMENT CORP swap              | - | - | 1,382    | -        | (4,047)   | 2,664       | -        | -   | -   | CFO |     |
| Equity Swap | 79740752 | CIMB GROUP HOLDINGS BHD swap       | - | - | -        | -        | (103,026) | 103,026     | -        | 0   | -   | CFO |     |
| Equity Swap | 79741476 | ECODODIVIAS INFRA E LOG SA swap    | - | - | -        | -        | 85,256    | (85,256)    | -        | -   | -   | CFO |     |
| Equity Swap | 79741479 | BANCO ESTADO RIO GRA-PREF B swap   | - | - | -        | -        | 43,270    | (43,270)    | -        | 0   | -   | CFO |     |
| Equity Swap | 79741485 | CIA ENERGETICA MINAS GER-PREF swap | - | - | -        | -        | (6,918)   | 6,918       | -        | 0   | -   | CFO |     |
| Equity Swap | 79741487 | CIA SANEAMENTO MINAS GERAIS swap   | - | - | -        | -        | (7,523)   | 7,523       | -        | (0) | -   | CFO |     |
| Equity Swap | 79741488 | BANCO BTG PACTUAL SA-UNIT swap     | - | - | -        | -        | 49,179    | (49,179)    | -        | 0   | -   | CFO |     |
| Equity Swap | 79741489 | RANDON PARTICIPACOES SA-PREF swap  | - | - | -        | -        | 10,321    | (10,321)    | -        | -   | -   | CFO |     |
| Equity Swap | 79741490 | SAO MARTINHO SA swap               | - | - | (1,422)  | -        | 17,337    | (15,915)    | -        | (0) | -   | CFO |     |
| Equity Swap | 79741491 | LOJAS QUERO QUERO S/A swap         | - | - | -        | -        | 6,713     | (1,431)     | (5,282)  | -   | -   | CFO |     |
| Equity Swap | 79741492 | PETROBRAS - PETROLEO BRAS-PR swap  | - | - | -        | -        | -         | -           | -        | -   | -   | CFO |     |
| Equity Swap | 79741492 | PETROBRAS - PETROLEO BRAS-PR swap  | - | - | -        | -        | 53,344    | (53,344)    | -        | -   | -   | CFO |     |
| Equity Swap | 79750771 | CENTURY IRON & STEEL INDUS swap    | - | - | (24,642) | -        | (82,642)  | 107,184     | -        | 0   | -   | CFO |     |
| Equity Swap | 79751011 | BARITO PACIFIC TBK PT swap         | - | - | (652)    | -        | (253)     | 905         | -        | -   | -   | CFO |     |
| Equity Swap | 79760122 | MPI CORP swap                      | - | - | -        | -        | (23,447)  | 23,447      | -        | 0   | -   | CFO |     |
| Equity Swap | 79761928 | VALE SA swap                       | - | - | -        | -        | 96,560    | (96,560)    | -        | -   | -   | CFO |     |
| Equity Swap | 79784506 | CHANG HWA COMMERCIAL BANK swap     | - | - | -        | -        | (331)     | 331         | -        | -   | -   | CFO |     |
| Equity Swap | 79784508 | GEMTEK TECHNOLOGY CORP swap        | - | - | -        | -        | 1,423     | (1,423)     | -        | 0   | -   | CFO |     |
| Equity Swap | 79784510 | CHIPMOS TECHNOLOGIES INC swap      | - | - | -        | -        | 6,490     | (6,490)     | -        | 0   | -   | CFO |     |
| Equity Swap | 79784515 | HON HAI PRECISION INDUSTRY swap    | - | - | -        | -        | (215,992) | 215,992     | -        | (0) | -   | CFO |     |
| Equity Swap | 79784517 | PHISON ELECTRONICS CORP swap       | - | - | -        | -        | (107,051) | 107,051     | -        | 0   | -   | CFO |     |
| Equity Swap | 79784518 | CHUNGHWA TELECOM CO LTD swap       | - | - | -        | -        | (5,843)   | 5,843       | -        | -   | -   | CFO |     |
| Equity Swap | 79784520 | GETAC HOLDINGS CORP swap           | - | - | -        | -        | (18,793)  | 18,793      | -        | -   | -   | CFO |     |
| Equity Swap | 79784521 | CHINA AIRLINES LTD swap            | - | - | -        | -        | 7,810     | (7,810)     | -        | (0) | -   | CFO |     |
| Equity Swap | 79784751 | HYUNDAI STEEL CO swap              | - | - | -        | -        | (3,594)   | 3,594       | -        | (0) | -   | CFO |     |
| Equity Swap | 79784884 | IHH HEALTHCARE BHD swap            | - | - | -        | -        | (2,906)   | 2,906       | -        | -   | -   | CFO |     |
| Equity Swap | 79784871 | PETRONAS GAS BHD swap              | - | - | -        | -        | (1,453)   | 1,453       | -        | 0   | -   | CFO |     |
| Equity Swap | 79785887 | NATIONAL BANK OF KUWAIT swap       | - | - | -        | -        | 1,723     | (1,723)     | -        | -   | -   | CFO |     |
| Equity Swap | 79785896 | PKO BANK POLSKI SA swap            | - | - | -        | -        | (19,753)  | 19,753      | -        | -   | -   | CFO |     |
| Equity Swap | 79786018 | COCA-COLA FEMSA SAB DE CV swap     | - | - | -        | -        | (2,419)   | 2,419       | -        | -   | -   | CFO |     |
| Equity Swap | 79786021 | COMPANHIA PARANAENSE - PREF B swap | - | - | -        |          |           |             |          |     |     |     |     |

