

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:33 AM EST

Equity Synthetic Daily Activity AR=302304.7

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CFD Daily Activity NEW

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553															
ABB INDIA LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		ABB.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264650034		NEW	27 Dec 2034	796	INE117A01022	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(67.49)
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
			02 Jan 2025											30.00	
	Sell	Upsize Trade	06 Jan 2025		8086.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	108.499985	(325,499.96)	3.287571	2.75	1.000000
SDB3262115492	Open	NEW	08 Nov 2034	(3,000)	TW0008086000	TWD	32.895000	100.00	(80.9523)	ACT/360	3.287571	(9,862.71)	(9,862.71)	(2.72)	0.00
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		AGL.AX	AUD	AUD		4.337348	AUD-OIS-RBA	11.354199	(38,910.84)	11.353064	1.00	1.000000
SDB3260962041	Open	NEW	12 Oct 2034	(3,427)	AU000000AGL7	AUD	1.000000	100.00	(25.0000)	ACT/365	11.353064	(38,906.95)	(38,906.95)	(3.89)	0.00
AIA GROUP LIMITED CMN															
			02 Jan 2025											10.85	
	Sell	Partial Termination	06 Jan 2025		1299.HK	HKD	HKD		3.994800	HKD-HONIX	55.369231	(1,871,480.01)	56.300000	1.20	1.000000
SDB3263868388	Close	NEW	08 Dec 2034	(33,800)	HK0000069689	HKD	1.000000	100.00	30.0000	ACT/365	55.302511	(1,869,224.87)	(1,902,940.00)	(224.58)	0.00
			02 Jan 2025											0.00	
	Sell	Partial Termination	06 Jan 2025		1299.HK	HKD	HKD		3.994800	HKD-HONIX	55.061486	(814,909.99)	56.300000	1.20	1.000000
SDB3263868388	Close	NEW	08 Dec 2034	(14,800)	HK0000069689	HKD	1.000000	100.00	30.0000	ACT/365	55.054879	(814,812.21)	(833,240.00)	(97.79)	0.00
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD															
			02 Jan 2025											0.21	
	Sell	Upsize Trade	06 Jan 2025		AOT_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	59.700005	(686,550.06)	1.742332	4.00	1.000000
SDB3260121431	Open	NEW	22 Sep 2034	(11,500)	TH0765010R16	THB	34.250000	100.00	(83.3268)	ACT/360	1.742332	(20,036.82)	(20,036.82)	(8.02)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		AOT_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121431		NEW	22 Sep 2034	0	TH0765010R16	THB		100.00	(82.8899)	ACT/360	0.000000	0.00	0.00	0.00	0.00
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.958155	17,020.49	1.223697	2.00	1.000000
SDB3264921652	Open	NEW	05 Jan 2035	1,900	CNE000001FB1	CNY	7.320200	90.00	50.0000	ACT/360	1.223697	2,325.02	2,325.02	(0.47)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.965716	106,692.02	1.225139	2.00	1.000000
SDB3264921652	Open	NEW	05 Jan 2035	11,900	CNE000001FB1	CNY	7.320200	90.00	50.0000	ACT/360	1.225139	14,579.15	14,579.15	(2.92)	0.00
ALIBABA GROUP HOLDING LIMITED CMN															
			02 Jan 2025											0.00	
	Sell	Partial Termination	06 Jan 2025		9988.HK	HKD	HKD		3.994800	HKD-HONIX	81.480102	(399,252.50)	82.400000	1.20	1.000000
SDB3260661445	Close	NEW	11 Oct 2034	(4,900)	KYG017191142	HKD	1.000000	100.00	30.0000	ACT/365	81.470324	(399,204.59)	(403,760.00)	(47.91)	0.00
			02 Jan 2025											10.85	
	Sell	Partial Termination	06 Jan 2025		9988.HK	HKD	HKD		3.994800	HKD-HONIX	81.660563	(579,790.00)	82.400000	1.20	1.000000
SDB3260661445	Close	NEW	11 Oct 2034	(7,100)	KYG017191142	HKD	1.000000	100.00	30.0000	ACT/365	81.562162	(579,091.35)	(585,040.00)	(69.57)	0.00

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066831553 (Cont.)															
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
			02 Jan 2025											10.85	
	Sell	New Trade	06 Jan 2025		0241.HK	HKD	HKD		3.994800	HKD-HONIX	3.247692	(253,319.98)	3.243779	1.20	1.000000
SDB3265057921	Open	NEW	04 Jan 2035	(78,000)	BMG0171K1018	HKD	1.000000	100.00	(150.0000)	ACT/365	3.243779	(253,014.76)	(253,014.76)	(30.40)	0.00
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		0241.HK	HKD	HKD		3.994800	HKD-HONIX	3.219000	(32,190.00)	3.218614	1.20	1.000000
SDB3265057921	Open	NEW	04 Jan 2035	(10,000)	BMG0171K1018	HKD	1.000000	100.00	(150.0000)	ACT/365	3.218614	(32,186.14)	(32,186.14)	(3.86)	0.00
ALIBABA PICTURES GROUP LIMITED CMN															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		1060.HK	HKD	HKD		3.994800	HKD-HONIX	0.469583	(56,349.96)	0.469527	1.20	1.000000
SDB3264716710	Open	NEW	29 Dec 2034	(120,000)	BMG0171W1055	HKD	1.000000	100.00	(30.0000)	ACT/365	0.469527	(56,343.24)	(56,343.24)	(6.76)	0.00
			02 Jan 2025											10.85	
	Sell	Upsize Trade	06 Jan 2025		1060.HK	HKD	HKD		3.994800	HKD-HONIX	0.477778	(43,000.02)	0.477202	1.20	1.000000
SDB3264716710	Open	NEW	29 Dec 2034	(90,000)	BMG0171W1055	HKD	1.000000	100.00	(30.0000)	ACT/365	0.477202	(42,948.18)	(42,948.18)	(5.16)	0.00
AMPOL LTD CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		ALD.AX	AUD	AUD		4.337348	AUD-OIS-RBA	28.446323	(159,640.76)	28.443478	1.00	1.000000
SDB3260458813	Open	NEW	29 Sep 2034	(5,612)	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	28.443478	(159,624.80)	(159,624.80)	(15.96)	0.00
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263426667		NEW	04 Dec 2034	0	CNE1000030R1	CNY		100.00	(1,599.0694)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		002226.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.440000	1,632.00	0.743112	2.00	1.000000
SDB3260427172	Open	NEW	10 Oct 2034	300	CNE100000B57	CNY	7.320200	90.00	50.0000	ACT/360	0.743112	222.93	222.93	(0.04)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		002226.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.399998	1,620.00	0.737894	2.00	1.000000
SDB3260427172	Open	NEW	10 Oct 2034	300	CNE100000B57	CNY	7.320200	90.00	50.0000	ACT/360	0.737894	221.37	221.37	(0.04)	0.00
ANSELL LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		ANN.AX	AUD	AUD		4.337348	AUD-OIS-RBA	33.769531	(61,528.09)	33.766154	1.00	1.000000
SDB3260427214	Open	NEW	28 Sep 2034	(1,822)	AU000000ANN9	AUD	1.000000	100.00	(25.0000)	ACT/365	33.766154	(61,521.93)	(61,521.93)	(6.15)	0.00
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Partial Termination	06 Jan 2025		ANZ.AX	AUD	AUD		4.337863	AUD-OIS-RBA	28.538037	(7,705.27)	28.540000	1.00	1.000000
SDB3263242780	Close	NEW	29 Nov 2034	(270)	AU000000ANZ3	AUD	1.000000	100.00	25.0000	ACT/365	28.535183	(7,704.50)	(7,705.80)	(0.77)	0.00
APPEN LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		APX.AX	AUD	AUD		4.337348	AUD-OIS-RBA	2.761711	(17,890.36)	2.761435	1.00	1.000000
SDB3264983893	Open	NEW	04 Jan 2035	(6,478)	AU000000APX3	AUD	1.000000	100.00	(550.0000)	ACT/365	2.761435	(17,888.58)	(17,888.58)	(1.79)	0.00

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066831553 (Cont.)															
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		600629.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.632497	(3,453.00)	1.259098	2.00	1.000000
SDB3264716694	Close	NEW	02 Jan 2025	(400)	CNE000000784	CNY	7.320200	90.00	50.0000	ACT/360	1.178346	(471.34)	(503.64)	(0.09)	0.00
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		ALL.AX	AUD	AUD		4.337348	AUD-OIS-RBA	68.712053	(113,443.60)	68.705182	1.00	1.000000
SDB3264983885	Open	NEW	04 Jan 2025	(1,651)	AU000000ALL7	AUD	1.000000	100.00	(25.0000)	ACT/365	68.705182	(113,432.26)	(113,432.26)	(11.34)	0.00
ASX LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Buy	Upsize Trade	06 Jan 2025		ASX.AX	AUD	AUD		4.337348	AUD-OIS-RBA	65.357500	784.29	65.364036	1.00	1.000000
SDB3264983876	Open	NEW	04 Jan 2025	12	AU000000ASX7	AUD	1.000000	100.00	25.0000	ACT/365	65.364036	784.37	784.37	(0.08)	0.00
BAJAJ AUTO LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		BAJA.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263314472		NEW	28 Nov 2024	846	INE917101010	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(26.80)
		Financing Payment	02 Jan 2025		BAJA.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263871987		NEW	07 Dec 2024	66	INE917101010	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.10)
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
			02 Jan 2025											0.21	
	Sell	Upsize Trade	06 Jan 2025		BCP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	35.143445	(857,500.06)	1.025654	4.00	1.000000
SDB3260188346	Open	NEW	27 Sep 2024	(24,400)	TH0420010R18	THB	34.250000	100.00	(975.7246)	ACT/360	1.025654	(25,025.96)	(25,025.96)	(10.01)	0.00
		Spread Change	02 Jan 2025		BCP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260188346		NEW	27 Sep 2024	0	TH0420010R18	THB		100.00	(974.0809)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
			02 Jan 2025											0.21	
	Sell	Upsize Trade	06 Jan 2025		BDMS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	24.533466	(2,009,290.87)	0.716004	4.00	1.000000
SDB3264650037	Open	NEW	27 Dec 2024	(81,900)	TH0264010R10	THB	34.250000	100.00	(50.0000)	ACT/360	0.716004	(58,640.73)	(58,640.73)	(23.47)	0.00
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		601169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054670		NEW	14 Dec 2024	0	CNE100000734	CNY		100.00	(560.5901)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.749589	(111,472.99)	3.106384	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2024	(4,900)	CNE1000012M0	CNY	7.320200	100.00	(1,900.2823)	ACT/360	3.106384	(15,221.28)	(15,221.28)	(3.05)	0.00
	Sell	Upsize Trade	07 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.954674	(245,615.01)	3.133340	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2024	(10,700)	CNE1000012M0	CNY	7.320200	100.00	(1,900.2823)	ACT/360	3.133340	(33,526.74)	(33,526.74)	(6.71)	0.00
		Spread Change	02 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263372435		NEW	01 Dec 2024	0	CNE1000012M0	CNY		100.00	(1,896.8168)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
SDB3260123352	Buy	Partial Termination	07 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.187977	204,925.09	0.715583	2.00	1.000000
	Close	NEW	25 Sep 2034	39,500	CNE100001V11	CNY	7.320200	100.00	(1,553.3401)	ACT/360	0.708922	28,002.42	28,265.53	(5.60)	0.00
			02 Jan 2025											0.00	
SDB3260123352	Buy	Partial Termination	07 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.180740	657,953.98	0.715583	0.00	1.000000
	Close	NEW	25 Sep 2034	127,000	CNE100001V11	CNY	7.320200	100.00	(1,553.3401)	ACT/360	0.707732	89,881.96	90,879.04	(2.50)	0.00
			02 Jan 2025											0.00	
SDB3260123352	Buy	Partial Termination	07 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.178378	89,585.94	0.715583	2.00	1.000000
	Close	NEW	25 Sep 2034	17,300	CNE100001V11	CNY	7.320200	100.00	(1,553.3401)	ACT/360	0.707374	12,237.57	12,379.59	(2.45)	0.00
			02 Jan 2025											2.50	
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.00	1.000000
SDB3263530575	Sell	Upsize Trade	07 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.432002	(9,716.00)	2.653378	2.00	1.000000
	Open	NEW	07 Dec 2034	(500)	CNE100002813	CNY	7.320200	100.00	(881.3993)	ACT/360	2.653378	(1,326.69)	(1,326.69)	(0.27)	0.00
			02 Jan 2025											5.84	
SDB3263530575	Sell	Upsize Trade	07 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.510001	(19,510.00)	2.663138	2.00	1.000000
	Open	NEW	07 Dec 2034	(1,000)	CNE100002813	CNY	7.320200	100.00	(881.3993)	ACT/360	2.663138	(2,663.14)	(2,663.14)	(0.53)	0.00
			02 Jan 2025											0.84	
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
SDB3260427160	Buy	Upsize Trade	07 Jan 2025		688111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	266.815001	106,726.00	36.459496	2.00	1.000000
	Open	NEW	10 Oct 2034	400	CNE100003PM2	CNY	7.320200	90.00	50.0000	ACT/360	36.459496	14,583.80	14,583.80	(2.92)	0.00
			02 Jan 2025											5.84	
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3263589510	Sell	Upsize Trade	07 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.234997	(33,245.99)	1.260588	2.00	1.000000
	Open	NEW	07 Dec 2034	(3,600)	CNE100000ZB0	CNY	7.320200	100.00	(1,542.2807)	ACT/360	1.260588	(4,538.12)	(4,538.12)	(0.91)	0.00
			02 Jan 2025											2.50	
SDB3263589510	Sell	Upsize Trade	07 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.279448	(8,351.50)	1.267079	2.00	1.000000
	Open	NEW	07 Dec 2034	(900)	CNE100000ZB0	CNY	7.320200	100.00	(1,542.2807)	ACT/360	1.267079	(1,140.37)	(1,140.37)	(0.23)	0.00
			02 Jan 2025											0.00	
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3264054753		Spread Change	02 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE000000XH3	CNY	100.00		(1,859.6413)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			02 Jan 2025											5.84	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123353	Sell	Partial Termination	07 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.484998	(2,697.00)	1.992434	2.00	1.000000
	Close	NEW	25 Sep 2034	(200)	CNE100001S16	CNY	7.320200	90.00	50.0000	ACT/360	1.840718	(368.14)	(398.49)	(0.07)	0.00
			02 Jan 2025											5.84	
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260123499	Sell	Upsize Trade	07 Jan 2025		600861.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.799998	(1,980.00)	2.702723	2.00	1.000000
	Open	NEW	25 Sep 2034	(100)	CNE000000GS5	CNY	7.320200	100.00	(2,077.9112)	ACT/360	2.702723	(270.27)	(270.27)	(0.05)	0.00
			02 Jan 2025											5.84	
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3265057896	Sell	New Trade	07 Jan 2025		600246.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.666168	(36,030.99)	1.046441	2.00	1.000000
	Open	NEW	05 Jan 2035	(4,700)	CNE0000014S5	CNY	7.320200	100.00	(1,900.0000)	ACT/360	1.046441	(4,918.27)	(4,918.27)	(0.98)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:33 AM EST