|             |          |                                    |   |   |         |           |           |   |   |   |   |     |   |   |   |   |   |
|-------------|----------|------------------------------------|---|---|---------|-----------|-----------|---|---|---|---|-----|---|---|---|---|---|
| Equity Swap | 79904825 | USINAS SIDER MINAS CO-A swap       | - | - | 105.148 | (105.148) | -         | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 79921932 | COSCO SHIPPING HOLDINGS CO-A swap  | - | - | (9,710) | 9,710     | -         | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 79925690 | WULIANGYE YIBIN CO LTD-A swap      | - | - | 73,716  | (73,716)  | -         | - | - | - | - | (0) | - | - | - | - | - |
| Equity Swap | 79925693 | KWEICHOW MOUTAI CO LTD-A swap      | - | - | 68,546  | (68,546)  | -         | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 79925611 | HIDROVIAS DO BRASIL SA swap        | - | - | 22,121  | 5,842     | (27,962)  | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 79937755 | BOT TECHNOLOGY GROUP CO LTD-A swap | - | - | -       | (131,231) | 131,231   | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 79956652 | CHINA MOTOR CORP swap              | - | - | 14,699  | (40,493)  | 25,794    | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 79956659 | EMEMORY TECHNOLOGY INC swap        | - | - | (3,679) | 4,462     | (783)     | - | - | - | - | (0) | - | - | - | - | - |
| Equity Swap | 79967480 | SHENZHEN GOODIX TECHNOLOGY-A swap  | - | - | -       | (52,595)  | 52,595    | - | - | - | - | (0) | - | - | - | - | - |
| Equity Swap | 79967880 | TILCON FINANCE CORP swap           | - | - | (1,896) | 3,201     | (1,305)   | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 80010843 | YOUNGER FASHION CO LTD-A swap      | - | - | -       | 9,425     | (7,435)   | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 80010849 | DELTA ELECTRONICS INC swap         | - | - | 44,545  | 180,312   | (224,856) | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 80020068 | WEICHAI POWER CO LTD-A swap        | - | - | -       | 166,560   | (166,560) | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 80043214 | AUREN PARTICIPACOES SA swap        | - | - | (7,086) | 3,797     | 3,289     | - | - | - | - | (0) | - | - | - | - | - |
| Equity Swap | 80056907 | YUTONG BUS CO LTD-A swap           | - | - | -       | (130,163) | 130,163   | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 80056909 | MIDEA GROUP CO LTD-A swap          | - | - | -       | (19,914)  | 19,914    | - | - | - | - | (0) | - | - | - | - | - |
| Equity Swap | 80056911 | GREE ELECTRIC APPLIANCES I-A swap  | - | - | -       | (27,293)  | 27,293    | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 80065292 | REALTEK SEMICONDUCTOR CORP swap    | - | - | -       | (8,405)   | 8,405     | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 80085472 | IHM CORP BHD swap                  | - | - | -       | (6,327)   | 6,327     | - | - | - | - | (0) | - | - | - | - | - |
| Equity Swap | 80156960 | SHENZHEN MINIRAY BIO-MEDIC-A swap  | - | - | -       | 9,857     | (9,857)   | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 80161891 | TOPCO SCIENTIFIC CO LTD swap       | - | - | 29,744  | 37,487    | (67,232)  | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 80161899 | FOXSEMICON INTEGRATED TECH swap    | - | - | 20,297  | -         | (20,297)  | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 80170026 | KUATITEM SA - UNITS swap           | - | - | (1,275) | (10,783)  | 12,058    | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 80189561 | HOTA MOTOR COMPANY LTD swap        | - | - | -       | (6,006)   | 6,006     | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 80189563 | VISERA TECHNOLOGIES CO LTD swap    | - | - | -       | 788       | (798)     | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 80189590 | DONG-E-E-JIAOCO LTD-A swap         | - | - | -       | (8,036)   | 8,036     | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 80189592 | FOXCNN INDUSTRIAL INTERNET-A swap  | - | - | -       | (94,630)  | 94,630    | - | - | - | - | -   | - | - | - | - | - |
| Equity Swap | 80189595 | WESTERN MINING CO -A swap          | - | - | -       | (64,022)  | 64,022    | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 80196091 | ZTE CORP-A swap                    | - | - | -       | (96,242)  | 96,242    | - | - | - | - | (0) | - | - | - | - | - |
| Equity Swap | 80196092 | GREAT WALL MOTOR CO LTD-A swap     | - | - | -       | 6,257     | (6,257)   | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 80196093 | PETROCHINA CO LTD-A swap           | - | - | -       | (3,823)   | 3,823     | - | - | - | - | (0) | - | - | - | - | - |
| Equity Swap | 80196095 | TIAN DI SCIENCE & TECHNOLO-A swap  | - | - | -       | (23,556)  | 23,556    | - | - | - | - | 0   | - | - | - | - | - |
| Equity Swap | 80196101 | BAOSHAN IRON & STEEL CO-A swap     | - |   |         |           |           |   |   |   |   |     |   |   |   |   |   |

|                 |          |                                    |            |              |             |             |              |           |          |              |              |
|-----------------|----------|------------------------------------|------------|--------------|-------------|-------------|--------------|-----------|----------|--------------|--------------|
| Equity Swap     | 80076179 | BHARTI AIRTEL LTD swap             | -          | -            | -           | (107,239)   | 107,239      | -         | 0        | 0            | CFD          |
| Equity Swap     | 80076181 | LARSEN & TOUBRO LTD swap           | -          | -            | -           | (156)       | 156          | -         | -        | -            | CFD          |
| Equity Swap     | 80076183 | DIL INDIA LTD swap                 | -          | -            | -           | (43,913)    | 43,913       | -         | -        | -            | CFD          |
| Equity Swap     | 80076185 | HINDUSTAN AERONAUTICS LTD swap     | -          | -            | -           | 54,469      | (54,469)     | -         | 0        | 0            | CFD          |
| Equity Swap     | 80076186 | ITO CEMENTATION INDIA LTD swap     | -          | -            | -           | (225)       | 225          | -         | (0)      | (0)          | CFD          |
| Equity Swap     | 80085527 | STRIDES PHARMA SCIENCE LTD swap    | -          | -            | -           | 90,105      | (90,105)     | -         | (0)      | (0)          | CFD          |
| Equity Swap     | 80085530 | NHCC INDIA LTD swap                | -          | -            | -           | 35,862      | (35,862)     | -         | 0        | 0            | CFD          |
| Equity Swap     | 80085531 | DXON TECHNOLOGIES INDIA LTD swap   | -          | -            | -           | (207,193)   | 207,193      | -         | (0)      | (0)          | CFD          |
| Equity Swap     | 80119647 | RELIANCE INDUSTRIES LTD swap       | -          | -            | -           | 43,862      | (43,862)     | -         | -        | -            | CFD          |
| Equity Swap     | 80131964 | NCC LTD swap                       | -          | -            | -           | 9,466       | (9,466)      | -         | 0        | 0            | CFD          |
| Equity Swap     | 80157120 | INFOSYS LTD swap                   | -          | -            | -           | (22,466)    | 22,466       | -         | (0)      | (0)          | CFD          |
| Equity Swap     | 80157425 | AMERICANA RESTAURANTS INTERN swap  | -          | -            | -           | (42,401)    | 42,401       | -         | -        | -            | CFD          |
| Equity Swap     | 80168900 | PTC INDIA LTD swap                 | -          | -            | -           | 67,600      | (67,600)     | -         | (0)      | (0)          | CFD          |
| Equity Swap     | 80168913 | CROMPTON GREAVES CONSUMER EL swap  | -          | -            | -           | 19,800      | (19,800)     | -         | 0        | 0            | CFD          |
| Equity Swap     | 80168917 | TATA POWER CO LTD swap             | -          | -            | -           | 2,843       | (2,843)      | -         | 0        | 0            | CFD          |
| Equity Swap     | 80168925 | TIMKEN INDIA LTD swap              | -          | -            | -           | 6,790       | (6,790)      | -         | 0        | 0            | CFD          |
| Equity Swap     | 80189707 | Eternal Ltd swap                   | -          | -            | -           | (25,612)    | 25,612       | -         | -        | -            | CFD          |
| Equity Swap     | 80196227 | TRIVENI TURBINE LTD swap           | -          | -            | -           | 3,260       | (3,260)      | -         | -        | -            | CFD          |
| Equity Swap     | 80196228 | PETRONET LNG LTD swap              | -          | -            | -           | 20,900      | (20,900)     | -         | 0        | 0            | CFD          |
| Equity Swap     | 80196243 | AJANTA PHARMA LTD swap             | -          | -            | -           | 46,425      | (46,425)     | -         | (0)      | (0)          | CFD          |
| Equity Swap     | 80196245 | TATA MOTORS LTD +DVR swap          | -          | -            | -           | (657)       | 657          | -         | 0        | 0            | CFD          |
| Equity Swap     | 80196246 | GAIL INDIA LTD swap                | -          | -            | -           | 11,037      | (11,037)     | -         | -        | -            | CFD          |
| Equity Swap     | 80215283 | ZILTEK TECHNOLOGY CORP swap        | -          | -            | -           | 3,844       | -            | (3,844)   | -        | -            | CFD          |
| Equity Swap     | 80215284 | DYNAMIC HOLDING CO LTD swap        | -          | -            | -           | 111         | -            | (111)     | -        | -            | CFD          |
| Equity Swap     | 80215288 | INNOXIS CORP swap                  | -          | -            | -           | 821         | -            | (821)     | -        | -            | CFD          |
| Equity Swap     | 80215291 | ANDES TECHNOLOGY CORP swap         | -          | -            | -           | 3,117       | 15,242       | (18,359)  | -        | -            | CFD          |
| Equity Swap     | 80215652 | GRANULES INDIA LTD swap            | -          | -            | -           | 31,877      | -            | (31,877)  | -        | -            | CFD          |