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066831553 (Cont.)															
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											2.50	
SDB3265057896	Sell	Upsize Trade	07 Jan 2025		600246.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.715003	(771.50)	1.053459	2.00	1.000000
	Open	NEW	05 Jan 2035	(100)	CNE0000014S5	CNY	7.320200	100.00	(1,900.0000)	ACT/360	1.053459	(105.35)	(105.35)	(0.02)	0.00
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3265057929	Sell	New Trade	07 Jan 2025		000729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.131969	(141,944.04)	1.656028	2.00	1.000000
	Open	NEW	05 Jan 2035	(11,700)	CNE000000S84	CNY	7.320200	100.00	(575.0000)	ACT/360	1.656028	(19,375.53)	(19,375.53)	(3.88)	0.00
			02 Jan 2025											2.50	
SDB3265057929	Sell	Upsize Trade	07 Jan 2025		000729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.913687	(45,272.01)	1.626776	2.00	1.000000
	Open	NEW	05 Jan 2035	(3,800)	CNE000000S84	CNY	7.320200	100.00	(575.0000)	ACT/360	1.626776	(6,181.75)	(6,181.75)	(1.24)	0.00
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
SDB3262867391	Buy	Upsize Trade	07 Jan 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.324003	5,162.00	1.410745	2.00	1.000000
	Open	NEW	24 Nov 2034	500	CNE000001261	CNY	7.320200	90.00	50.0000	ACT/360	1.410745	705.37	705.37	(0.14)	0.00
			02 Jan 2025											(2.50)	
SDB3262867391	Buy	Upsize Trade	07 Jan 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.328125	16,525.00	1.410837	2.00	1.000000
	Open	NEW	24 Nov 2034	1,600	CNE000001261	CNY	7.320200	90.00	50.0000	ACT/360	1.410837	2,257.34	2,257.34	(0.45)	0.00
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
SDB3260964901	Sell	Upsize Trade	06 Jan 2025		BGL.AX	AUD	AUD		4.337348	AUD-OIS-RBA	1.125476	(537.98)	1.125363	1.00	1.000000
	Open	NEW	12 Oct 2034	(478)	AU0000019374	AUD	1.000000	100.00	(25.0000)	ACT/365	1.125363	(537.92)	(537.92)	(0.05)	0.00
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
SDB3264921772	Buy	Full Termination	07 Jan 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.510001	52,261.00	6.337826	0.00	1.000000
	Close	NEW	05 Jan 2035	1,100	CNE100002D38	CNY	7.320200	100.00	(1,500.0000)	ACT/360	6.490260	7,139.29	6,971.61	0.00	0.00
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3264983870	Sell	Upsize Trade	07 Jan 2025		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.162242	(49,794.99)	1.387158	2.00	1.000000
	Open	NEW	05 Jan 2035	(4,900)	CNE100003QP3	CNY	7.320200	100.00	(1,750.0000)	ACT/360	1.387158	(6,797.07)	(6,797.07)	(1.36)	0.00
			02 Jan 2025											2.50	
SDB3264983870	Sell	Upsize Trade	07 Jan 2025		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.150629	(8,120.50)	1.386036	2.00	1.000000
	Open	NEW	05 Jan 2035	(800)	CNE100003QP3	CNY	7.320200	100.00	(1,750.0000)	ACT/360	1.386036	(1,108.83)	(1,108.83)	(0.22)	0.00
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			02 Jan 2025											0.21	
SDB3264390770	Sell	Upsize Trade	06 Jan 2025		BTS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	6.056649	(973,909.16)	0.176762	4.00	1.000000
	Open	NEW	20 Dec 2034	(160,800)	TH0221010R10	THB	34.250000	100.00	(1,235.8286)	ACT/360	0.176762	(28,423.33)	(28,423.33)	(11.37)	0.00
			02 Jan 2025											0.00	
SDB3264390770		Spread Change	02 Jan 2025		BTS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Dec 2034	0	TH0221010R10	THB		100.00	(1,234.2563)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
BUDWEISER BREWING COMPANY APAC LIMITED CMN															
			02 Jan 2025											0.00	
SDB3265057907	Sell	New Trade	06 Jan 2025		1876.HK	HKD	HKD		3.994800	HKD-HONIX	7.263000	(3,631.50)	7.262128	1.20	1.000000
	Open	NEW	04 Jan 2035	(500)	KYG1674K1013	HKD	1.000000	100.00	(30.0000)	ACT/365	7.262128	(3,631.06)	(3,631.06)	(0.44)	0.00

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06831553 (Cont.)															
BUDWEISER BREWING COMPANY APAC LIMITED CMN (Cont.)															
			02 Jan 2025											10.85	
	Sell	Upside Trade	06 Jan 2025		1876.HK	HKD	HKD		3.994800	HKD-HONIX	7.272814	(168,002.00)	7.264050	1.20	1.000000
SDB3265057907	Open	NEW	04 Jan 2035	(23,100)	KYG1674K1013	HKD	1.000000	100.00	(30.0000)	ACT/365	7.264050	(167,799.55)	(167,799.55)	(20.16)	0.00
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
			02 Jan 2025											0.21	
	Sell	Upside Trade	06 Jan 2025		BH_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	201.950000	(1,211,700.00)	5.893868	4.00	1.000000
SDB3264716756	Open	NEW	27 Dec 2034	(6,000)	TH0168010R13	THB	34.250000	100.00	(450.0000)	ACT/360	5.893868	(35,363.21)	(35,363.21)	(14.15)	0.00
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		600906.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.952225	12,514.00	0.949684	2.00	1.000000
SDB3261097682	Open	NEW	19 Oct 2034	1,800	CNE100005295	CNY	7.320200	90.00	50.0000	ACT/360	0.949684	1,709.43	1,709.43	(0.34)	0.00
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		600906.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.002944	35,715.01	0.956932	2.00	1.000000
SDB3261097682	Open	NEW	19 Oct 2034	5,100	CNE100005295	CNY	7.320200	90.00	50.0000	ACT/360	0.956932	4,880.35	4,880.35	(0.98)	0.00
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260497774		NEW	11 Oct 2034	0	CNE1000041R8	CNY		100.00	(1,324.6970)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.801779	59,175.48	0.929133	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	8,700	CNE100000M39	CNY	7.320200	90.00	50.0000	ACT/360	0.929133	8,083.46	8,083.46	(1.62)	0.00
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.813331	22,483.99	0.931022	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	3,300	CNE100000M39	CNY	7.320200	90.00	50.0000	ACT/360	0.931022	3,072.37	3,072.37	(0.61)	0.00
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	New Trade	07 Jan 2025		688185.SH	USD	USD		4.330000	USD-Federal Funds-H.15	60.027088	(33,014.90)	8.193768	2.00	1.000000
SDB3265057947	Open	NEW	05 Jan 2035	(550)	CNE100004BM0	CNY	7.320200	100.00	(2,225.0000)	ACT/360	8.193768	(4,506.57)	(4,506.57)	(0.90)	0.00
CARABAO GROUP PUBLIC COMPANY LIMITED NVDR															
			02 Jan 2025											0.21	
	Buy	Full Termination	06 Jan 2025		CBG_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	79.393592	1,921,324.93	2.313246	4.00	1.000000
SDB3264858079	Close	NEW	29 Dec 2034	24,200	TH6066010R13	THB	34.250000	100.00	(3,000.0000)	ACT/360	2.319037	56,120.70	55,980.55	(22.44)	0.00
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		601016.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.154000	1,577.00	0.430985	2.00	1.000000
SDB3260123095	Open	NEW	25 Sep 2034	500	CNE100001T15	CNY	7.320200	90.00	50.0000	ACT/360	0.430985	215.49	215.49	(0.04)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		601016.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.123985	104,965.90	0.426741	2.00	1.000000
SDB3260123095	Open	NEW	25 Sep 2034	33,600	CNE100001T15	CNY	7.320200	90.00	50.0000	ACT/360	0.426741	14,338.50	14,338.50	(2.87)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
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066831553 (Cont.)															
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		601375.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.173334	1,252.00	0.570274	2.00	1.000000
SDB3260962829	Open	NEW	13 Oct 2034	300	CNE100002FF9	CNY	7.320200	90.00	50.0000	ACT/360	0.570274	171.08	171.08	(0.03)	0.00
CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673															
			02 Jan 2025											0.21	
	Sell	Upsize Trade	06 Jan 2025		CPN_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	56.654754	(237,949.97)	1.653457	4.00	1.000000
SDB3264792849	Open	NEW	28 Dec 2034	(4,200)	TH0481010R10	THB	34.250000	100.00	(200.0000)	ACT/360	1.653457	(6,944.52)	(6,944.52)	(2.78)	0.00
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.055886	50,292.99	0.554225	2.00	1.000000
SDB3261097675	Open	NEW	19 Oct 2034	12,400	CNE100003N43	CNY	7.320200	90.00	50.0000	ACT/360	0.554225	6,872.39	6,872.39	(1.37)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.040367	54,948.99	0.551920	2.00	1.000000
SDB3261097675	Open	NEW	19 Oct 2034	13,600	CNE100003N43	CNY	7.320200	90.00	50.0000	ACT/360	0.551920	7,506.11	7,506.11	(1.50)	0.00
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		002557.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.834037	77,568.50	4.075373	2.00	1.000000
SDB3260760884	Open	NEW	12 Oct 2034	2,600	CNE1000010Q5	CNY	7.320200	90.00	50.0000	ACT/360	4.075373	10,595.97	10,595.97	(2.12)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		002557.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.775554	107,191.99	4.068743	2.00	1.000000
SDB3260760884	Open	NEW	12 Oct 2034	3,600	CNE1000010Q5	CNY	7.320200	90.00	50.0000	ACT/360	4.068743	14,647.47	14,647.47	(2.93)	0.00
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300342.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.750001	1,575.00	2.152192	2.00	1.000000
SDB3260123072	Open	NEW	25 Sep 2034	100	CNE100001JY4	CNY	7.320200	90.00	50.0000	ACT/360	2.152192	215.22	215.22	(0.04)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300342.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.009997	3,202.00	2.186989	2.00	1.000000
SDB3260123072	Open	NEW	25 Sep 2034	200	CNE100001JY4	CNY	7.320200	90.00	50.0000	ACT/360	2.186989	437.40	437.40	(0.09)	0.00
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
	Buy	Partial Termination	07 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.994302	536,511.12	2.124899	0.00	1.000000
SDB3264857827	Close	NEW	02 Jan 2035	35,781	CNE100001VQ5	CNY	7.320200	100.00	(2,000.0000)	ACT/360	2.048346	73,291.87	76,031.01	0.00	0.00
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.857275	10,843.00	1.346968	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	1,100	CNE100003Y73	CNY	7.320200	90.00	50.0000	ACT/360	1.346968	1,481.66	1,481.66	(0.30)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.881878	7,905.50	1.349879	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	800	CNE100003Y73	CNY	7.320200	90.00	50.0000	ACT/360	1.349879	1,079.90	1,079.90	(0.22)	0.00
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.678402	(94,380.97)	1.867118	2.00	1.000000
SDB3264649818	Open	NEW	02 Jan 2035	(6,900)	CNE100000BN6	CNY	7.320200	100.00	(1,975.0000)	ACT/360	1.867118	(12,883.11)	(12,883.11)	(2.58)	0.00

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066831553 (Cont.)															
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											2.50	
SDB3264649818	Sell	Upside Trade	07 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.289998	(2,658.00)	1.814707	2.00	1.000000
	Open	NEW	02 Jan 2035	(200)	CNE100000BN6	CNY	7.320200	100.00	(1,975.0000)	ACT/360	1.814707	(362.94)	(362.94)	(0.07)	0.00
CHIEFTEK PRECISION CO., LTD. CMN															
			02 Jan 2025											15.00	
SDB3265057945	Sell	New Trade	06 Jan 2025		1597.TW	USD	USD		4.330000	USD-Federal Funds-H.15	124.000005	(124,000.01)	3.762879	2.75	1.000000
	Open	NEW	04 Jan 2035	(1,000)	TW0001597003	TWD	32.895000	100.00	(575.0000)	ACT/360	3.762879	(3,762.88)	(3,762.88)	(1.04)	0.00
			02 Jan 2025											30.00	
SDB3265057945	Sell	Upside Trade	06 Jan 2025		1597.TW	USD	USD		4.330000	USD-Federal Funds-H.15	123.999983	(371,999.95)	3.757224	2.75	1.000000
	Open	NEW	04 Jan 2035	(3,000)	TW0001597003	TWD	32.895000	100.00	(575.0000)	ACT/360	3.757224	(11,271.67)	(11,271.67)	(3.11)	0.00
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3264649726	Sell	Partial Termination	07 Jan 2025		002928.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.695955	(32,323.01)	1.059718	2.00	1.000000
	Close	NEW	02 Jan 2035	(4,200)	CNE1000033L8	CNY	7.320200	90.00	50.0000	ACT/360	1.050507	(4,412.13)	(4,450.82)	(0.88)	0.00
			02 Jan 2025											2.50	
SDB3264649726	Sell	Full Termination	07 Jan 2025		002928.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.581254	(6,065.00)	1.059718	2.00	1.000000
	Close	NEW	02 Jan 2035	(800)	CNE1000033L8	CNY	7.320200	90.00	50.0000	ACT/360	1.035196	(828.16)	(847.77)	(0.17)	0.00
CHINA GAS HOLDINGS LIMITED CMN															
			02 Jan 2025											10.85	
SDB3265057972	Sell	New Trade	06 Jan 2025		0384.HK	HKD	HKD		3.994800	HKD-HONIX	6.630000	(23,868.00)	6.622011	1.20	1.000000
	Open	NEW	04 Jan 2035	(3,600)	BMG2109G1033	HKD	1.000000	100.00	(30.0000)	ACT/365	6.622011	(23,839.24)	(23,839.24)	(2.86)	0.00
			02 Jan 2025											0.00	
SDB3265057972	Sell	Upside Trade	06 Jan 2025		0384.HK	HKD	HKD		3.994800	HKD-HONIX	6.622385	(86,091.01)	6.621590	1.20	1.000000
	Open	NEW	04 Jan 2035	(13,000)	BMG2109G1033	HKD	1.000000	100.00	(30.0000)	ACT/365	6.621590	(86,080.67)	(86,080.67)	(10.33)	0.00
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
SDB3261168678	Buy	Upside Trade	07 Jan 2025		601995.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.286877	53,259.00	4.547036	2.00	1.000000
	Open	NEW	19 Oct 2034	1,600	CNE1000048J0	CNY	7.320200	90.00	50.0000	ACT/360	4.547036	7,275.26	7,275.26	(1.46)	0.00
			02 Jan 2025											0.84	
SDB3261168678	Buy	Upside Trade	07 Jan 2025		601995.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.848652	535,433.03	4.488673	2.00	1.000000
	Open	NEW	19 Oct 2034	16,300	CNE1000048J0	CNY	7.320200	90.00	50.0000	ACT/360	4.488673	73,165.37	73,165.37	(14.63)	0.00
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
SDB3264054683	Sell	Upside Trade	07 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.534998	(14,121.00)	3.213629	2.00	1.000000
	Open	NEW	14 Dec 2034	(600)	CNE100002XN6	CNY	7.320200	100.00	(1,979.5031)	ACT/360	3.213629	(1,928.18)	(1,928.18)	(0.39)	0.00
			02 Jan 2025											5.84	
SDB3264054683	Sell	Upside Trade	07 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.471578	(44,596.00)	3.203898	2.00	1.000000
	Open	NEW	14 Dec 2034	(1,900)	CNE100002XN6	CNY	7.320200	100.00	(1,979.5031)	ACT/360	3.203898	(6,087.41)	(6,087.41)	(1.22)	0.00
			02 Jan 2025											0.00	
SDB3264054683		Spread Change	02 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002XN6	CNY		100.00	(1,937.0370)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
SDB3261230659	Buy	Upside Trade	07 Jan 2025		600999.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.606829	76,288.00	2.541720	2.00	1.000000
	Open	NEW	19 Oct 2034	4,100	CNE100000HK9	CNY	7.320200	90.00	50.0000	ACT/360	2.541720	10,421.05	10,421.05	(2.08)	0.00