| Equity Swap     | 80215660 | BLUE STAR LTD swap                 | -          | -            | -           | -           | (30,278)     | 30,278    | -        | -            | CFD          |
| Equity Swap     | 80222451 | TATA MOTORS LTD swap               | -          | -            | -           | 11,943      | -            | (11,943)  | -        | (0)          | CFD          |
| Equity Swap     | 8022858  | SUPREME ELECTRONICS CO LTD swap    | -          | -            | -           | (104)       | (8,201)      | 8,205     | 0        | 0            | CFD          |
| Equity Swap     | 80228779 | AP MEMORY TECHNOLOGY CORP swap     | -          | -            | -           | 1,149       | 666          | (1,815)   | -        | -            | CFD          |
| Equity Swap     | 80243559 | ANOCOR DRILLING CO PISC swap       | -          | -            | -           | 651         | 7,701        | (8,352)   | -        | -            | CFD          |
| Equity Swap     | 80251838 | ALIBABA GROUP HOLDING-SP ADR swap  | -          | -            | -           | -           | 523,200      | (523,200) | -        | -            | CFD          |
| Equity Swap     | 80296809 | COMMERCIAL INTL BANK-GDR REG swap  | -          | -            | -           | -           | (2,921)      | 2,921     | -        | -            | CFD          |
| Equity Swap     | 8030676  | ACTION TECHNOLOGY CORP swap        | -          | -            | -           | (58)        | (2,378)      | 2,636     | (0)      | (0)          | CFD          |
| Equity Swap     | 80344673 | ARIZON RFID TECHNOLOGY CAYMA swap  | -          | -            | -           | -           | (6,972)      | 6,972     | -        | (0)          | CFD          |
| Equity Swap     | 80344737 | ADVANCED WIRELESS SEMICONDUCT swap | -          | -            | -           | -           | 1,359        | (1,359)   | -        | 0            | CFD          |
| Equity Swap     | 80345243 | ADANI ENTERPRISES LTD swap         | -          | -            | -           | -           | 31,447       | (31,447)  | -        | (0)          | CFD          |
| Equity Swap     | 80345261 | PUNJAB NATIONAL BANK swap          | -          | -            | -           | -           | (8,998)      | 8,998     | -        | -            | CFD          |
| Equity Swap     | 80345262 | CITY UNION BANK LTD swap           | -          | -            | -           | -           | (9,352)      | 9,352     | -        | 0            | CFD          |
| Equity Swap     | 80345263 | VODAFONE IDEA LTD swap             | -          | -            | -           | -           | 2,056        | (2,056)   | -        | -            | CFD          |
| Equity Swap     | 80345264 | WIPRO LTD swap                     | -          | -            | -           | -           | (23,917)     | 23,917    | -        | -            | CFD          |
| Equity Swap     | 80345272 | HINDUSTAN ZINC LTD swap            | -          | -            | -           | -           | 42,762       | (42,762)  | -        | (0)          | CFD          |
| Equity Swap     | 80345273 | ZEE ENTERTAINMENT ENTERPRISE swap  | -          | -            | -           | -           | (29,898)     | 29,898    | -        | -            | CFD          |
| Equity Swap     | 80345280 | HDFC BANK LIMITED swap             | -          | -            | -           | -           | (80,137)     | 80,137    | -        | 0            | CFD          |
| Equity Swap     | 80345281 | BEML LTD swap                      | -          | -            | -           | -           | (5,264)      | 5,264     | -        | -            | CFD          |
| Equity Swap     | 80345282 | YES BANK LTD swap                  | -          | -            | -           | -           | (2,279)      | 2,279     | -        | -            | CFD          |
| Equity Swap     | 80359749 | BAJAJ FINANCE LTD swap             | -          | -            | -           | -           | 9,788        | (9,788)   | -        | (0)          | CFD          |
| Equity Swap     | 80359756 | DLF LTD swap                       | -          | -            | -           | -           | (2,649)      | 2,649     | -        | -            | CFD          |
| Equity Swap     | 80359780 | AWL Agri Business Ltd swap         | -          | -            | -           | -           | 17,892       | (17,892)  | -        | -            | CFD          |
| Equity Swap     | 80359794 | OBEROI REALTY LTD swap             | -          | -            | -           | -           | (4,727)      | 4,727     | -        | -            | CFD          |
| Equity Swap     | 80359795 | MAHINDRA & MAHINDRA LTD swap       | -          | -            | -           | -           | (16,589)     | 16,589    | -        | -            | CFD          |
| Equity Swap     | 80359796 | Adani Energy Solutions Ltd swap    | -          | -            | -           | -           | 12,146       | (12,146)  | -        | -            | CFD          |
| Equity Swap     | 80379112 | ATUL LTD swap                      | -          | -            | -           | -           | 2,298        | (2,298)   | -        | 0            | CFD          |
| Equity Swap     | 80379121 | LIC HOUSING FINANCE LTD swap       | -          | -            | -           | -           | 2,944        | (2,944)   | -        | -            | CFD          |
| Equity Swap     | 80379966 | X-TRADE BROKERS DOM MAKLERSK swap  | -          | -            | -           | -           | 1,396        | (1,396)   | -        | 0            | CFD          |
| Equity Swap     | 80427099 | MAX FINANCIAL SERVICES LTD swap    | -          | -            | -           | -           | 690          | (690)     | -        | -            | CFD          |
| Equity Swap     | 80445204 | ONSOURCE SPECIALTY PHARMA L swap   | -          | -            | -           | -           | -            | -         | -        | -            | CFD          |
| Equity Swap     | 80454571 | TOP GLOVE CORP BHD swap            | -          | -            | -           | (73)        | -            | 73        | -        | -            | CFD          |
| Equity Swap     | 80473659 | PDD HOLDINGS INC swap              | -          | -            | -           | -           | -            | -         | -        | -            | CFD          |
| Equity Swap     | 80473672 | VIPSHOP HOLDINGS LTD - ADR swap    | -          | -            | -           | -           | 7,365        | (7,365)   | -        | -            | CFD          |
| REIT_SWAP       | 80332283 | TRUST FIRBA UNO swap               | -          | -            | -           | -           | -            | -         | -        | -            | CFD          |
| REIT_SWAP       | 79785876 | GROWTHPOINT PROPERTIES LTD swap    | -          | -            | -           | (1,080)     | (852)        | 1,931     | -        | (0)          | CFD          |
| REIT_SWAP       | 78837297 | TRUST FIRBA UNO swap               | -          | -            | -           | -           | (10,483)     | 8,457     | 2,025    | -            | CFD          |
| REIT_SWAP       | 80169866 | REDEFINE PROPERTIES LTD swap       | -          | -            | -           | -           | -            | (12,519)  | 12,519   | -            | CFD          |
| REIT_SWAP       | 80258531 | TRUST FIRBA UNO swap               | -          | -            | -           | -           | -            | -         | -        | -            | CFD          |
| REIT_SWAP       | 79174518 | TRUST FIRBA UNO swap               | -          | -            | -           | -           | -            | 23,140    | (23,140) | -            | CFD          |
| REIT_SWAP       | 79098211 | GROWTHPOINT PROPERTIES LTD swap    | -          | -            | -           | (58,544)    | 9,767        | 48,777    | -        | -            | CFD          |
| REIT_SWAP       | 79098211 | GROWTHPOINT PROPERTIES LTD swap    | -          | -            | -           | (6,250)     | 9,612        | (3,363)   | -        | (0)          | CFD          |
| REIT_SWAP       | 79098211 | GROWTHPOINT PROPERTIES LTD swap    | -          | -            | -           | -           | -            | -         | -        | -            | CFD          |
| Government Bond | 79135123 | TREASURY BILL 0% 01/25/2024        | 2,732,685  | -            | (2,732,685) | -           | -            | -         | 17,315   | (2,732,685)  | - Investment |
| Government Bond | 79178637 | TREASURY BILL 0% 02/21/2024        | 346,439    | -            | -           | 3,561       | -            | -         | -        | (346,439)    | - Investment |
| Government Bond | 79209213 | TREASURY BILL 0% 03/21/2024        | 2,020,316  | -            | (2,020,316) | 5,929,651   | (8,016,371)  | 35        | 66,370   | (2,020,316)  | - Investment |
| Government Bond | 79261124 | TREASURY BILL 0% 04/18/2024        | -          | -            | -           | 11,955,402  | (12,000,000) | -         | 44,598   | 0            | - Investment |
| Government Bond | 79332860 | TREASURY BILL 0% 05/16/2024        | -          | -            | -           | 6,350,172   | (6,394,542)  | 8,252     | 36,119   | 0            | - Investment |
| Government Bond | 79409990 | TREASURY BILL 0% 07/11/2024        | -          | -            | -           | 10,332,546  | (10,484,883) | 12,790    | 139,547  | (0)          | - Investment |
| Government Bond | 79411652 | TREASURY BILL 0% 01/11/2024        | 1,678,906  | (1,678,906)  | -           | 16,094      | -            | -         | 16,094   | (1,678,906)  | - Investment |
| Government Bond | 79456116 | TREASURY BILL 0% 02/01/2024        | 5,961,614  | (5,961,614)  | -           | 7,559,816   | (13,580,000) | -         | 58,570   | (5,961,614)  | - Investment |
| Government Bond | 79464392 | TREASURY BILL 0% 01/18/2024        | 2,633,715  | (2,633,715)  | -           | 589,315     | (3,240,000)  | -         | 16,970   | (2,633,715)  | - Investment |
| Government Bond | 79467937 | TREASURY BILL 0% 08/08/2024        | 2,904,194  | (2,904,194)  | -           | 8,702,335   | (11,780,000) | -         | 173,470  | (2,904,194)  | - Investment |
| Government Bond | 79474854 | TREASURY BILL 0% 02/08/2024        | -          | -            | -           | 15,994,159  | (16,000,000) | -         | 5,841    | 0            | - Investment |
| Government Bond | 79523003 | TREASURY BILL 0% 01/02/2024        | -          | -            | -           | (2,776,342) | -            | 8,658     | -        | (2,776,342)  | - Investment |
| Government Bond | 79536137 | TREASURY BILL 0% 01/09/2024        | 8,844,946  | (8,844,946)  | -           | -           | (9,000,000)  | -         | 155,054  | (8,844,946)  | - Investment |
| Government Bond | 79547299 | TREASURY BILL 0% 01/04/2024        | 5,317,485  | (5,317,485)  | -           | -           | (5,350,000)  | -         | 32,515   | (5,317,485)  | - Investment |