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066831553 (Cont.)															
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		600999.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.550075	237,440.96	2.534814	2.00	1.000000
SDB3261230659	Open	NEW	19 Oct 2034	12,800	CNE100000HK9	CNY	7.320200	90.00	50.0000	ACT/360	2.534814	32,445.62	32,445.62	(6.49)	0.00
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upside Trade	07 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.297497	(9,059.50)	6.185229	2.00	1.000000
SDB3260123202	Open	NEW	25 Sep 2034	(200)	CNE000001BB0	CNY	7.320200	100.00	(1,697.7071)	ACT/360	6.185229	(1,237.05)	(1,237.05)	(0.25)	0.00
			02 Jan 2025											5.84	
	Sell	Upside Trade	07 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.610003	(13,683.00)	6.225819	2.00	1.000000
SDB3260123202	Open	NEW	25 Sep 2034	(300)	CNE000001BB0	CNY	7.320200	100.00	(1,697.7071)	ACT/360	6.225819	(1,867.75)	(1,867.75)	(0.37)	0.00
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		600111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260962135		NEW	13 Oct 2034	0	CNE000000T18	CNY		100.00	(1,397.5823)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA OVERSEAS LAND LTD (ORD) CMN															
			02 Jan 2025											0.00	
	Sell	New Trade	06 Jan 2025		0688.HK	HKD	HKD		3.994800	HKD-HONIX	12.226428	(85,585.00)	12.224961	1.20	1.000000
SDB3265057962	Open	NEW	04 Jan 2035	(7,000)	HK0688002218	HKD	1.000000	100.00	(30.0000)	ACT/365	12.224961	(85,574.73)	(85,574.73)	(10.27)	0.00
			02 Jan 2025											10.85	
	Sell	Upside Trade	06 Jan 2025		0688.HK	HKD	HKD		3.994800	HKD-HONIX	12.300953	(129,160.01)	12.286130	1.20	1.000000
SDB3265057962	Open	NEW	04 Jan 2035	(10,500)	HK0688002218	HKD	1.000000	100.00	(30.0000)	ACT/365	12.286130	(129,004.37)	(129,004.37)	(15.50)	0.00
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.405003	(3,240.50)	4.654021	2.00	1.000000
SDB3260489030	Close	NEW	11 Oct 2034	(100)	CNE1000008M8	CNY	7.320200	90.00	50.0000	ACT/360	4.424800	(442.48)	(465.40)	(0.09)	0.00
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.290001	(3,229.00)	4.654021	2.00	1.000000
SDB3260489030	Close	NEW	11 Oct 2034	(100)	CNE1000008M8	CNY	7.320200	90.00	50.0000	ACT/360	4.407623	(440.76)	(465.40)	(0.09)	0.00
CHINA POWER INTL DEV LTD CMN															
			02 Jan 2025											10.85	
	Sell	New Trade	06 Jan 2025		2380.HK	HKD	HKD		3.994800	HKD-HONIX	3.066021	(1,217,210.34)	3.062326	1.20	1.000000
SDB3265057987	Open	NEW	04 Jan 2035	(397,000)	HK2380027329	HKD	1.000000	100.00	(30.0000)	ACT/365	3.062326	(1,215,743.42)	(1,215,743.42)	(146.07)	0.00
			02 Jan 2025											0.00	
	Sell	Upside Trade	06 Jan 2025		2380.HK	HKD	HKD		3.994800	HKD-HONIX	3.026393	(184,609.97)	3.026030	1.20	1.000000
SDB3265057987	Open	NEW	04 Jan 2035	(61,000)	HK2380027329	HKD	1.000000	100.00	(30.0000)	ACT/365	3.026030	(184,587.83)	(184,587.83)	(22.15)	0.00
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.01	
	Buy	Upside Trade	07 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.050001	2,710.40	0.826646	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	448	CNE100003MP2	CNY	7.320200	90.00	50.0000	ACT/360	0.826646	370.34	370.34	(0.07)	0.00
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.169029	231,918.48	0.842980	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	37,594	CNE100003MP2	CNY	7.320200	90.00	50.0000	ACT/360	0.842980	31,690.99	31,690.99	(6.34)	0.00

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066831553 (Cont.)															
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.226017	81,299.33	0.850483	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	13,058	CNE100003MP2	CNY	7.320200	90.00	50.0000	ACT/360	0.850483	11,105.61	11,105.61	(2.22)	0.00
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN															
			02 Jan 2025											10.85	
	Sell	Upside Trade	06 Jan 2025		0291.HK	HKD	HKD		3.994800	HKD-HONIX	24.508334	(367,625.01)	24.478801	1.20	1.000000
SDB3260128028	Open	NEW	22 Sep 2034	(15,000)	HK0291001490	HKD	1.000000	100.00	(30.0000)	ACT/365	24.478801	(367,182.02)	(367,182.02)	(44.12)	0.00
			02 Jan 2025											0.00	
	Sell	Upside Trade	06 Jan 2025		0291.HK	HKD	HKD		3.994800	HKD-HONIX	24.814167	(372,212.51)	24.811189	1.20	1.000000
SDB3260128028	Open	NEW	22 Sep 2034	(15,000)	HK0291001490	HKD	1.000000	100.00	(30.0000)	ACT/365	24.811189	(372,167.84)	(372,167.84)	(44.67)	0.00
CHINA RESOURCES LAND LIMITED CMN															
			02 Jan 2025											10.85	
	Sell	Upside Trade	06 Jan 2025		1109.HK	HKD	HKD		3.994800	HKD-HONIX	22.650000	(11,325.00)	22.622707	1.20	1.000000
SDB3262115571	Open	NEW	08 Nov 2034	(500)	KYG2108Y1052	HKD	1.000000	100.00	(30.0000)	ACT/365	22.622707	(11,311.35)	(11,311.35)	(1.36)	0.00
			02 Jan 2025											0.00	
	Sell	Upside Trade	06 Jan 2025		1109.HK	HKD	HKD		3.994800	HKD-HONIX	22.365909	(123,012.50)	22.363225	1.20	1.000000
SDB3262115571	Open	NEW	08 Nov 2034	(5,500)	KYG2108Y1052	HKD	1.000000	100.00	(30.0000)	ACT/365	22.363225	(122,997.74)	(122,997.74)	(14.76)	0.00
CHINA RUYI HOLDINGS LTD CMN															
			02 Jan 2025											10.85	
	Sell	Upside Trade	06 Jan 2025		0136.HK	HKD	HKD		3.994800	HKD-HONIX	2.467736	(523,160.03)	2.464762	1.20	1.000000
SDB3260123560	Open	NEW	22 Sep 2034	(212,000)	BMG4404N1149	HKD	1.000000	100.00	(398.9940)	ACT/365	2.464762	(522,529.54)	(522,529.54)	(62.78)	0.00
			02 Jan 2025											0.00	
	Sell	Upside Trade	06 Jan 2025		0136.HK	HKD	HKD		3.994800	HKD-HONIX	2.457500	(78,640.00)	2.457205	1.20	1.000000
SDB3260123560	Open	NEW	22 Sep 2034	(32,000)	BMG4404N1149	HKD	1.000000	100.00	(398.9940)	ACT/365	2.457205	(78,630.56)	(78,630.56)	(9.44)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		0136.HK	HKD	HKD		3.994800	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3260123560	Open	NEW	22 Sep 2034	0	BMG4404N1149	HKD		100.00	(397.9217)	ACT/365	0.000000	0.00	0.00	0.00	0.00
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		600029.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.369785	45,225.47	0.870122	2.00	1.000000
SDB3260123281	Open	NEW	25 Sep 2034	7,100	CNE000001FG0	CNY	7.320200	90.00	50.0000	ACT/360	0.870122	6,177.87	6,177.87	(1.24)	0.00
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		600029.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.409313	484,544.06	0.875814	2.00	1.000000
SDB3260123281	Open	NEW	25 Sep 2034	75,600	CNE000001FG0	CNY	7.320200	90.00	50.0000	ACT/360	0.875814	66,211.54	66,211.54	(13.24)	0.00
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H															
			02 Jan 2025											10.85	
	Buy	Full Termination	06 Jan 2025		0956.HK	HKD	HKD		3.994800	HKD-HONIX	3.637500	43,650.00	3.680000	1.20	1.000000
SDB3264983874	Close	NEW	04 Jan 2035	12,000	CNE100000TW9	HKD	1.000000	100.00	(30.0000)	ACT/365	3.641883	43,702.60	44,160.00	(5.24)	0.00
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H															
			02 Jan 2025											10.85	
	Buy	Upside Trade	06 Jan 2025		0788.HK	HKD	HKD		3.994800	HKD-HONIX	1.125325	380,359.85	1.126681	1.20	1.000000
SDB3260458822	Open	NEW	03 Oct 2034	338,000	CNE100003688	HKD	1.000000	90.00	30.0000	ACT/365	1.126681	380,818.18	380,818.18	(45.64)	0.00

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066831553 (Cont.)															
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H (Cont.)															
			02 Jan 2025											0.00	
	Buy	Upsize Trade	06 Jan 2025		0788.HK	HKD	HKD		3.994800	HKD-HONIX	1.130000	2,260.00	1.130136	1.20	1.000000
SDB3260458822	Open	NEW	03 Oct 2034	2,000	CNE100003688	HKD	1.000000	90.00	30.0000	ACT/365	1.130136	2,260.27	2,260.27	(0.27)	0.00
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.496086	56,341.00	3.347319	2.00	1.000000
SDB3260962422	Open	NEW	13 Oct 2034	2,300	CNE000000YH1	CNY	7.320200	90.00	50.0000	ACT/360	3.347319	7,698.83	7,698.83	(1.54)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.509035	139,701.50	3.347970	2.00	1.000000
SDB3260962422	Open	NEW	13 Oct 2034	5,700	CNE000000YH1	CNY	7.320200	90.00	50.0000	ACT/360	3.347970	19,083.43	19,083.43	(3.82)	0.00
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		601916.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.894727	1,398,153.14	0.397394	2.00	1.000000
SDB3260123491	Close	NEW	25 Sep 2034	483,000	CNE100003PS9	CNY	7.320200	100.00	(867.7256)	ACT/360	0.395556	191,053.55	191,941.30	(38.20)	0.00
			02 Jan 2025											(2.50)	
	Buy	Full Termination	07 Jan 2025		601916.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.848220	63,230.48	0.397394	2.00	1.000000
SDB3260123491	Close	NEW	25 Sep 2034	22,200	CNE100003PS9	CNY	7.320200	100.00	(867.7256)	ACT/360	0.389071	8,637.38	8,822.15	(1.73)	0.00
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.346717	63,114.97	1.413849	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	6,100	CNE000001GT1	CNY	7.320200	90.00	50.0000	ACT/360	1.413849	8,624.48	8,624.48	(1.72)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.260051	99,522.49	1.401538	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	9,700	CNE000001GT1	CNY	7.320200	90.00	50.0000	ACT/360	1.401538	13,594.92	13,594.92	(2.72)	0.00
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.225851	192,048.99	1.943272	2.00	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	13,500	CNE100000WX1	CNY	7.320200	90.00	50.0000	ACT/360	1.943272	26,234.17	26,234.17	(5.25)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.195186	388,948.10	1.939731	2.00	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	27,400	CNE100000WX1	CNY	7.320200	90.00	50.0000	ACT/360	1.939731	53,148.63	53,148.63	(10.63)	0.00
CK ASSET HOLDINGS LIMITED CMN															
			02 Jan 2025											10.85	
	Sell	New Trade	06 Jan 2025		1113.HK	HKD	HKD		3.994800	HKD-HONIX	31.499999	(15,750.00)	31.462042	1.20	1.000000
SDB3265057939	Open	NEW	04 Jan 2035	(500)	KYG2177B1014	HKD	1.000000	100.00	(30.0000)	ACT/365	31.462042	(15,731.02)	(15,731.02)	(1.89)	0.00
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		1113.HK	HKD	HKD		3.994800	HKD-HONIX	31.550000	(15,775.00)	31.546214	1.20	1.000000
SDB3265057939	Open	NEW	04 Jan 2035	(500)	KYG2177B1014	HKD	1.000000	100.00	(30.0000)	ACT/365	31.546214	(15,773.11)	(15,773.11)	(1.89)	0.00
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		CU6.AX	AUD	AUD		4.337348	AUD-OIS-RBA	4.032794	(274.23)	4.032391	1.00	1.000000
SDB3262258007	Open	NEW	08 Nov 2034	(68)	AU0000165375	AUD	1.000000	100.00	(445.6128)	ACT/365	4.032391	(274.20)	(274.20)	(0.03)	0.00

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066831553 (Cont.)															
CLP HOLDINGS LIMITED CMN															
			02 Jan 2025											0.00	
	Sell	New Trade	06 Jan 2025		0002.HK	HKD	HKD		3.994800	HKD-HONIX	64.300000	(289,350.00)	64.292284	1.20	1.000000
SDB3265057952	Open	NEW	04 Jan 2025	(4,500)	HK0002007356	HKD	1.000000	100.00	(30.0000)	ACT/365	64.292284	(289,315.28)	(289,315.28)	(34.72)	0.00
			02 Jan 2025											10.85	
	Sell	Upsize Trade	06 Jan 2025		0002.HK	HKD	HKD		3.994800	HKD-HONIX	64.299999	(32,150.00)	64.222518	1.20	1.000000
SDB3265057952	Open	NEW	04 Jan 2025	(500)	HK0002007356	HKD	1.000000	100.00	(30.0000)	ACT/365	64.222518	(32,111.26)	(32,111.26)	(3.86)	0.00
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		000617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.790426	592,804.19	0.927892	2.00	1.000000
SDB3260123268	Open	NEW	25 Sep 2034	87,300	CNE000000M53	CNY	7.320200	90.00	50.0000	ACT/360	0.927892	81,004.97	81,004.97	(16.20)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		000617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.850389	44,527.53	0.935773	2.00	1.000000
SDB3260123268	Open	NEW	25 Sep 2034	6,500	CNE000000M53	CNY	7.320200	90.00	50.0000	ACT/360	0.935773	6,082.52	6,082.52	(1.22)	0.00
COM7 PCL NVDR															
			02 Jan 2025											0.21	
	Sell	Upsize Trade	06 Jan 2025		COM7_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	26.250010	(157,500.06)	0.766101	4.00	1.000000
SDB3264390772	Open	NEW	20 Dec 2034	(6,000)	TH6678010R15	THB	34.250000	100.00	(2,125.0000)	ACT/360	0.766101	(4,596.61)	(4,596.61)	(1.84)	0.00
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Buy	Upsize Trade	06 Jan 2025		CBA.AX	AUD	AUD		4.337348	AUD-OIS-RBA	153.558968	1,310,165.11	153.574324	1.00	1.000000
SDB3264649694	Open	NEW	29 Dec 2034	8,532	AU000000CBA7	AUD	1.000000	100.00	25.0000	ACT/365	153.574324	1,310,296.13	1,310,296.13	(131.02)	0.00
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		COMU.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261863387		NEW	31 Oct 2034	962	INE596I01012	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(16.61)
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	261.038823	(1,331,298.00)	36.325399	2.00	1.000000
SDB3264857805	Close	NEW	02 Jan 2035	(5,100)	CNE100003662	CNY	7.320200	90.00	50.0000	ACT/360	35.632106	(181,723.74)	(185,259.53)	(36.37)	0.00
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	262.116306	(602,867.50)	36.325399	2.00	1.000000
SDB3264857805	Close	NEW	02 Jan 2035	(2,300)	CNE100003662	CNY	7.320200	90.00	50.0000	ACT/360	35.791147	(82,319.64)	(83,548.42)	(16.47)	0.00
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	New Trade	07 Jan 2025		601066.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.012174	57,528.00	3.417841	2.00	1.000000
SDB3265057950	Open	NEW	05 Jan 2035	2,300	CNE1000031T5	CNY	7.320200	90.00	50.0000	ACT/360	3.417841	7,861.03	7,861.03	(1.57)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		601066.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.897004	12,448.50	3.400967	2.00	1.000000
SDB3265057950	Open	NEW	05 Jan 2035	500	CNE1000031T5	CNY	7.320200	90.00	50.0000	ACT/360	3.400967	1,700.48	1,700.48	(0.34)	0.00
CSL LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		CSL.AX	AUD	AUD		4.337348	AUD-OIS-RBA	281.083608	(324,089.40)	281.055500	1.00	1.000000
SDB3263185972	Open	NEW	29 Nov 2034	(1,153)	AU000000CSL8	AUD	1.000000	100.00	(25.0000)	ACT/365	281.055500	(324,056.99)	(324,056.99)	(32.41)	0.00

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066831553 (Cont.)															
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upside Trade	07 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.769947	(561,813.84)	1.879614	2.00	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(40,800)	CNE000000QR6	CNY	7.320200	100.00	(1,926.0015)	ACT/360	1.879614	(76,688.25)	(76,688.25)	(15.35)	0.00
			02 Jan 2025											2.50	
	Sell	Upside Trade	07 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.719998	(10,976.00)	1.873422	2.00	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(800)	CNE000000QR6	CNY	7.320200	100.00	(1,926.0015)	ACT/360	1.873422	(1,498.74)	(1,498.74)	(0.30)	0.00
CYBERTAN TECHNOLOGY INC. CMN															
			02 Jan 2025											30.00	
	Sell	Upside Trade	06 Jan 2025		3062.TW	USD	USD		4.330000	USD-Federal Funds-H.15	33.762486	(135,049.94)	1.023010	2.75	1.000000
SDB3260123576	Open	NEW	22 Sep 2034	(4,000)	TW0003062006	TWD	32.895000	100.00	(662.1913)	ACT/360	1.023010	(4,092.04)	(4,092.04)	(1.13)	0.00
			02 Jan 2025											15.00	
	Sell	Upside Trade	06 Jan 2025		3062.TW	USD	USD		4.330000	USD-Federal Funds-H.15	33.827781	(608,900.06)	1.026531	2.75	1.000000
SDB3260123576	Open	NEW	22 Sep 2034	(18,000)	TW0003062006	TWD	32.895000	100.00	(662.1913)	ACT/360	1.026531	(18,477.56)	(18,477.56)	(5.09)	0.00
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263242792		NEW	30 Nov 2034	0	CNE000001NG4	CNY		100.00	(1,325.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upside Trade	06 Jan 2025		DEG.AX	AUD	AUD		4.337348	AUD-OIS-RBA	1.784810	(1,199.39)	1.784632	1.00	1.000000
SDB3262936512	Open	NEW	22 Nov 2034	(672)	AU000000DEG6	AUD	1.000000	100.00	(25.0000)	ACT/365	1.784632	(1,199.27)	(1,199.27)	(0.12)	0.00
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	New Trade	06 Jan 2025		DMP.AX	AUD	AUD		4.337348	AUD-OIS-RBA	29.320388	(9,441.16)	29.317456	1.00	1.000000
SDB3265057956	Open	NEW	04 Jan 2035	(322)	AU000000DMP0	AUD	1.000000	100.00	(25.0000)	ACT/365	29.317456	(9,440.22)	(9,440.22)	(0.94)	0.00
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upside Trade	07 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.205553	(15,139.99)	0.574255	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(3,600)	CNE100001D88	CNY	7.320200	100.00	(1,579.1891)	ACT/360	0.574255	(2,067.32)	(2,067.32)	(0.41)	0.00
			02 Jan 2025											5.84	
	Sell	Upside Trade	07 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.244725	(23,345.99)	0.579410	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(5,500)	CNE100001D88	CNY	7.320200	100.00	(1,579.1891)	ACT/360	0.579410	(3,186.76)	(3,186.76)	(0.64)	0.00
DONGYUE GROUP LTD CMN															
			02 Jan 2025											10.85	
	Sell	Upside Trade	06 Jan 2025		0189.HK	HKD	HKD		3.994800	HKD-HONIX	8.071428	(56,500.00)	8.061702	1.20	1.000000
SDB3264857819	Open	NEW	29 Dec 2034	(7,000)	KYG2816P1072	HKD	1.000000	100.00	(30.0000)	ACT/365	8.061702	(56,431.91)	(56,431.91)	(6.78)	0.00
			02 Jan 2025											0.00	
	Sell	Upside Trade	06 Jan 2025		0189.HK	HKD	HKD		3.994800	HKD-HONIX	7.930715	(55,515.00)	7.929763	1.20	1.000000
SDB3264857819	Open	NEW	29 Dec 2034	(7,000)	KYG2816P1072	HKD	1.000000	100.00	(30.0000)	ACT/365	7.929763	(55,508.34)	(55,508.34)	(6.66)	0.00
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upside Trade	07 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.109997	(3,011.00)	4.110050	2.00	1.000000
SDB3263040663	Open	NEW	24 Nov 2034	(100)	CNE1000032W7	CNY	7.320200	100.00	(650.0000)	ACT/360	4.110050	(411.00)	(411.00)	(0.08)	0.00

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066831553 (Cont.)															
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		DRO.AX	AUD	AUD		4.337348	AUD-OIS-RBA	0.735125	(15,045.80)	0.735051	1.00	1.000000
SDB3262115436	Open	NEW	08 Nov 2034	(20,467)	AU000000DRO2	AUD	1.000000	100.00	(1,533.8053)	ACT/365	0.735051	(15,044.29)	(15,044.29)	(1.50)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		DRO.AX	AUD	AUD		4.340000	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
SDB3262115436	Open	NEW	08 Nov 2034	0	AU000000DRO2	AUD	1.000000	100.00	(1,533.3433)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
E INK HOLDINGS INC CMN															
			02 Jan 2025											30.00	
	Sell	Upsize Trade	06 Jan 2025		8069.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	268.000001	(536,000.00)	8.120453	2.75	1.000000
SDB3260661457	Open	NEW	12 Oct 2034	(2,000)	TW0008069006	TWD	32.895000	100.00	(250.0000)	ACT/360	8.120453	(16,240.91)	(16,240.91)	(4.48)	0.00
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
	Buy	New Trade	07 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.063099	54,189.30	2.467569	0.00	1.000000
SDB3265057902	Open	NEW	05 Jan 2035	3,000	CNE1000033F0	CNY	7.320200	90.00	50.0000	ACT/360	2.467569	7,402.71	7,402.71	0.00	0.00
			02 Jan 2025											5.84	
	Sell	Full Termination	07 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.000416	(54,001.25)	2.467569	2.00	1.000000
SDB3265057902	Close	NEW	05 Jan 2035	(3,000)	CNE1000033F0	CNY	7.320200	90.00	50.0000	ACT/360	2.457078	(7,371.23)	(7,402.71)	(1.48)	0.00
			02 Jan 2025											5.84	
	Sell	New Trade	07 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.000416	(32,400.75)	2.457078	2.00	1.000000
SDB3265057983	Open	NEW	05 Jan 2035	(1,800)	CNE1000033F0	CNY	7.320200	100.00	(1,750.0000)	ACT/360	2.457078	(4,422.74)	(4,422.74)	(0.89)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.823572	(12,476.50)	2.433752	2.00	1.000000
SDB3265057983	Open	NEW	05 Jan 2035	(700)	CNE1000033F0	CNY	7.320200	100.00	(1,750.0000)	ACT/360	2.433752	(1,703.63)	(1,703.63)	(0.34)	0.00
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		300059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.360626	(38,977.00)	3.526022	2.00	1.000000
SDB3264178808	Close	NEW	15 Dec 2034	(1,600)	CNE100000MD4	CNY	7.320200	90.00	50.0000	ACT/360	3.326366	(5,322.19)	(5,641.64)	(1.06)	0.00
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		300059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.708520	(200,139.01)	3.526022	2.00	1.000000
SDB3264178808	Close	NEW	15 Dec 2034	(8,100)	CNE100000MD4	CNY	7.320200	90.00	50.0000	ACT/360	3.372742	(27,319.21)	(28,560.78)	(5.47)	0.00
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.252585	91,248.01	1.400518	2.00	1.000000
SDB3260487804	Open	NEW	11 Oct 2034	8,900	CNE000001K32	CNY	7.320200	90.00	50.0000	ACT/360	1.400518	12,464.61	12,464.61	(2.49)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.204278	317,353.05	1.394385	2.00	1.000000
SDB3260487804	Open	NEW	11 Oct 2034	31,100	CNE000001K32	CNY	7.320200	90.00	50.0000	ACT/360	1.394385	43,365.37	43,365.37	(8.67)	0.00
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	New Trade	07 Jan 2025		002351.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.163336	4,849.00	2.208673	2.00	1.000000
SDB3265057897	Open	NEW	05 Jan 2035	300	CNE100000L71	CNY	7.320200	90.00	50.0000	ACT/360	2.208673	662.60	662.60	(0.13)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		002351.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.445000	37,823.50	2.246411	2.00	1.000000
SDB3265057897	Open	NEW	05 Jan 2035	2,300	CNE100000L71	CNY	7.320200	90.00	50.0000	ACT/360	2.246411	5,166.75	5,166.75	(1.03)	0.00

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066831553 (Cont.)															
EGIS TECHNOLOGY INC. CMN															
			02 Jan 2025											30.00	
	Sell	Upsize Trade	06 Jan 2025		6462.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	170.000013	(170,000.01)	5.151034	2.75	1.000000
SDB3260122816	Open	NEW	22 Sep 2034	(1,000)	TW0006462005	TWD	32.895000	100.00	(771.9512)	ACT/360	5.151034	(5,151.03)	(5,151.03)	(1.42)	0.00
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.539373	(72,863.00)	6.216178	2.00	1.000000
SDB3260588418	Open	NEW	12 Oct 2034	(1,600)	CNE100000GS4	CNY	7.320200	100.00	(1,449.4231)	ACT/360	6.216178	(9,945.88)	(9,945.88)	(1.99)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.883332	(68,825.00)	6.265223	2.00	1.000000
SDB3260588418	Open	NEW	12 Oct 2034	(1,500)	CNE100000GS4	CNY	7.320200	100.00	(1,449.4231)	ACT/360	6.265223	(9,397.83)	(9,397.83)	(1.88)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260588418	Open	NEW	12 Oct 2034	0	CNE100000GS4	CNY	100.00		(1,448.8647)	ACT/360	0.000000	0.00	0.00	0.00	0.00
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.01	
	Buy	Upsize Trade	07 Jan 2025		601788.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.310002	1,731.00	2.365164	2.00	1.000000
SDB3264583139	Open	NEW	27 Dec 2034	100	CNE100000FD8	CNY	7.320200	90.00	50.0000	ACT/360	2.365164	236.52	236.52	(0.05)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		601788.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.510004	28,016.01	2.391892	2.00	1.000000
SDB3264583139	Open	NEW	27 Dec 2034	1,600	CNE100000FD8	CNY	7.320200	90.00	50.0000	ACT/360	2.391892	3,827.03	3,827.03	(0.77)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		601788.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.656299	801,595.97	2.412682	2.00	1.000000
SDB3264583139	Open	NEW	27 Dec 2034	45,400	CNE100000FD8	CNY	7.320200	90.00	50.0000	ACT/360	2.412682	109,535.76	109,535.76	(21.90)	0.00
EVEREST MEDICINES LIMITED CMN															
			02 Jan 2025											10.85	
	Sell	Upsize Trade	06 Jan 2025		1952.HK	HKD	HKD		3.994800	HKD-HONIX	49.000000	(98,000.00)	48.940955	1.20	1.000000
SDB3263644984	Open	NEW	06 Dec 2034	(2,000)	KYG3224E1061	HKD	1.000000	100.00	(1,200.0000)	ACT/365	48.940955	(97,881.91)	(97,881.91)	(11.76)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		1952.HK	HKD	HKD		3.994800	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644984	Open	NEW	06 Dec 2034	0	KYG3224E1061	HKD	100.00		(1,110.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		688567.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260122926	Open	NEW	25 Sep 2034	0	CNE1000041T4	CNY	100.00		(1,010.4864)	ACT/360	0.000000	0.00	0.00	0.00	0.00
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.724089	32,393.00	2.011332	2.00	1.000000
SDB3260427153	Open	NEW	10 Oct 2034	2,200	CNE100001JN7	CNY	7.320200	90.00	50.0000	ACT/360	2.011332	4,424.93	4,424.93	(0.89)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.554608	129,536.01	1.988845	2.00	1.000000
SDB3260427153	Open	NEW	10 Oct 2034	8,900	CNE100001JN7	CNY	7.320200	90.00	50.0000	ACT/360	1.988845	17,700.72	17,700.72	(3.54)	0.00
FITTECH CO., LTD. CMN															
			02 Jan 2025											15.00	
	Sell	Upsize Trade	06 Jan 2025		6706.TW	USD	USD		4.330000	USD-Federal Funds-H.15	127.624987	(510,499.95)	3.872882	2.75	1.000000
SDB3263308418	Open	NEW	29 Nov 2034	(4,000)	TW0006706005	TWD	32.895000	100.00	(950.0000)	ACT/360	3.872882	(15,491.53)	(15,491.53)	(4.27)	0.00

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Fund: ALL
Business Date: Jan 2, 2025
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066831553 (Cont.)															
FITTECH CO., LTD. CMN (Cont.)															
			02 Jan 2025											30.00	
	Sell	Upside Trade	06 Jan 2025		6706.TW	USD	USD		4.330000	USD-Federal Funds-H.15	125.124992	(500,499.97)	3.791312	2.75	1.000000
SDB3263308418	Open	NEW	29 Nov 2034	(4,000)	TW0006706005	TWD	32.895000	100.00	(950.0000)	ACT/360	3.791312	(15,165.25)	(15,165.25)	(4.18)	0.00
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.986738	(693,783.08)	0.960028	2.00	1.000000
SDB3259782151	Close	NEW	18 Sep 2034	(99,300)	CNE000001KK2	CNY	7.320200	90.00	50.0000	ACT/360	0.953698	(94,702.21)	(95,330.78)	(18.96)	0.00
			02 Jan 2025											5.01	
	Sell	Partial Termination	07 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.900001	(17,940.00)	0.960028	2.00	1.000000
SDB3259782151	Close	NEW	18 Sep 2034	(2,600)	CNE000001KK2	CNY	7.320200	90.00	50.0000	ACT/360	0.941937	(2,449.04)	(2,496.07)	(0.49)	0.00
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.958141	(375,043.80)	0.960028	2.00	1.000000
SDB3259782151	Close	NEW	18 Sep 2034	(53,900)	CNE000001KK2	CNY	7.320200	90.00	50.0000	ACT/360	0.950112	(51,211.04)	(51,745.51)	(10.25)	0.00
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upside Trade	07 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.478259	(28,700.00)	1.703297	2.00	1.000000
SDB3264453038	Open	NEW	21 Dec 2034	(2,300)	CNE100003332	CNY	7.320200	100.00	(1,160.7645)	ACT/360	1.703297	(3,917.58)	(3,917.58)	(0.78)	0.00
			02 Jan 2025											2.50	
	Sell	Upside Trade	07 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.256111	(33,091.50)	1.673533	2.00	1.000000
SDB3264453038	Open	NEW	21 Dec 2034	(2,700)	CNE100003332	CNY	7.320200	100.00	(1,160.7645)	ACT/360	1.673533	(4,518.54)	(4,518.54)	(0.90)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264453038	Open	NEW	21 Dec 2034	0	CNE100003332	CNY		100.00	(1,160.7000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.105944	145,631.01	2.884066	2.00	1.000000
SDB3260188372	Open	NEW	10 Oct 2034	6,900	CNE1000031P3	CNY	7.320200	90.00	50.0000	ACT/360	2.884066	19,900.06	19,900.06	(3.98)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.001313	207,913.00	2.868810	2.00	1.000000
SDB3260188372	Open	NEW	10 Oct 2034	9,900	CNE1000031P3	CNY	7.320200	90.00	50.0000	ACT/360	2.868810	28,401.22	28,401.22	(5.68)	0.00
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.890003	8,558.01	0.531380	2.00	1.000000
SDB3260122729	Open	NEW	25 Sep 2034	2,200	CNE000001717	CNY	7.320200	90.00	50.0000	ACT/360	0.531380	1,169.04	1,169.04	(0.23)	0.00
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.881473	105,576.07	0.530392	2.00	1.000000
SDB3260122729	Open	NEW	25 Sep 2034	27,200	CNE000001717	CNY	7.320200	90.00	50.0000	ACT/360	0.530392	14,426.66	14,426.66	(2.88)	0.00
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		002219.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589493	Open	NEW	07 Dec 2034	0	CNE1000009R5	CNY		100.00	(2,099.0819)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		000552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.743118	124,537.56	0.375545	2.00	1.000000
SDB3260123340	Close	NEW	25 Sep 2034	45,400	CNE000000D40	CNY	7.320200	100.00	(2,179.7614)	ACT/360	0.374714	17,012.02	17,049.74	(3.40)	0.00