| Government Bond | 79551586 | TREASURY BILL 0% 01/16/2024        | 25,623,149 | (25,623,149) | -           | 1,560,003   | (16,043,971) | 168       | 420,654  | (25,623,149) | - Investment |
| Government Bond | 79562208 | TREASURY BILL 0% 09/05/2024        | -          | -            | -           | -           | (1,565,000)  | -         | 4,907    | 0            | - Investment |
| Government Bond | 79588072 | TREASURY BILL 0% 03/28/2024        | -          | -            | -           | 7,901,400   | (7,994,586)  | (7)       | 93,193   | 0            | - Investment |
| Government Bond | 79613163 | TREASURY BILL 0% 04/11/2024        | -          | -            | -           | 14,496,203  | (14,588,709) | 13        | 92,493   | 0            | - Investment |
| Government Bond | 79616068 | TREASURY BILL 0% 02/06/2024        | -          | -            | -           | 16,947,838  | (16,999,754) | 1         | 51,915   | (0)          | - Investment |
| Government Bond | 79620463 | TREASURY BILL 0% 02/15/2024        | 5,729,816  | (5,729,816)  | -           | 8,939,675   | (6,645,000)  | -         | 75,530   | (5,729,816)  | - Investment |
| Government Bond | 79638126 | TREASURY BILL 0% 01/21/2024        | 5,968,323  | (5,968,323)  | -           | -           | (6,005,498)  | 8         | 37,146   | (5,968,323)  | - Investment |
| Government Bond | 79638241 | TREASURY BILL 0% 03/14/2024        | 3,061,391  | (3,061,391)  | -           | -           | (3,095,941)  | 27        | 34,523   | (3,061,391)  | - Investment |
| Government Bond | 79638242 | TREASURY BILL 0% 02/29/2024        | 4,947,725  | (4,947,725)  | -           | 15,432,374  | (20,494,998) | 0         | 114,898  | (4,947,725)  | - Investment |
| Government Bond | 79641638 | TREASURY BILL 0% 02/27/2024        | -          | -            | -           | 23,734,076  | (23,798,329) | 28        | 64,224   | (0)          | - Investment |
| Government Bond | 79648217 | TREASURY BILL 0% 03/05/2024        | 1,720,950  | (1,720,950)  | -           | 3,338,228   | (5,095,000)  | -         | 5,383    | (1,720,950)  | - Investment |
| Government Bond | 79648219 | TREASURY BILL 0% 10/31/2024        | 712,289    | (712,289)    | -           | -           | (750,000)    | -         | 37,711   | (712,289)    | - Investment |
| Government Bond | 79651014 | TREASURY BILL 0% 05/09/2024        | 4,867,519  | (4,867,519)  | -           | -           | (4,997,465)  | 3,136     | 126,810  | (4,867,519)  | - Investment |
| Government Bond | 79658648 | TREASURY BILL 0% 01/30/2024        | 3,642,398  | (3,642,398)  | -           | -           | (3,660,000)  | -         | 17,602   | (3,642,398)  | - Investment |
| Government Bond | 79671230 | TREASURY BILL 0% 03/19/2024        | 5,111,975  | (5,111,975)  | -           | 9,208,005   | (14,470,413) | 297       | 90,137   | (5,111,975)  | - Investment |
| Government Bond | 79673989 | TREASURY BILL 0% 05/02/2024        | -          | -            | -           | 7,683,421   | (7,628,977)  | 8,222     | 37,013   | 0            | - Investment |
| Government Bond | 79673990 | TREASURY BILL 0% 05/02/2024        | 2,939,917  | (2,939,917)  | -           | 2,429,287   | (5,439,118)  | 488       | 69,426   | (2,939,917)  | - Investment |
| Government Bond | 79681346 | TREASURY BILL 0% 02/13/2024        | -          | -            | -           | 23,533,508  | (23,574,699) | 0         | 41,190   | 0            | - Investment |
| Government Bond | 79688107 | TREASURY BILL 0% 04/25/2024        | -          | -            | -           | 16,298,991  | (16,398,811) | 10        | 99,811   | 0            | - Investment |
| Government Bond | 79688616 | TREASURY BILL 0% 11/29/2024        | -          | -            | -           | 14,460,728  | (14,582,011) | 1,396     | 115,882  | (0)          | - Investment |
| Government Bond | 79690591 | TREASURY BILL 0% 06/18/2024        | 4,918,847  | (4,918,847)  | -           | 9,921,250   | (15,000,000) | -         | 159,903  | (4,918,847)  | - Investment |
| Government Bond | 79695023 | TREASURY BILL 0% 06/06/2024        | -          | -            | -           | 15,069,913  | (15,147,787) | 7,986     | 69,887   | (0)          | - Investment |
| Government Bond | 79695024 | TREASURY BILL 0% 03/07/2024        | -          | -            | -           | 3,750,426   | (3,773,898)  | 9         | 23,464   | 0            | - Investment |
| Government Bond | 79701013 | TREASURY BILL 0% 02/20/2024        | -          | -            | -           | 3,965,599   | (3,980,000)  | -         | 14,401   | 0            | - Investment |
| Government Bond | 79703650 | TREASURY BILL 0% 06/13/2024        | -          | -            | -           | 6,700,758   | (6,804,518)  | 14,744    | 89,016   | 0            | - Investment |
| Government Bond | 79715110 | TREASURY BILL 0% 04/09/2024        | 3,443,525  | (3,443,525)  | -           | 2,930,571   | (6,432,856)  | 35        | 58,725   | (3,443,525)  | - Investment |
| Government Bond | 79715239 | TREASURY BILL 0% 06/20/2024        | -          | -            | -           | 84,777      | (84,926)     | 1         | 448      | (0)          | - Investment |
| Government Bond | 79717223 | TREASURY BILL 0% 04/16/2024        | -          | -            | -           | 6,839,056   | (6,859,923)  | (0)       | 20,867   | (0)          | - Investment |
| Government Bond | 79723729 | TREASURY BILL 0% 04/23/2024        | -          | -            | -           | 8,977,452   | (10,327,000) | -         | 71,956   | (1,277,59    |              |