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066831553 (Cont.)															
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
	Buy	Partial Termination	02 Jan 2025		000552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.729732	153,137.97	0.375545	0.84	
SDB3260123340	Close	NEW	07 Jan 2025 25 Sep 2034	56,100	CNE000000D40	CNY	7.320200	100.00	(2,179.7614)	ACT/360	0.373010	20,925.86	21,068.07	2.00 (4.18)	1.000000 0.00
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	02 Jan 2025		002340.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.444648	(55,423.97)	0.879702	5.84	
SDB3261439319	Open	NEW	07 Jan 2025 26 Oct 2034	(8,600)	CNE100000KT4	CNY	7.320200	100.00	(597.8149)	ACT/360	0.879702	(7,565.44)	(7,565.44)	2.00 (1.51)	1.000000 0.00
	Sell	Upsize Trade	02 Jan 2025		002340.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.340001	(634.00)	0.865707	2.50	
SDB3261439319	Open	NEW	07 Jan 2025 26 Oct 2034	(100)	CNE100000KT4	CNY	7.320200	100.00	(597.8149)	ACT/360	0.865707	(86.57)	(86.57)	2.00 (0.02)	1.000000 0.00
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	02 Jan 2025		GMD.AX	AUD	AUD		4.337348	AUD-OIS-RBA	2.470679	(2,473.15)	2.470432	0.00	
SDB3260427109	Open	NEW	06 Jan 2025 28 Sep 2034	(1,001)	AU000000GMD9	AUD	1.000000	100.00	(25.0000)	ACT/365	2.470432	(2,472.90)	(2,472.90)	1.00 (0.25)	1.000000 0.00
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	02 Jan 2025		600759.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.306848	84,199.95	0.315224	0.84	
SDB3264921671	Open	NEW	07 Jan 2025 05 Jan 2035	36,500	CNE000000MV7	CNY	7.320200	90.00	50.0000	ACT/360	0.315224	11,505.68	11,505.68	2.00 (2.30)	1.000000 0.00
	Buy	Upsize Trade	02 Jan 2025		600759.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.293007	25,910.98	0.313228	(2.50)	
SDB3264921671	Open	NEW	07 Jan 2025 05 Jan 2035	11,300	CNE000000MV7	CNY	7.320200	90.00	50.0000	ACT/360	0.313228	3,539.48	3,539.48	2.00 (0.71)	1.000000 0.00
GEPEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	02 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.980537	44,854.03	0.817223	0.84	
SDB3260122957	Open	NEW	07 Jan 2025 25 Sep 2034	7,500	CNE000000T42	CNY	7.320200	90.00	50.0000	ACT/360	0.817223	6,129.17	6,129.17	2.00 (1.23)	1.000000 0.00
	Buy	Upsize Trade	02 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.928721	94,859.54	0.809872	(2.50)	
SDB3260122957	Open	NEW	07 Jan 2025 25 Sep 2034	16,000	CNE000000T42	CNY	7.320200	90.00	50.0000	ACT/360	0.809872	12,957.95	12,957.95	2.00 (2.59)	1.000000 0.00
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	02 Jan 2025		000776.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.687775	14,119.00	2.143689	0.84	
SDB3261097777	Open	NEW	07 Jan 2025 19 Oct 2034	900	CNE0000008L2	CNY	7.320200	90.00	50.0000	ACT/360	2.143689	1,929.32	1,929.32	2.00 (0.39)	1.000000 0.00
	Buy	Upsize Trade	02 Jan 2025		000776.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.717292	37,721.50	2.147005	(2.50)	
SDB3261097777	Open	NEW	07 Jan 2025 19 Oct 2034	2,400	CNE0000008L2	CNY	7.320200	90.00	50.0000	ACT/360	2.147005	5,152.81	5,152.81	2.00 (1.03)	1.000000 0.00
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	02 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	104.933331	62,960.00	14.584784	(2.50)	
SDB3264390185	Close	NEW	07 Jan 2025 21 Dec 2034	600	CNE1000030S9	CNY	7.320200	100.00	(1,550.0000)	ACT/360	14.334046	8,600.43	8,750.87	2.00 (1.72)	1.000000 0.00
	Buy	Partial Termination	02 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	103.549998	51,775.00	14.584784	0.84	
SDB3264390185	Close	NEW	07 Jan 2025 21 Dec 2034	500	CNE1000030S9	CNY	7.320200	100.00	(1,550.0000)	ACT/360	14.149807	7,074.90	7,292.39	2.00 (1.41)	1.000000 0.00

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066831553 (Cont.)															
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.767724	76,744.50	9.530373	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	1,100	CNE100003RLO	CNY	7.320200	90.00	50.0000	ACT/360	9.530373	10,483.41	10,483.41	(2.10)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.455715	291,714.00	9.490922	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	4,200	CNE100003RLO	CNY	7.320200	90.00	50.0000	ACT/360	9.490922	39,861.87	39,861.87	(7.97)	0.00
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		600323.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.566156	(61,272.01)	3.216808	2.00	1.000000
SDB3262741449	Open	NEW	17 Nov 2034	(2,600)	CNE000001675	CNY	7.320200	100.00	(840.5759)	ACT/360	3.216808	(8,363.70)	(8,363.70)	(1.67)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		600323.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.530004	(4,706.00)	3.212947	2.00	1.000000
SDB3262741449	Open	NEW	17 Nov 2034	(200)	CNE000001675	CNY	7.320200	100.00	(840.5759)	ACT/360	3.212947	(642.59)	(642.59)	(0.13)	0.00
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.711664	(28,027.00)	6.378329	2.00	1.000000
SDB3262441831	Open	NEW	13 Nov 2034	(600)	CNE0000001D4	CNY	7.320200	100.00	(101.0198)	ACT/360	6.378329	(3,827.00)	(3,827.00)	(0.77)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.570003	(27,942.00)	6.356860	2.00	1.000000
SDB3262441831	Open	NEW	13 Nov 2034	(600)	CNE0000001D4	CNY	7.320200	100.00	(101.0198)	ACT/360	6.356860	(3,814.12)	(3,814.12)	(0.76)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262441831	Open	NEW	13 Nov 2034	0	CNE0000001D4	CNY		100.00	(103.3832)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.211562	(10,277.00)	0.438382	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(3,200)	CNE000001F47	CNY	7.320200	100.00	(1,767.5125)	ACT/360	0.438382	(1,402.82)	(1,402.82)	(0.28)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.264997	(326.50)	0.445825	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(100)	CNE000001F47	CNY	7.320200	100.00	(1,767.5125)	ACT/360	0.445825	(44.58)	(44.58)	(0.01)	0.00
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.285126	161,140.50	5.503007	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	4,000	CNE100003KB6	CNY	7.320200	90.00	50.0000	ACT/360	5.503007	22,012.03	22,012.03	(4.40)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.105615	292,770.99	5.480316	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	7,300	CNE100003KB6	CNY	7.320200	90.00	50.0000	ACT/360	5.480316	40,006.31	40,006.31	(8.00)	0.00
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		601333.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.341099	33,410.99	0.456399	2.00	1.000000
SDB3260123109	Open	NEW	25 Sep 2034	10,000	CNE000001Q44	CNY	7.320200	90.00	50.0000	ACT/360	0.456399	4,563.99	4,563.99	(0.91)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		601333.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.386395	53,505.04	0.462741	2.00	1.000000
SDB3260123109	Open	NEW	25 Sep 2034	15,800	CNE000001Q44	CNY	7.320200	90.00	50.0000	ACT/360	0.462741	7,311.31	7,311.31	(1.46)	0.00

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066831553 (Cont.)															
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
SDB3262800250	Buy	Partial Termination	07 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.301953	246,406.36	0.876726	2.00	1.000000
	Close	NEW	20 Nov 2034	39,100	CNE000000SB6	CNY	7.320200	100.00	(664.3367)	ACT/360	0.860856	33,659.47	34,279.99	(6.73)	0.00
			02 Jan 2025											0.84	
SDB3262800250	Buy	Partial Termination	07 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.306420	894,250.36	0.876726	2.00	1.000000
	Close	NEW	20 Nov 2034	141,800	CNE000000SB6	CNY	7.320200	100.00	(664.3367)	ACT/360	0.861754	122,196.72	124,319.75	(24.43)	0.00
			02 Jan 2025											0.00	
SDB3262800250		Spread Change	02 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE000000SB6	CNY		100.00	(590.4798)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			02 Jan 2025											2.50	
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3262441818	Sell	Partial Termination	07 Jan 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.053568	(19,675.00)	1.993800	2.00	1.000000
	Close	NEW	13 Nov 2034	(1,400)	CNE000000JS9	CNY	7.320200	90.00	50.0000	ACT/360	1.918970	(2,686.56)	(2,791.32)	(0.54)	0.00
			02 Jan 2025											5.84	
SDB3262441818	Sell	Partial Termination	07 Jan 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.198098	(119,264.02)	1.993800	2.00	1.000000
	Close	NEW	13 Nov 2034	(8,400)	CNE000000JS9	CNY	7.320200	90.00	50.0000	ACT/360	1.938057	(16,279.68)	(16,747.92)	(3.26)	0.00
			02 Jan 2025											2.50	
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264649873	Sell	Upsize Trade	07 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.940002	(1,988.00)	1.356822	2.00	1.000000
	Open	NEW	02 Jan 2035	(200)	CNE100000SM2	CNY	7.320200	100.00	(1,047.9129)	ACT/360	1.356822	(271.36)	(271.36)	(0.05)	0.00
			02 Jan 2025											2.50	
SDB3264649873	Sell	Upsize Trade	07 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.942334	(14,913.50)	1.357594	2.00	1.000000
	Open	NEW	02 Jan 2035	(1,500)	CNE100000SM2	CNY	7.320200	100.00	(1,047.9129)	ACT/360	1.357594	(2,036.39)	(2,036.39)	(0.41)	0.00
			02 Jan 2025											2.50	
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264453047	Sell	Upsize Trade	07 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.046430	(3,532.50)	0.689074	2.00	1.000000
	Open	NEW	21 Dec 2034	(700)	CNE0000017V2	CNY	7.320200	100.00	(2,271.8072)	ACT/360	0.689074	(482.35)	(482.35)	(0.10)	0.00
			02 Jan 2025											5.84	
SDB3264453047	Sell	Upsize Trade	07 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.086293	(13,732.99)	0.694285	2.00	1.000000
	Open	NEW	21 Dec 2034	(2,700)	CNE0000017V2	CNY	7.320200	100.00	(2,271.8072)	ACT/360	0.694285	(1,874.57)	(1,874.57)	(0.38)	0.00
			02 Jan 2025											0.84	
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260122894	Buy	Upsize Trade	07 Jan 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.078571	21,110.00	2.060443	2.00	1.000000
	Open	NEW	25 Sep 2034	1,400	CNE000001LK0	CNY	7.320200	90.00	50.0000	ACT/360	2.060443	2,884.62	2,884.62	(0.58)	0.00
			02 Jan 2025											(2.50)	
SDB3260122894	Buy	Upsize Trade	07 Jan 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.144999	6,058.00	2.068829	2.00	1.000000
	Open	NEW	25 Sep 2034	400	CNE000001LK0	CNY	7.320200	90.00	50.0000	ACT/360	2.068829	827.53	827.53	(0.17)	0.00
			02 Jan 2025											0.00	
GUJARAT GAS LIMITED CMN															
SDB3262937084		Financing Payment	02 Jan 2025		GGAS.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	21 Nov 2034	1,215	INE844001030	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.02)

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066831553 (Cont.)															
GUJARAT STATE PETRONET LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		GSPT.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262868170		NEW	21 Nov 2034	6,929	INE246F01010	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(9.03)
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR															
			02 Jan 2025											0.21	
	Sell	New Trade	06 Jan 2025		GULF_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	57.189177	(846,399.82)	1.669054	4.00	1.000000
SDB3265058822	Open	NEW	05 Jan 2035	(14,800)	TH8319010R14	THB	34.250000	100.00	(825.0000)	ACT/360	1.669054	(24,702.00)	(24,702.00)	(9.88)	0.00
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600268.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.640002	8,632.00	0.907034	2.00	1.000000
SDB3260487332	Open	NEW	11 Oct 2034	1,300	CNE0000010S3	CNY	7.320200	90.00	50.0000	ACT/360	0.907034	1,179.14	1,179.14	(0.24)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600268.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.566001	3,283.00	0.897225	2.00	1.000000
SDB3260487332	Open	NEW	11 Oct 2034	500	CNE0000010S3	CNY	7.320200	90.00	50.0000	ACT/360	0.897225	448.61	448.61	(0.09)	0.00
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		688676.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649885		NEW	02 Jan 2035	0	CNE1000053V5	CNY		100.00	(1,808.5783)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HANA MICROELECTRONICS PCL NVDR CMN															
			02 Jan 2025											0.21	
	Sell	New Trade	06 Jan 2025		HANA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	24.340317	(440,559.74)	0.710367	4.00	1.000000
SDB3265058825	Open	NEW	05 Jan 2035	(18,100)	TH0324010R12	THB	34.250000	100.00	(2,125.0000)	ACT/360	0.710367	(12,857.64)	(12,857.64)	(5.15)	0.00
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		000818.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649891		NEW	02 Jan 2035	0	CNE000000T67	CNY		100.00	(1,363.1159)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		603258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.860388	25,818.50	2.712958	2.00	1.000000
SDB3260123366	Open	NEW	25 Sep 2034	1,300	CNE100002GB6	CNY	7.320200	90.00	50.0000	ACT/360	2.712958	3,526.85	3,526.85	(0.71)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		603258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.639546	43,207.00	2.683687	2.00	1.000000
SDB3260123366	Open	NEW	25 Sep 2034	2,200	CNE100002GB6	CNY	7.320200	90.00	50.0000	ACT/360	2.683687	5,904.11	5,904.11	(1.18)	0.00
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.721015	328,753.99	7.611572	2.00	1.000000
SDB3260962047	Open	NEW	13 Oct 2034	5,900	CNE100001KV8	CNY	7.320200	90.00	50.0000	ACT/360	7.611572	44,908.27	44,908.27	(8.98)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	55.740766	144,925.99	7.616814	2.00	1.000000
SDB3260962047	Open	NEW	13 Oct 2034	2,600	CNE100001KV8	CNY	7.320200	90.00	50.0000	ACT/360	7.616814	19,803.72	19,803.72	(3.96)	0.00
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	New Trade	07 Jan 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.004062	(57,626.00)	1.229065	2.00	1.000000
SDB3265057932	Open	NEW	05 Jan 2035	(6,400)	CNE100001DV3	CNY	7.320200	100.00	(1,600.0000)	ACT/360	1.229065	(7,866.02)	(7,866.02)	(1.57)	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.984999	(898.50)	1.226873	2.00	1.000000
SDB3265057932	Open	NEW	05 Jan 2035	(100)	CNE100001DV3	CNY	7.320200	100.00	(1,600.0000)	ACT/360	1.226873	(122.69)	(122.69)	(0.02)	0.00
HCL TECHNOLOGIES LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		HCLT.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262116181		NEW	07 Nov 2034	58,959	INE860A01027	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,414.27)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		000895.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.075300	174,704.51	3.561924	2.00	1.000000
SDB3260492462	Open	NEW	11 Oct 2034	6,700	CNE000000XM3	CNY	7.320200	90.00	50.0000	ACT/360	3.561924	23,864.89	23,864.89	(4.77)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		000895.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.153010	625,056.94	3.573733	2.00	1.000000
SDB3260492462	Open	NEW	11 Oct 2034	23,900	CNE000000XM3	CNY	7.320200	90.00	50.0000	ACT/360	3.573733	85,412.22	85,412.22	(17.08)	0.00
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.064207	43,821.99	3.151657	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	1,900	CNE100002540	CNY	7.320200	90.00	50.0000	ACT/360	3.151657	5,988.15	5,988.15	(1.20)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.253332	6,976.00	3.176439	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	300	CNE100002540	CNY	7.320200	90.00	50.0000	ACT/360	3.176439	952.93	952.93	(0.19)	0.00
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.015712	11,911.00	2.324371	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	700	CNE1000040Y6	CNY	7.320200	90.00	50.0000	ACT/360	2.324371	1,627.06	1,627.06	(0.33)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.860336	99,475.98	2.303916	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	5,900	CNE1000040Y6	CNY	7.320200	90.00	50.0000	ACT/360	2.303916	13,593.10	13,593.10	(2.72)	0.00
HINDUSTAN AERONAUTICS LIMITED CMN															
			02 Jan 2025											12.50	
	Buy	Upsize Trade	03 Jan 2025		HIAE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,224.028294	6,112,168.94	49,338207	4.00	1.000000
SDB3264583769	Open	NEW	21 Dec 2034	1,447	INE066F01020	INR	85.755000	78.16	75.0000	ACT/360	49,338207	71,392.39	71,392.39	(28.51)	0.00
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		HIAE.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264583769		NEW	21 Dec 2034	11,982	INE066F01020	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(703.30)
HINDUSTAN ZINC LIMITED CMN															
			02 Jan 2025											12.50	
	Buy	Upsize Trade	03 Jan 2025		HZNC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	448.599974	26,018.80	5.239813	4.00	1.000000
SDB3264858081	Open	NEW	28 Dec 2034	58	INE267A01025	INR	85.755000	78.16	75.0000	ACT/360	5.239813	303.91	303.91	(0.12)	0.00
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		HZNC.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264858081		NEW	28 Dec 2034	2,232	INE267A01025	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.90)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:33 AM EST