|                      |          |                                    |         |            |            |              |             |            |          |            |            |
|----------------------|----------|------------------------------------|---------|------------|------------|--------------|-------------|------------|----------|------------|------------|
| Government Bond      | 80003907 | TREASURY BILL ON 09/17/2024        | -       | -          | 13,290,949 | (13,354,747) | (8,356)     | 72,154     | 0        | Investment |            |
| Government Bond      | 80009846 | TREASURY BILL ON 11/14/2024        | -       | -          | 3,186,346  | (3,199,214)  | 350         | 12,519     | 0        | Investment |            |
| Government Bond      | 80009866 | TREASURY BILL ON 05/15/2025        | -       | 2,039,966  | 2,039,966  | -            | -           | 2,039,966  | -        | Investment |            |
| Government Bond      | 80046575 | TREASURY BILL ON 12/05/2024        | -       | -          | 6,306,740  | (6,380,000)  | 126         | 73,134     | 0        | Investment |            |
| Government Bond      | 80066463 | TREASURY BILL ON 10/01/2024        | -       | -          | 1,329,266  | (1,349,025)  | 147         | 19,612     | 0        | Investment |            |
| Government Bond      | 80070036 | TREASURY BILL ON 12/12/2024        | -       | -          | 14,163,842 | (14,181,739) | 2           | 17,896     | (0)      | Investment |            |
| Government Bond      | 80077444 | TREASURY BILL ON 10/15/2024        | -       | -          | 18,575,911 | (18,641,230) | 3,091       | 62,228     | 0        | Investment |            |
| Government Bond      | 80086625 | TREASURY BILL ON 10/10/2024        | -       | -          | 3,908,675  | (3,909,487)  | (5)         | 818        | 0        | Investment |            |
| Government Bond      | 80101452 | TREASURY BILL ON 10/22/2024        | -       | -          | 1,149,298  | (1,149,770)  | (0)         | 472        | (0)      | Investment |            |
| Government Bond      | 80117286 | TREASURY BILL ON 06/27/2024        | -       | -          | 9,991,634  | (10,050,000) | (0)         | 58,376     | 0        | Investment |            |
| Government Bond      | 80124284 | TREASURY BILL ON 01/02/2025        | -       | -          | 2,790,503  | (2,805,403)  | 277         | 14,623     | 0        | Investment |            |
| Government Bond      | 80124285 | TREASURY BILL ON 11/07/2024        | -       | -          | 4,320,135  | (4,330,000)  | 227         | 9,637      | 0        | Investment |            |
| Government Bond      | 80124286 | TREASURY BILL ON 10/24/2024        | -       | -          | 3,999,787  | (3,999,651)  | 3           | 3,861      | 0        | Investment |            |
| Government Bond      | 80129304 | TREASURY BILL ON 11/05/2024        | -       | -          | 2,004,442  | (2,009,963)  | (0)         | 5,521      | (1)      | Investment |            |
| Government Bond      | 80148047 | TREASURY BILL ON 09/24/2024        | -       | -          | 1,014,890  | (1,024,176)  | 68          | 9,218      | -        | Investment |            |
| Government Bond      | 80153716 | TREASURY BILL ON 01/09/2025        | -       | 636,347    | 636,347    | 2,800,000    | 1,376       | 81,515     | 636,347  | Investment |            |
| Government Bond      | 80158300 | TREASURY BILL ON 01/23/2025        | -       | 3,326,359  | 3,326,359  | -            | -           | 3,326,359  | (0)      | Investment |            |
| Government Bond      | 80163930 | TREASURY BILL ON 01/16/2025        | -       | 5,080,435  | 5,080,435  | -            | -           | 5,080,435  | -        | Investment |            |
| Government Bond      | 80166910 | TREASURY BILL ON 06/06/2025        | -       | 4,185,374  | 4,185,374  | -            | -           | 4,185,374  | -        | Investment |            |
| Government Bond      | 80194506 | TREASURY BILL ON 11/12/2024        | -       | -          | 6,417,239  | (6,480,900)  | 1,468       | 62,193     | 0        | Investment |            |
| Government Bond      | 80198982 | TREASURY BILL ON 02/13/2025        | -       | 365,121    | 365,121    | -            | -           | 365,121    | -        | Investment |            |
| Government Bond      | 80199061 | TREASURY BILL ON 12/10/2024        | -       | -          | 7,829,733  | (7,852,706)  | 40          | 22,933     | 0        | Investment |            |
| Government Bond      | 80199062 | TREASURY BILL ON 11/26/2024        | -       | -          | 8,560,988  | (8,677,000)  | (0)         | 116,120    | 0        | Investment |            |
| Government Bond      | 80213792 | TREASURY BILL ON 11/19/2024        | -       | -          | 1,994,555  | (2,000,000)  | -           | 5,447      | (0)      | Investment |            |
| Government Bond      | 80227485 | TREASURY BILL ON 12/24/2024        | -       | -          | 5,255,496  | (5,260,192)  | 31          | 4,664      | (0)      | Investment |            |
| Government Bond      | 80231542 | TREASURY BILL ON 03/06/2025        | -       | 2,447,624  | 2,447,624  | -            | -           | 2,447,624  | -        | Investment |            |
| Government Bond      | 80232771 | TREASURY BILL ON 10/29/2024        | -       | -          | 1,002,691  | (1,002,691)  | 463         | 36,680     | 0        | Investment |            |
| Government Bond      | 80260670 | TREASURY BILL ON 01/21/2025        | -       | 11,009,691 | 11,009,691 | 2,447,624    | -           | 11,009,691 | -        | Investment |            |
| Government Bond      | 80291018 | TREASURY BILL ON 01/28/2025        | -       | 1,419,514  | 1,419,514  | -            | -           | 1,419,514  | (0)      | Investment |            |
| Government Bond      | 80300148 | TREASURY BILL ON 01/14/2025        | -       | 458,821    | 458,821    | -            | -           | 458,821    | -        | Investment |            |
| Government Bond      | 80348693 | TREASURY BILL ON 01/07/2025        | -       | -          | 8,309,896  | (8,327,170)  | 584         | 16,690     | (0)      | Investment |            |
| Government Bond      | 80394927 | TREASURY BILL ON 02/04/2025        | -       | 3,143,639  | 3,143,639  | -            | -           | 3,143,639  | -        | Investment |            |
| Index Future         | 79528317 | MSCI EngMkt Dec23                  | -       | -          | -          | -            | -           | -          | -        | Future     |            |
| Index Future         | 79699626 | MSCI EngMkt Mar24                  | -       | -          | 344,326    | 100,745      | (445,071)   | -          | -        | Future     |            |
| Index Future         | 79851098 | MSCI EngMkt Jun24                  | -       | -          | 5,275      | 24,000       | (29,275)    | -          | -        | Future     |            |
| Index Future         | 80007468 | MSCI EngMkt Sep24                  | -       | -          | 57,269     | 1,870        | -           | -          | (0)      | Future     |            |
| Index Future         | 80248886 | MSCI EngMkt Dec24                  | -       | -          | (862)      | 119,768      | (118,906)   | -          | -        | Future     |            |
| Index Future         | 80466073 | MSCI EngMkt Mar25                  | -       | -          | -          | 7,251        | (7,251)     | -          | -        | Future     |            |
| Index Swap           | 80193682 | MSCI Daily TR Net Energi swap      | -       | -          | 3,564,383  | 2,904,731    | (6,469,115) | -          | -        | Swaps      |            |
| Index Swap           | 80038752 | MSCI Daily TR Net Energi swap      | -       | -          | -          | 125,932      | (125,932)   | -          | -        | Swaps      |            |
| Index Swap           | 79268390 | MSCI Daily TR Net Energi swap      | -       | -          | 2,417,404  | 841,794      | (3,259,198) | -          | -        | Swaps      |            |
| Index Swap           | 79939587 | MSCI Daily TR Net Energi swap      | -       | -          | (797,204)  | 4,886,251    | (4,089,048) | -          | -        | Swaps      |            |
| Private Common Stock | 78749053 | China Common Rich Renewable Energy | 658,105 | 658,105    | -          | -            | -           | -          | -        | Investment |            |
| Stock Right          | 80039893 | MMG LTD-RIGHTS                     | -       | -          | -          | -            | 3,712       | -          | (31,727) | (0)        | Investment |
| Stock Right          | 79626059 | SIAM CEMENT PCL7HE - RIGHTS        | -       | -          | 28,014     | -            | -           | -          | -        | (0)        | Investment |
| Stock Right          | 80001432 | CHINA LESSO GROUP HOL-RIGHTS       | -       | -          | -          | -            | -           | -          | -        | Investment |            |