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066831553 (Cont.)															
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		HUUC.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264858077		NEW	28 Dec 2034	22,846	INE031A01017	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(24.09)
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		4303.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264453056		NEW	20 Dec 2034	0	TW0004303003	TWD		100.00	(988.7500)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HUA HONG SEMICONDUCTOR LIMITED CMN															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		1347.HK	HKD	HKD		3.994800	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3264054707		NEW	13 Dec 2034	0	HK0000218211	HKD		100.00	(187.5000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.391667	10,435.00	2.375727	2.00	1.000000
SDB3262115524	Open	NEW	09 Nov 2034	600	CNE100003605	CNY	7.320200	90.00	50.0000	ACT/360	2.375727	1,425.44	1,425.44	(0.29)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.385711	48,679.99	2.375707	2.00	1.000000
SDB3262115524	Open	NEW	09 Nov 2034	2,800	CNE100003605	CNY	7.320200	90.00	50.0000	ACT/360	2.375707	6,651.98	6,651.98	(1.33)	0.00
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	New Trade	07 Jan 2025		601226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.634999	(17,251.00)	0.905988	2.00	1.000000
SDB3265057926	Open	NEW	05 Jan 2035	(2,600)	CNE100001W10	CNY	7.320200	100.00	(850.0000)	ACT/360	0.905988	(2,355.57)	(2,355.57)	(0.47)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		601226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.697950	(78,366.01)	0.914278	2.00	1.000000
SDB3265057926	Open	NEW	05 Jan 2035	(11,700)	CNE100001W10	CNY	7.320200	100.00	(850.0000)	ACT/360	0.914278	(10,697.05)	(10,697.05)	(2.14)	0.00
HUADIAN POWER INTL CORP LTD CMN CLASS H															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		1071.HK	HKD	HKD		3.994800	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3264054714		NEW	13 Dec 2034	0	CNE1000003D8	HKD		100.00	(359.7222)	ACT/365	0.000000	0.00	0.00	0.00	0.00
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.425228	437,870.49	4.565935	2.00	1.000000
SDB3260123439	Open	NEW	25 Sep 2034	13,100	CNE0000011S1	CNY	7.320200	90.00	50.0000	ACT/360	4.565935	59,813.75	59,813.75	(11.96)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.654736	1,130,799.13	4.598822	2.00	1.000000
SDB3260123439	Open	NEW	25 Sep 2034	33,600	CNE0000011S1	CNY	7.320200	90.00	50.0000	ACT/360	4.598822	154,520.42	154,520.42	(30.90)	0.00
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	New Trade	07 Jan 2025		000988.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	41.680909	(45,849.00)	5.689493	2.00	1.000000
SDB3265057933	Open	NEW	05 Jan 2035	(1,100)	CNE000001303	CNY	7.320200	100.00	(800.0000)	ACT/360	5.689493	(6,258.44)	(6,258.44)	(1.25)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		000988.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	41.935808	(260,002.01)	5.726201	2.00	1.000000
SDB3265057933	Open	NEW	05 Jan 2035	(6,200)	CNE000001303	CNY	7.320200	100.00	(800.0000)	ACT/360	5.726201	(35,502.45)	(35,502.45)	(7.10)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:33 AM EST

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066831553 (Cont.)															
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
	Buy	Full Termination	07 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.973274	968,347.89	1.950100	0.00	1.000000
SDB3264921676	Close	NEW	05 Jan 2025	69,300	CNE100002MT6	CNY	7.320200	100.00	(1,867.3913)	ACT/360	1.908865	132,284.34	135,141.93	0.00	0.00
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600025.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.393159	17,847.00	1.283548	2.00	1.000000
SDB3260123474	Open	NEW	25 Sep 2024	1,900	CNE100002T71	CNY	7.320200	90.00	50.0000	ACT/360	1.283548	2,438.74	2,438.74	(0.49)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600025.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.403208	73,345.02	1.284492	2.00	1.000000
SDB3260123474	Open	NEW	25 Sep 2024	7,800	CNE100002T71	CNY	7.320200	90.00	50.0000	ACT/360	1.284492	10,019.04	10,019.04	(2.00)	0.00
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
	Buy	Partial Termination	07 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.296657	1,025,736.46	1.543147	0.00	1.000000
SDB3262441829	Close	NEW	13 Nov 2024	90,800	CNE000000PV0	CNY	7.320200	100.00	(1,762.6427)	ACT/360	1.543217	140,124.10	140,117.75	0.00	0.00
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		601688.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.065776	76,795.99	2.331210	2.00	1.000000
SDB3261097775	Open	NEW	19 Oct 2024	4,500	CNE100000LQ8	CNY	7.320200	90.00	50.0000	ACT/360	2.331210	10,490.44	10,490.44	(2.10)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		601688.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.121432	47,940.01	2.339594	2.00	1.000000
SDB3261097775	Open	NEW	19 Oct 2024	2,800	CNE100000LQ8	CNY	7.320200	90.00	50.0000	ACT/360	2.339594	6,550.86	6,550.86	(1.31)	0.00
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		301267.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.940003	15,152.00	2.600134	2.00	1.000000
SDB3262681170	Close	NEW	16 Nov 2024	800	CNE1000005WL5	CNY	7.320200	100.00	(1,795.3125)	ACT/360	2.587232	2,069.79	2,080.11	(0.41)	0.00
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		301267.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.749999	5,625.00	2.600134	2.00	1.000000
SDB3262681170	Close	NEW	16 Nov 2024	300	CNE1000005WL5	CNY	7.320200	100.00	(1,795.3125)	ACT/360	2.562133	768.64	780.04	(0.15)	0.00
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.436768	145,027.52	3.884504	2.00	1.000000
SDB3260760878	Open	NEW	12 Oct 2024	5,100	CNE0000018X6	CNY	7.320200	90.00	50.0000	ACT/360	3.884504	19,810.97	19,810.97	(3.96)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.691776	533,667.03	3.920648	2.00	1.000000
SDB3260760878	Open	NEW	12 Oct 2024	18,600	CNE0000018X6	CNY	7.320200	90.00	50.0000	ACT/360	3.920648	72,924.05	72,924.05	(14.58)	0.00
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	New Trade	07 Jan 2025		300035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.580999	(21,871.50)	1.990989	2.00	1.000000
SDB3265057958	Open	NEW	05 Jan 2025	(1,500)	CNE100000JJ7	CNY	7.320200	100.00	(850.0000)	ACT/360	1.990989	(2,986.48)	(2,986.48)	(0.60)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		300035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.676196	(239,221.99)	2.003318	2.00	1.000000
SDB3265057958	Open	NEW	05 Jan 2025	(16,300)	CNE100000JJ7	CNY	7.320200	100.00	(850.0000)	ACT/360	2.003318	(32,654.08)	(32,654.08)	(6.54)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:33 AM EST

Equity Synthetic Daily Activity AR=302304.7

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066831553 (Cont.)															
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		688041.SH	USD	USD				0.000000	0.00	0.000000	-	0.000000
SDB3261928006		NEW	02 Nov 2034	0	CNE100005PT2	CNY		100.00	(723.9250)	ACT/360	0.000000	0.00	0.00	0.00	0.00
I-CHIUN PRECISION IND CO LTD ORD CMN															
			02 Jan 2025											30.00	
	Sell	New Trade	06 Jan 2025		2486.TW	USD	USD				111.999996	(335,999.99)	3.393622	2.75	1.000000
SDB3265057901	Open	NEW	04 Jan 2035	(3,000)	TW0002486008	TWD		32.895000	(925.0000)	ACT/360	3.393622	(10,180.87)	(10,180.87)	(2.81)	0.00
			02 Jan 2025											15.00	
	Sell	Upsize Trade	06 Jan 2025		2486.TW	USD	USD				109.500007	(109,500.01)	3.322865	2.75	1.000000
SDB3265057901	Open	NEW	04 Jan 2035	(1,000)	TW0002486008	TWD		32.895000	(925.0000)	ACT/360	3.322865	(3,322.86)	(3,322.86)	(0.92)	0.00
IDBI BANK LTD CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		IDBI.NS	USD	USD				0.000000	0.00	0.000000	-	1.000000
SDB3264520720		NEW	20 Dec 2034	32,202	INE008A01015	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(40.40)
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300896.ZK	USD	USD				177.876362	586,991.99	24.306289	2.00	1.000000
SDB3260961780	Open	NEW	13 Oct 2034	3,300	CNE100004868	CNY	7.320200	90.00	50.0000	ACT/360	24.306289	80,210.75	80,210.75	(16.04)	0.00
			02 Jan 2025											0.01	
	Buy	Upsize Trade	07 Jan 2025		300896.ZK	USD	USD				176.090003	17,609.00	24.060179	2.00	1.000000
SDB3260961780	Open	NEW	13 Oct 2034	100	CNE100004868	CNY	7.320200	90.00	50.0000	ACT/360	24.060179	2,406.02	2,406.02	(0.48)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300896.ZK	USD	USD				177.994373	142,395.50	24.314291	2.00	1.000000
SDB3260961780	Open	NEW	13 Oct 2034	800	CNE100004868	CNY	7.320200	90.00	50.0000	ACT/360	24.314291	19,451.43	19,451.43	(3.89)	0.00
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		INIR.NS	USD	USD				0.000000	0.00	0.000000	-	1.000000
SDB3262682862		NEW	14 Nov 2034	7,573	INE335Y01020	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(37.74)
			02 Jan 2025											12.50	
	Buy	Upsize Trade	03 Jan 2025		INIR.NS	USD	USD				790.099902	1,934,954.66	9.228658	4.00	1.000000
SDB3264650040	Open	NEW	27 Dec 2034	2,449	INE335Y01020	INR	85.755000	78.16	75.0000	ACT/360	9.228658	22,600.98	22,600.98	(9.03)	0.00
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		INIR.NS	USD	USD				0.000000	0.00	0.000000	-	1.000000
SDB3264650040		NEW	27 Dec 2034	1,260	INE335Y01020	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(14.81)
INDUSTRIAL AND COMMERCIAL BANK OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		601398.SH	USD	USD				4.330000	0.00	0.000000	-	0.000000
SDB3264520324		NEW	22 Dec 2034	0	CNE000001P37	CNY		100.00	(296.1653)	ACT/360	0.000000	0.00	0.00	0.00	0.00
INFOSYS LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		INFY.NS	USD	USD				0.000000	0.00	0.000000	-	1.000000
SDB3263427417		NEW	30 Nov 2034	24,776	INE009A01021	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(632.26)

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066831553 (Cont.)															
INFRATIL LIMITED CMN															
			31 Dec 2024											0.00	
SDB3260121440		Equity Reset	06 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	12.600000	1,749,447.00	12.694676	-	1.000000
		CANCEL	22 Sep 2034	138,845	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	12.600000	1,749,447.00	1,762,592.34	0.00	(16,948.29)
			31 Dec 2024											0.00	
SDB3260121440	Sell	Upsize Trade	06 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	12.600000	(22,176.00)	12.598110	1.50	1.000000
	Open	NEW	22 Sep 2034	(1,760)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	12.598110	(22,172.67)	(22,172.67)	(3.33)	0.00
			31 Dec 2024											0.00	
SDB3260121440		Equity Reset	06 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	12.600000	(1,771,623.00)	12.693468	-	1.000000
		AMEND	22 Sep 2034	(140,605)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	12.600000	(1,771,623.00)	(1,784,765.01)	0.00	16,944.96
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
SDB3261862950		Spread Change	02 Jan 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Nov 2034	0	CNE0000017H1	CNY		100.00	(1,202.8514)	ACT/360	0.000000	0.00	0.00	0.00	0.00
INTERNATIONAL CONTAINER TERMINAL SERVICES INC															
			02 Jan 2025											1.48	
SDB3263530522	Buy	Upsize Trade	06 Jan 2025		ICT.PS	USD	USD		4.330000	USD-Federal Funds-H.15	394.897661	1,188,641.96	6.833703	6.00	1.000000
	Open	NEW	07 Dec 2034	3,010	PHY411571011	PHP	57.830000	75.00	150.0000	ACT/360	6.833703	20,569.45	20,569.45	(12.33)	0.00
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3264120675	Sell	Upsize Trade	07 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	98.600001	(36,876.40)	13.459016	2.00	1.000000
	Open	NEW	14 Dec 2034	(374)	CNE0000042V8	CNY	7.320200	100.00	(1,583.4707)	ACT/360	13.459016	(5,033.67)	(5,033.67)	(1.01)	0.00
ITEQ CORPORATION CMN															
			02 Jan 2025											30.00	
SDB3262115536	Sell	Upsize Trade	06 Jan 2025		6213.TW	USD	USD		4.330000	USD-Federal Funds-H.15	78.633348	(235,900.04)	2.382606	2.75	1.000000
	Open	NEW	08 Nov 2034	(3,000)	TW0006213002	TWD	32.895000	100.00	(650.0000)	ACT/360	2.382606	(7,147.82)	(7,147.82)	(1.97)	0.00
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3264120714	Sell	Partial Termination	07 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.303331	(13,591.00)	6.268180	2.00	1.000000
	Close	NEW	14 Dec 2034	(300)	CNE0000014W7	CNY	7.320200	90.00	50.0000	ACT/360	6.183958	(1,855.19)	(1,880.45)	(0.37)	0.00
			02 Jan 2025											2.50	
SDB3264120714	Sell	Partial Termination	07 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.337140	(31,736.00)	6.268180	2.00	1.000000
	Close	NEW	14 Dec 2034	(700)	CNE0000014W7	CNY	7.320200	90.00	50.0000	ACT/360	6.190642	(4,333.45)	(4,387.73)	(0.87)	0.00
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3264983892	Sell	Upsize Trade	07 Jan 2025		000936.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.582498	(3,033.00)	1.035020	2.00	1.000000
	Open	NEW	05 Jan 2035	(400)	CNE000001063	CNY	7.320200	100.00	(1,050.0000)	ACT/360	1.035020	(414.01)	(414.01)	(0.08)	0.00
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
SDB3260122912	Buy	Upsize Trade	07 Jan 2025		603693.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.814998	981.50	1.340743	2.00	1.000000
	Open	NEW	25 Sep 2034	100	CNE1000036F3	CNY	7.320200	90.00	50.0000	ACT/360	1.340743	134.07	134.07	(0.03)	0.00
			02 Jan 2025											0.84	
SDB3260122912	Buy	Upsize Trade	07 Jan 2025		603693.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.667999	4,834.00	1.321104	2.00	1.000000
	Open	NEW	25 Sep 2034	500	CNE1000036F3	CNY	7.320200	90.00	50.0000	ACT/360	1.321104	660.55	660.55	(0.13)	0.00

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066831553 (Cont.)															
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		601952.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.709997	1,942.00	1.326843	2.00	1.000000
SDB3260123009	Open	NEW	25 Sep 2034	200	CNE100002XD7	CNY	7.320200	90.00	50.0000	ACT/360	1.326843	265.37	265.37	(0.05)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		601952.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.771250	3,908.50	1.334767	2.00	1.000000
SDB3260123009	Open	NEW	25 Sep 2034	400	CNE100002XD7	CNY	7.320200	90.00	50.0000	ACT/360	1.334767	533.91	533.91	(0.11)	0.00
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		600362.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.486110	(18,437.50)	2.818632	2.00	1.000000
SDB3263185963	Close	NEW	30 Nov 2034	(900)	CNE0000019P0	CNY	7.320200	90.00	50.0000	ACT/360	2.797313	(2,517.58)	(2,536.77)	(0.50)	0.00
			02 Jan 2025											5.84	
	Sell	Full Termination	07 Jan 2025		600362.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.529003	(20,529.00)	2.818632	2.00	1.000000
SDB3263185963	Close	NEW	30 Nov 2034	(1,000)	CNE0000019P0	CNY	7.320200	90.00	50.0000	ACT/360	2.802233	(2,802.23)	(2,818.63)	(0.56)	0.00
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.443800	(340,266.50)	2.654989	2.00	1.000000
SDB3260123345	Open	NEW	25 Sep 2034	(17,500)	CNE100002SQ9	CNY	7.320200	100.00	(1,536.9655)	ACT/360	2.654989	(46,462.31)	(46,462.31)	(9.30)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.509583	(421,406.99)	2.663081	2.00	1.000000
SDB3260123345	Open	NEW	25 Sep 2034	(21,600)	CNE100002SQ9	CNY	7.320200	100.00	(1,536.9655)	ACT/360	2.663081	(57,522.55)	(57,522.55)	(11.51)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123345		NEW	25 Sep 2034	0	CNE100002SQ9	CNY		100.00	(1,551.9433)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		002501.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	1.638323	70,284.06	0.218499	2.00	1.000000
SDB3264120639	Close	NEW	14 Dec 2034	42,900	CNE100000WP7	CNY	7.320200	100.00	(2,250.0000)	ACT/360	0.223872	9,604.11	9,373.61	(1.92)	0.00
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		002501.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	1.660421	17,766.50	0.218499	2.00	1.000000
SDB3264120639	Close	NEW	14 Dec 2034	10,700	CNE100000WP7	CNY	7.320200	100.00	(2,250.0000)	ACT/360	0.226816	2,426.93	2,337.94	(0.49)	0.00
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.246247	5,797.00	0.984610	2.00	1.000000
SDB3261230623	Close	NEW	19 Oct 2034	800	CNE000000XG5	CNY	7.320200	100.00	(1,895.3082)	ACT/360	0.989848	791.88	787.69	(0.16)	0.00
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.249660	129,043.95	0.984610	2.00	1.000000
SDB3261230623	Close	NEW	19 Oct 2034	17,800	CNE000000XG5	CNY	7.320200	100.00	(1,895.3082)	ACT/360	0.990645	17,633.48	17,526.06	(3.53)	0.00
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	New Trade	07 Jan 2025		688223.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.062842	83,242.66	0.965117	2.00	1.000000
SDB3265057936	Open	NEW	05 Jan 2035	11,786	CNE100005R96	CNY	7.320200	100.00	50.0000	ACT/360	0.965117	11,374.87	11,374.87	(2.27)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		688223.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.075605	34,550.18	0.966538	2.00	1.000000
SDB3265057936	Open	NEW	05 Jan 2035	4,883	CNE100005R96	CNY	7.320200	100.00	50.0000	ACT/360	0.966538	4,719.61	4,719.61	(0.94)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)															
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											0.01	
	Buy	Upside Trade	07 Jan 2025		688223.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.030001	2,326.93	0.960549	2.00	1.000000
SDB3265057936	Open	NEW	05 Jan 2035	331	CNE100005R96	CNY	7.320200	100.00	50.0000	ACT/360	0.960549	317.94	317.94	(0.06)	0.00
JIO FINANCIAL SERVICES LTD CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		JIOFNS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264520718		NEW	20 Dec 2034	113,829	INE758E01017	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(480.39)
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.150884	704,735.87	1.523736	2.00	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	63,200	CNE000001816	CNY	7.320200	90.00	50.0000	ACT/360	1.523736	96,300.12	96,300.12	(19.25)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.135591	253,891.47	1.521138	2.00	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	22,800	CNE000001816	CNY	7.320200	90.00	50.0000	ACT/360	1.521138	34,681.95	34,681.95	(6.94)	0.00
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		600872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.170715	15,519.50	3.028552	2.00	1.000000
SDB3260123495	Open	NEW	25 Sep 2034	700	CNE000000HK0	CNY	7.320200	90.00	50.0000	ACT/360	3.028552	2,119.99	2,119.99	(0.42)	0.00
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		600872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.964447	19,768.00	3.001378	2.00	1.000000
SDB3260123495	Open	NEW	25 Sep 2034	900	CNE000000HK0	CNY	7.320200	90.00	50.0000	ACT/360	3.001378	2,701.24	2,701.24	(0.54)	0.00
JUSHRI TECHNOLOGIES, INC. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		300762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260760928		NEW	12 Oct 2034	0	CNE100003JY0	CNY		100.00	(1,758.4337)	ACT/360	0.000000	0.00	0.00	0.00	0.00
KINGNET NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.423570	37,586.00	1.834292	2.00	1.000000
SDB3260264474	Open	NEW	10 Oct 2034	2,800	CNE100000XB5	CNY	7.320200	90.00	50.0000	ACT/360	1.834292	5,136.02	5,136.02	(1.03)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.504694	44,565.49	1.844761	2.00	1.000000
SDB3260264474	Open	NEW	10 Oct 2034	3,300	CNE100000XB5	CNY	7.320200	90.00	50.0000	ACT/360	1.844761	6,087.71	6,087.71	(1.22)	0.00
KINGSOFT CLOUD HOLDINGS LTD CMN															
			02 Jan 2025											10.85	
	Sell	Upside Trade	06 Jan 2025		3896.HK	HKD	HKD		3.994800	HKD-HONIX	5.727778	(103,100.00)	5.720876	1.20	1.000000
SDB3263707272	Open	NEW	07 Dec 2034	(18,000)	KYG5264S1012	HKD	1.000000	100.00	(950.0000)	ACT/365	5.720876	(102,975.77)	(102,975.77)	(12.37)	0.00
			02 Jan 2025											0.00	
	Sell	Upside Trade	06 Jan 2025		3896.HK	HKD	HKD		3.994800	HKD-HONIX	5.627500	(22,510.00)	5.626825	1.20	1.000000
SDB3263707272	Open	NEW	07 Dec 2034	(4,000)	KYG5264S1012	HKD	1.000000	100.00	(950.0000)	ACT/365	5.626825	(22,507.30)	(22,507.30)	(2.70)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		3896.HK	HKD	HKD		3.994800	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263707272		NEW	07 Dec 2034	0	KYG5264S1012	HKD		100.00	(860.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
KOTAK MAHINDRA BANK LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		KTKM.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263646817		NEW	05 Dec 2034	1,471	INE237A01028	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(19.77)
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	New Trade	07 Jan 2025		688700.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.400494	(42,277.91)	4.013202	2.00	1.000000
SDB3265057971	Open	NEW	05 Jan 2035	(1,438)	CNE1000051C9	CNY	7.320200	100.00	(1,700.0000)	ACT/360	4.013202	(5,770.98)	(5,770.98)	(1.16)	0.00
LARSEN AND TOUBRO LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		LART.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716752		NEW	27 Dec 2034	2,735	INE018A01030	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(66.18)
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	New Trade	07 Jan 2025		002600.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.931109	7,138.00	1.083763	2.00	1.000000
SDB3265057899	Open	NEW	05 Jan 2035	900	CNE1000015L5	CNY	7.320200	90.00	50.0000	ACT/360	1.083763	975.39	975.39	(0.20)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		002600.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.975603	165,094.98	1.089479	2.00	1.000000
SDB3265057899	Open	NEW	05 Jan 2035	20,700	CNE1000015L5	CNY	7.320200	90.00	50.0000	ACT/360	1.089479	22,552.22	22,552.22	(4.51)	0.00
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
	Buy	Partial Termination	07 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.719103	286,348.74	0.376910	0.00	1.000000
SDB3262115544	Close	NEW	09 Nov 2034	105,310	CNE000001R68	CNY	7.320200	100.00	(1,772.2246)	ACT/360	0.371452	39,117.61	39,692.39	0.00	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262115544		NEW	09 Nov 2034	0	CNE000001R68	CNY	7.320200	100.00	(1,772.2099)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.555141	131,442.99	5.130087	2.00	1.000000
SDB3260489733	Open	NEW	11 Oct 2034	3,500	CNE0000002Y8	CNY	7.320200	90.00	50.0000	ACT/360	5.130087	17,955.30	17,955.30	(3.59)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.639680	237,129.98	5.143353	2.00	1.000000
SDB3260489733	Open	NEW	11 Oct 2034	6,300	CNE0000002Y8	CNY	7.320200	90.00	50.0000	ACT/360	5.143353	32,403.12	32,403.12	(6.48)	0.00
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.776318	(119,900.02)	2.153486	2.00	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(7,600)	CNE1000035N9	CNY	7.320200	100.00	(1,824.7996)	ACT/360	2.153486	(16,366.49)	(16,366.49)	(3.28)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.660519	(75,170.49)	2.138394	2.00	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(4,800)	CNE1000035N9	CNY	7.320200	100.00	(1,824.7996)	ACT/360	2.138394	(10,264.29)	(10,264.29)	(2.05)	0.00
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.712744	(46,038.03)	0.506794	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(12,400)	CNE000001HQ5	CNY	7.320200	100.00	(1,949.0500)	ACT/360	0.506794	(6,284.25)	(6,284.25)	(1.26)	0.00

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066831553 (Cont.)															
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.670002	(2,569.00)	0.501127	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(700)	CNE000001HQ5	CNY	7.320200	100.00	(1,949.0500)	ACT/360	0.501127	(350.79)	(350.79)	(0.07)	0.00
LTIMINDTREE LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		LTIM.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716754		NEW	27 Dec 2034	478	INE214T01019	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(31.82)
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
	Buy	Partial Termination	07 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.976301	89,188.61	2.609693	0.00	1.000000
SDB3263242831	Close	NEW	30 Nov 2034	4,700	CNE100004116	CNY	7.320200	100.00	(2,163.9497)	ACT/360	2.592320	12,183.90	12,265.56	0.00	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.910862	(54,841.50)	2.582218	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(2,900)	CNE100004116	CNY	7.320200	100.00	(2,163.9497)	ACT/360	2.582218	(7,488.43)	(7,488.43)	(1.50)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.924336	(162,749.29)	2.583194	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(8,600)	CNE100004116	CNY	7.320200	100.00	(2,163.9497)	ACT/360	2.583194	(22,215.47)	(22,215.47)	(4.45)	0.00
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		LYC.AX	AUD	AUD		4.337348	AUD-OIS-RBA	6.509121	(4,810.24)	6.508470	1.00	1.000000
SDB3263707259	Open	NEW	07 Dec 2034	(739)	AU000000LYC6	AUD	1.000000	100.00	(25.0000)	ACT/365	6.508470	(4,809.76)	(4,809.76)	(0.48)	0.00
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		002990.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.919170	13,751.50	3.130792	2.00	1.000000
SDB3264921678	Open	NEW	05 Jan 2035	600	CNE100003XX3	CNY	7.320200	90.00	50.0000	ACT/360	3.130792	1,878.48	1,878.48	(0.38)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		002990.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.642222	20,378.00	3.093994	2.00	1.000000
SDB3264921678	Open	NEW	05 Jan 2035	900	CNE100003XX3	CNY	7.320200	90.00	50.0000	ACT/360	3.093994	2,784.59	2,784.59	(0.56)	0.00
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Buy	Upsize Trade	06 Jan 2025		MPL.AX	AUD	AUD		4.337348	AUD-OIS-RBA	3.794908	18,663.36	3.795287	1.00	1.000000
SDB3260121550	Open	NEW	22 Sep 2034	4,918	AU000000MPL3	AUD	1.000000	100.00	25.0000	ACT/365	3.795287	18,665.22	18,665.22	(1.87)	0.00
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		002881.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.395306	(148,937.00)	4.148995	2.00	1.000000
SDB3261928014	Open	NEW	02 Nov 2034	(4,900)	CNE100002Q41	CNY	7.320200	100.00	(1,495.5263)	ACT/360	4.148995	(20,330.08)	(20,330.08)	(4.07)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		002881.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.280230	(66,616.51)	4.134669	2.00	1.000000
SDB3261928014	Open	NEW	02 Nov 2034	(2,200)	CNE100002Q41	CNY	7.320200	100.00	(1,495.5263)	ACT/360	4.134669	(9,096.27)	(9,096.27)	(1.82)	0.00
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	New Trade	07 Jan 2025		600873.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.020501	40,082.00	1.368815	2.00	1.000000
SDB3265057913	Open	NEW	05 Jan 2035	4,000	CNE000000HP9	CNY	7.320200	90.00	50.0000	ACT/360	1.368815	5,475.26	5,475.26	(1.10)	0.00

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066831553 (Cont.)															
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											0.84	
SDB3265057913	Buy	Upside Trade	07 Jan 2025		600873.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.000000	16,000.00	1.366471	2.00	1.000000
	Open	NEW	05 Jan 2025	1,600	CNE000000HP9	CNY		7.320200	90.00	50.0000	1.366471	2,186.35	2,186.35	(0.44)	0.00
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3265057940	Sell	New Trade	07 Jan 2025		300432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.889389	(293,320.96)	2.032419	2.00	1.000000
	Open	NEW	05 Jan 2025	(19,700)	CNE100001YV9	CNY		7.320200	100.00	(1,725.0000)	2.032419	(40,038.65)	(40,038.65)	(8.01)	0.00
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
SDB3265057977	Sell	New Trade	07 Jan 2025		603713.SH	USD	USD		4.330000	USD-Federal Funds-H.15	50.317058	(85,539.00)	6.870634	2.00	1.000000
	Open	NEW	05 Jan 2025	(1,700)	CNE1000036C0	CNY		7.320200	100.00	(1,725.0000)	6.870634	(11,680.08)	(11,680.08)	(2.34)	0.00
			02 Jan 2025											5.84	
SDB3265057977	Sell	Upside Trade	07 Jan 2025		603713.SH	USD	USD		4.330000	USD-Federal Funds-H.15	50.128887	(45,116.00)	6.842652	2.00	1.000000
	Open	NEW	05 Jan 2025	(900)	CNE1000036C0	CNY		7.320200	100.00	(1,725.0000)	6.842652	(6,158.39)	(6,158.39)	(1.23)	0.00
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
SDB3262055937	Sell	Upside Trade	06 Jan 2025		MIN.AX	AUD	AUD		4.337348	AUD-OIS-RBA	34.597359	(34,251.39)	34.593899	1.00	1.000000
	Open	NEW	03 Nov 2024	(990)	AU000000MIN4	AUD		1.000000	100.00	(25.0000)	34.593899	(34,247.96)	(34,247.96)	(3.43)	0.00
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
SDB3260123331	Buy	Upside Trade	07 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.338715	242,138.91	0.866167	2.00	1.000000
	Open	NEW	25 Sep 2024	38,200	CNE0000016N1	CNY		7.320200	90.00	50.0000	0.866167	33,087.58	33,087.58	(6.62)	0.00
			02 Jan 2025											(2.50)	
SDB3260123331	Buy	Upside Trade	07 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.278096	26,368.00	0.857597	2.00	1.000000
	Open	NEW	25 Sep 2024	4,200	CNE0000016N1	CNY		7.320200	90.00	50.0000	0.857597	3,601.91	3,601.91	(0.72)	0.00
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
			02 Jan 2025											0.21	
SDB3262992335	Sell	Upside Trade	06 Jan 2025		MINT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	26.250010	(811,125.31)	0.766101	4.00	1.000000
	Open	NEW	22 Nov 2024	(30,900)	TH0128010R17	THB		34.250000	100.00	(50.0000)	0.766101	(23,672.52)	(23,672.52)	(9.47)	0.00
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			02 Jan 2025											0.00	
SDB3260121552	Buy	Upside Trade	06 Jan 2025		MGR.AX	AUD	AUD		4.337348	AUD-OIS-RBA	1.881679	18,784.80	1.881867	1.00	1.000000
	Open	NEW	22 Sep 2024	9,983	AU000000MGR9	AUD		1.000000	100.00	25.0000	1.881867	18,786.68	18,786.68	(1.88)	0.00
MUANGTHAI CAPITAL PCL NVDR															
			02 Jan 2025											0.21	
SDB3260121409	Sell	Upside Trade	06 Jan 2025		MTC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	47.441187	(80,650.02)	1.384561	4.00	1.000000
	Open	NEW	22 Sep 2024	(1,700)	TH6068010R19	THB		34.250000	100.00	(2,572.3415)	1.384561	(2,353.75)	(2,353.75)	(0.94)	0.00
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3264054677	Sell	Full Termination	07 Jan 2025		002714.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.264425	(432,388.00)	5.249430	2.00	1.000000
	Close	NEW	14 Dec 2024	(11,300)	CNE100001RQ3	CNY		7.320200	90.00	50.0000	5.223139	(59,021.47)	(59,318.56)	(11.81)	0.00