[illegible]









[illegible]

|                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                               |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|
| <div>Form 5500</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security<br/>Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Annual Return/Report of Employee Benefit Plan</div> <div>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div> | <div>OMB Nos. 1210-0110<br/>1210-0089</div> <div>2024</div> <div>This Form is Open to Public Inspection</div> |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|

|                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                            |
|-----------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Part I Annual Report Identification Information</b>                                              |                                                                                                                                                                                                                                                                                                                                                                                                            |
| For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024          |                                                                                                                                                                                                                                                                                                                                                                                                            |
| A This return/report is for:                                                                        | <div><input type="checkbox"/> a multiemployer plan</div> <div><input type="checkbox"/> a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div>                                                                                                                                                                 |
| B This return/report is:                                                                            | <div><input type="checkbox"/> a single-employer plan</div> <div><input checked="" type="checkbox"/> a DFE (specify) E</div> <div><input type="checkbox"/> the first return/report</div> <div><input type="checkbox"/> the final return/report</div> <div><input type="checkbox"/> an amended return/report</div> <div><input type="checkbox"/> a short plan year return/report (less than 12 months)</div> |
| C If the plan is a collectively-bargained plan, check here . . . . .                                | <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                   |
| D Check box if filing under:                                                                        | <div><input type="checkbox"/> Form 5558</div> <div><input type="checkbox"/> automatic extension</div> <div><input type="checkbox"/> the DFVC program</div> <div><input type="checkbox"/> special extension (enter description)</div>                                                                                                                                                                       |
| E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here . . . . . | <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                   |

|                                                                                                                                                                                                                                                                                                                                                    |                                                       |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------|
| <b>Part II Basic Plan Information - enter all requested information</b>                                                                                                                                                                                                                                                                            |                                                       |
| 1a Name of plan<br>EMERGING MARKETS ALPHA ADVANTAGE FUND - STRATEGIC LTD                                                                                                                                                                                                                                                                           | 1b Three-digit plan number (PN) ▶ 001                 |
|                                                                                                                                                                                                                                                                                                                                                    | 1c Effective date of plan                             |
| 2a Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.<br><br>50 HUDSON YARDS<br>NEW YORK, NY 10001 | 2b Employer Identification Number (EIN)<br>98-1068464 |
|                                                                                                                                                                                                                                                                                                                                                    | 2c Plan Sponsor's telephone number<br>415-670-2000    |
|                                                                                                                                                                                                                                                                                                                                                    | 2d Business code (see instructions)<br>000000         |

**Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.**

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

|           |                                    |            |                                                              |
|-----------|------------------------------------|------------|--------------------------------------------------------------|
| SIGN HERE |                                    |            |                                                              |
|           | Signature of plan administrator    | Date       | Enter name of individual signing as plan administrator       |
| SIGN HERE |                                    |            |                                                              |
|           | Signature of employer/plan sponsor | Date       | Enter name of individual signing as employer or plan sponsor |
| SIGN HERE |                                    | 10/07/2025 | CHUCK PULSFORT                                               |
|           | Signature of DFE                   | Date       | Enter name of individual signing as DFE                      |

|                                                                                                                                         |  |                                                                                                                          |  |
|-----------------------------------------------------------------------------------------------------------------------------------------|--|--------------------------------------------------------------------------------------------------------------------------|--|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                |  | <b>3b</b> Administrator's EIN<br><div style="border: 1px solid black; padding: 2px; font-weight: bold;">98-1068464</div> |  |
| <b>3c</b> Administrator's telephone number<br><div style="border: 1px solid black; padding: 2px; font-weight: bold;">415-670-2000</div> |  |                                                                                                                          |  |

  

|                                                                                                                                                                                                                                                                                            |  |                                   |  |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-----------------------------------|--|
| <b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:<br><br><b>a</b> Sponsor's name<br><b>c</b> Plan Name |  | <b>4b</b> EIN<br><br><b>4d</b> PN |  |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|-----------------------------------|--|

|                                                                                                                                                              |              |   |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|---|
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                      | <b>5</b>     | 0 |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1), 6a(2), 6b, 6c, and 6d).     |              |   |
| <b>6a(1)</b> Total number of active participants at the beginning of the plan year . . . . .                                                                 | <b>6a(1)</b> | 0 |
| <b>6a(2)</b> Total number of active participants at the end of the plan year . . . . .                                                                       | <b>6a(2)</b> | 0 |
| <b>b</b> Retired or separated participants receiving benefits . . . . .                                                                                      | <b>6b</b>    | 0 |
| <b>c</b> Other retired or separated participants entitled to future benefits. . . . .                                                                        | <b>6c</b>    | 0 |
| <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> . . . . .                                                                              | <b>6d</b>    | 0 |
| <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. . . . .                                                | <b>6e</b>    | 0 |
| <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> . . . . .                                                                                                  | <b>6f</b>    | 0 |
| <b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) . . . . . | <b>6g(1)</b> | 0 |
| <b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) . . . . .       | <b>6g(2)</b> | 0 |
| <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested . . . . .               | <b>6h</b>    | 0 |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) . . . . .                     | <b>7</b>     |   |

**8a** If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

**b** If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

|                                                                         |                                                                         |
|-------------------------------------------------------------------------|-------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)               | <b>9b</b> Plan benefit arrangement (check all that apply)               |
| (1) <input type="checkbox"/> Insurance                                  | (1) <input type="checkbox"/> Insurance                                  |
| (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts | (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts |
| (3) <input type="checkbox"/> Trust                                      | (3) <input type="checkbox"/> Trust                                      |
| (4) <input type="checkbox"/> General assets of the sponsor              | (4) <input type="checkbox"/> General assets of the sponsor              |

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

**a Pension Schedules**

- (1) ☐ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4) ☐ **DCG** (Individual Plan Information) - Number Attached \_\_\_\_\_
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

**b General Schedules**

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information - Small Plan)
- (3) ☐ **A** (Insurance Information) - Number Attached \_\_\_\_\_
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

**11a** If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) . . . . . ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

**11b** Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) . . . . . ☐ Yes ☐ No

**11c** Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code \_\_\_\_\_