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066831553 (Cont.)															
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.829000	(7,829.00)	1.069025	2.00	1.000000
SDB3263186006	Open	NEW	30 Nov 2034	(1,000)	CNE000000PR8	CNY	7.320200	100.00	(2,040.8004)	ACT/360	1.069025	(1,069.03)	(1,069.03)	(0.21)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.745713	(32,531.99)	1.057299	2.00	1.000000
SDB3263186006	Open	NEW	30 Nov 2034	(4,200)	CNE000000PR8	CNY	7.320200	100.00	(2,040.8004)	ACT/360	1.057299	(4,440.66)	(4,440.66)	(0.89)	0.00
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		601990.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.485595	198,562.92	1.159532	2.00	1.000000
SDB3261097759	Open	NEW	19 Oct 2034	23,400	CNE1000031R9	CNY	7.320200	90.00	50.0000	ACT/360	1.159532	27,133.05	27,133.05	(5.43)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		601990.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.435642	52,300.98	1.152321	2.00	1.000000
SDB3261097759	Open	NEW	19 Oct 2034	6,200	CNE1000031R9	CNY	7.320200	90.00	50.0000	ACT/360	1.152321	7,144.39	7,144.39	(1.43)	0.00
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		600406.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.451108	(22,006.00)	3.444085	2.00	1.000000
SDB3262800246	Close	NEW	20 Nov 2034	(900)	CNE000001G38	CNY	7.320200	90.00	50.0000	ACT/360	3.337605	(3,003.84)	(3,099.68)	(0.60)	0.00
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		600406.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.516514	(137,292.48)	3.444085	2.00	1.000000
SDB3262800246	Close	NEW	20 Nov 2034	(5,600)	CNE000001G38	CNY	7.320200	90.00	50.0000	ACT/360	3.347652	(18,746.85)	(19,286.88)	(3.75)	0.00
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260128341		NEW	25 Sep 2034	0	CNE1000040F5	CNY		100.00	(2,200.0596)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		002405.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530574		NEW	07 Dec 2034	0	CNE100000P69	CNY		100.00	(2,166.5404)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NESTLE INDIA LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		NEST.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261928456		NEW	31 Oct 2034	5,594	INE239A01024	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(393.95)
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Buy	Upsize Trade	06 Jan 2025		NWL.AX	AUD	AUD		4.337348	AUD-OIS-RBA	28.451042	36,303.53	28.453887	1.00	1.000000
SDB3261588078	Open	NEW	25 Oct 2034	1,276	AU000000NWL7	AUD	1.000000	100.00	25.0000	ACT/365	28.453887	36,307.16	36,307.16	(3.63)	0.00
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.406664	27,375.99	1.558167	2.00	1.000000
SDB3262115534	Open	NEW	09 Nov 2034	2,400	CNE100002CM2	CNY	7.320200	90.00	50.0000	ACT/360	1.558167	3,739.60	3,739.60	(0.75)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.252796	124,906.04	1.537662	2.00	1.000000
SDB3262115534	Open	NEW	09 Nov 2034	11,100	CNE100002CM2	CNY	7.320200	90.00	50.0000	ACT/360	1.537662	17,068.05	17,068.05	(3.41)	0.00

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066831553 (Cont.)															
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		NXT.AX	AUD	AUD		4.337348	AUD-OIS-RBA	15.001258	(33,797.83)	14.999758	1.00	1.000000
SDB3263530573	Open	NEW	06 Dec 2034	(2,253)	AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	14.999758	(33,794.45)	(33,794.45)	(3.38)	0.00
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
			02 Jan 2025											0.21	
	Sell	Upsize Trade	06 Jan 2025		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	16.769935	(870,359.63)	0.489427	4.00	1.000000
SDB3260121420	Open	NEW	22 Sep 2034	(51,900)	THA271010R18	THB	34.250000	100.00	(1,291.9526)	ACT/360	0.489427	(25,401.26)	(25,401.26)	(10.16)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121420	Open	NEW	22 Sep 2034	0	THA271010R18	THB		100.00	(1,292.7234)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		603997.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.440002	6,864.00	1.563631	2.00	1.000000
SDB3260123510	Close	NEW	25 Sep 2034	600	CNE100001V94	CNY	7.320200	100.00	(1,560.4166)	ACT/360	1.562721	937.63	938.18	(0.19)	0.00
			02 Jan 2025											0.84	
	Buy	Full Termination	07 Jan 2025		603997.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.329065	36,253.01	1.563631	2.00	1.000000
SDB3260123510	Close	NEW	25 Sep 2034	3,200	CNE100001V94	CNY	7.320200	100.00	(1,560.4166)	ACT/360	1.548084	4,953.87	5,003.62	(0.99)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		603997.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123510	Open	NEW	25 Sep 2034	0	CNE100001V94	CNY		100.00	(1,551.7543)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.607066	(1,003,066.79)	2.267642	2.00	1.000000
SDB3264857840	Open	NEW	02 Jan 2035	(60,400)	CNE100003LF5	CNY	7.320200	100.00	(475.0000)	ACT/360	2.267642	(136,965.58)	(136,965.58)	(27.41)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.636802	(2,071,281.85)	2.270943	2.00	1.000000
SDB3264857840	Open	NEW	02 Jan 2035	(124,500)	CNE100003LF5	CNY	7.320200	100.00	(475.0000)	ACT/360	2.270943	(282,732.40)	(282,732.40)	(56.59)	0.00
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		ORCL.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262937083	Open	NEW	21 Nov 2034	287	INE881D01027	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(13.50)
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		ORG.AX	AUD	AUD		4.337348	AUD-OIS-RBA	10.887377	(166,163.15)	10.886288	1.00	1.000000
SDB3262115576	Open	NEW	08 Nov 2034	(15,262)	AU000000ORG5	AUD	1.000000	100.00	(25.0000)	ACT/365	10.886288	(166,146.53)	(166,146.53)	(16.62)	0.00
ORORA LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		ORA.AX	AUD	AUD		4.337348	AUD-OIS-RBA	2.453755	(39,667.40)	2.453510	1.00	1.000000
SDB3260458766	Open	NEW	29 Sep 2034	(16,166)	AU000000ORA8	AUD	1.000000	100.00	(25.0000)	ACT/365	2.453510	(39,663.44)	(39,663.44)	(3.97)	0.00
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.891092	195,604.02	1.220861	2.00	1.000000
SDB3263707255	Close	NEW	08 Dec 2034	22,000	CNE1000007Q1	CNY	7.320200	100.00	(312.2994)	ACT/360	1.214942	26,728.72	26,858.94	(5.34)	0.00

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066831553 (Cont.)															
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.834027	95,407.49	1.220861	2.00	1.000000
SDB3263707255	Close	NEW	08 Dec 2034	10,800	CNE1000007Q1	CNY	7.320200	100.00	(312.2994)	ACT/360	1.206741	13,032.80	13,185.30	(2.61)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		601857.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263707255		NEW	08 Dec 2034	0	CNE1000007Q1	CNY		100.00	(248.1707)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300759.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.180000	2,518.00	3.440774	2.00	1.000000
SDB3260123306	Open	NEW	25 Sep 2034	100	CNE100003JW4	CNY	7.320200	90.00	50.0000	ACT/360	3.440774	344.08	344.08	(0.07)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300759.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.170003	2,517.00	3.438259	2.00	1.000000
SDB3260123306	Open	NEW	25 Sep 2034	100	CNE100003JW4	CNY	7.320200	90.00	50.0000	ACT/360	3.438259	343.83	343.83	(0.07)	0.00
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upsize Trade	06 Jan 2025		PLS.AX	AUD	AUD		4.337348	AUD-OIS-RBA	2.202810	(42,351.23)	2.202590	1.00	1.000000
SDB3264983884	Open	NEW	04 Jan 2035	(19,226)	AU000000PLS0	AUD	1.000000	100.00	(50.0000)	ACT/365	2.202590	(42,347.00)	(42,347.00)	(4.24)	0.00
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		1833.HK	HKD	HKD		3.994800	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		NEW	06 Dec 2034	0	KYG711391022	HKD		100.00	(1,320.8333)	ACT/365	0.000000	0.00	0.00	0.00	0.00
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.820525	18,659.00	1.368348	2.00	1.000000
SDB3260123573	Close	NEW	25 Sep 2034	1,900	CNE000001PH7	CNY	7.320200	100.00	(1,172.6376)	ACT/360	1.341498	2,548.85	2,599.86	(0.51)	0.00
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.875643	61,228.99	1.368348	2.00	1.000000
SDB3260123573	Close	NEW	25 Sep 2034	6,200	CNE000001PH7	CNY	7.320200	100.00	(1,172.6376)	ACT/360	1.349478	8,366.76	8,483.76	(1.67)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123573		NEW	25 Sep 2034	0	CNE000001PH7	CNY		100.00	(984.5258)	ACT/360	0.000000	0.00	0.00	0.00	0.00
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.354203	(117,257.05)	0.730855	2.00	1.000000
SDB3264328874	Open	NEW	21 Dec 2034	(21,900)	CNE1000017G1	CNY	7.320200	100.00	(1,376.3843)	ACT/360	0.730855	(16,005.72)	(16,005.72)	(3.20)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.319443	(138,305.52)	0.726353	2.00	1.000000
SDB3264328874	Open	NEW	21 Dec 2034	(26,000)	CNE1000017G1	CNY	7.320200	100.00	(1,376.3843)	ACT/360	0.726353	(18,885.18)	(18,885.18)	(3.78)	0.00
POWER FINANCE CORP LTD CMN															
			02 Jan 2025											12.50	
	Buy	Upsize Trade	03 Jan 2025		PWFC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	453.392031	1,901,526.18	5.295786	4.00	1.000000
SDB3264650036	Open	NEW	27 Dec 2034	4,194	INE134E01011	INR	85.755000	78.16	75.0000	ACT/360	5.295786	22,210.53	22,210.53	(8.87)	0.00

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066831553 (Cont.)															
POWER FINANCE CORP LTD CMN (Cont.)															
		Financing Payment	02 Jan 2025											0.00	
SDB3264650036		NEW	02 Jan 2025 27 Dec 2034	65,405	PWFC.NS INE134E01011	USD INR	USD	78.16	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (265.65)
POWER GRID CORPORATION OF INDIA LIMITED CMN															
		Financing Payment	02 Jan 2025											0.00	
SDB3263589890		NEW	02 Jan 2025 05 Dec 2034	213,163	PGRD.NS INE752E01010	USD INR	USD	78.16	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,268.59)
		Financing Payment	02 Jan 2025											0.00	
SDB3264520721		NEW	02 Jan 2025 20 Dec 2034	10,064	PGRD.NS INE752E01010	USD INR	USD	78.16	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (21.49)
		Financing Payment	02 Jan 2025											0.00	
SDB3264922952		NEW	02 Jan 2025 02 Jan 2035	46,113	PGRD.NS INE752E01010	USD INR	USD	78.16	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (47.02)
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
		Buy	02 Jan 2025											0.00	
SDB3264120680	Open	Upsize Trade NEW	06 Jan 2025 13 Dec 2034	344	PME.AX AU000000PME8	AUD AUD	AUD	100.00	4.337348	AUD-OIS-RBA ACT/365	252.161832 252.187048	86,743.67 86,752.34	252.187048 86,752.34	1.00 (8.67)	1.000000 0.00
PT ASTRA INTERNATIONAL TBK CMN															
		Buy	02 Jan 2025											4.66	
SDB3260121386	Open	Upsize Trade NEW	06 Jan 2025 22 Sep 2034	10,300	ASII.JK ID1000122807	USD IDR	USD	85.00	4.330000	USD-Federal Funds-H.15 ACT/360	4,937.600148 0.305273	50,857,281.52 3,144.31	0.305273 3,144.31	5.00 (1.57)	1.000000 0.00
PT BANK CENTRAL ASIA TBK SCRIPLESS															
		Buy	02 Jan 2025											4.66	
SDB3265058824	Open	New Trade NEW	06 Jan 2025 04 Jan 2035	106,500	BBCA.JK ID1000109507	USD IDR	USD	85.00	4.330000	USD-Federal Funds-H.15 ACT/360	9,789.023224 0.605218	1,042,530,973.36 64,455.72	0.605218 64,455.72	5.00 (32.20)	1.000000 0.00
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN															
		Buy	02 Jan 2025											0.21	
SDB3260121401	Open	Upsize Trade NEW	06 Jan 2025 22 Sep 2034	2,900	PTTEP_nBK TH0355010R16	USD THB	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	123.396558 3.604336	357,850.02 10,452.57	3.604336 10,452.57	4.00 (4.18)	1.000000 0.00
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
		Buy	02 Jan 2025											0.84	
SDB3260491923	Open	Upsize Trade NEW	07 Jan 2025 11 Oct 2034	10,100	300481.ZK CNE1000020Z5	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.774751 2.018927	149,224.99 20,391.16	2.018927 20,391.16	2.00 (4.08)	1.000000 0.00
		Buy	02 Jan 2025											(2.50)	
SDB3260491923	Open	Upsize Trade NEW	07 Jan 2025 11 Oct 2034	2,000	300481.ZK CNE1000020Z5	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.825500 2.025185	29,651.00 4,050.37	2.025185 4,050.37	2.00 (0.81)	1.000000 0.00
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
		Buy	02 Jan 2025											0.00	
SDB3265057943	Open	New Trade NEW	06 Jan 2025 04 Jan 2035	1,633	QAN.AX AU000000QAN2	AUD AUD	AUD	100.00	4.337348	AUD-OIS-RBA ACT/365	9.058086 9.058992	14,791.85 14,793.33	9.058992 14,793.33	1.00 (1.48)	1.000000 0.00

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066831553 (Cont.)															
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
	Buy	Full Termination	07 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.748403	90,308.08	1.526759	0.00	1.000000
SDB3264716689	Close	NEW	02 Jan 2035	8,402	CNE1000044B6	CNY	7.320200	100.00	(2,025.0000)	ACT/360	1.468321	12,336.83	12,827.83	0.00	0.00
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.401664	(83,648.49)	2.247805	2.00	1.000000
SDB3263645024	Close	NEW	07 Dec 2034	(5,100)	CNE000000SW2	CNY	7.320200	90.00	50.0000	ACT/360	2.239595	(11,421.93)	(11,463.81)	(2.29)	0.00
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.488737	(573,808.05)	2.247805	2.00	1.000000
SDB3263645024	Close	NEW	07 Dec 2034	(34,800)	CNE000000SW2	CNY	7.320200	90.00	50.0000	ACT/360	2.250732	(78,325.47)	(78,223.61)	(15.68)	0.00
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		603236.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.733334	(41,840.00)	9.518682	2.00	1.000000
SDB3264921685	Open	NEW	05 Jan 2035	(600)	CNE100003N01	CNY	7.320200	100.00	(1,725.0000)	ACT/360	9.518682	(5,711.21)	(5,711.21)	(1.14)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		603236.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.555002	(6,955.50)	9.497514	2.00	1.000000
SDB3264921685	Open	NEW	05 Jan 2035	(100)	CNE100003N01	CNY	7.320200	100.00	(1,725.0000)	ACT/360	9.497514	(949.75)	(949.75)	(0.19)	0.00
RAIL VIKAS NIGAM LIMITED CMN															
			02 Jan 2025											11.00	
	Sell	Partial Termination	03 Jan 2025		RAIV.NS	USD	USD		4.330000	USD-Federal Funds-H.15	428.485142	(340,645.69)	4.936671	4.00	1.000000
SDB3264984551	Close	NEW	02 Jan 2035	(795)	INE415G01027	INR	85.755000	78.16	75.0000	ACT/360	4.989125	(3,966.35)	(3,924.65)	(1.59)	0.00
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	New Trade	06 Jan 2025		RHC.AX	AUD	AUD		4.337348	AUD-OIS-RBA	34.031755	(58,364.46)	34.028352	1.00	1.000000
SDB3265057955	Open	NEW	04 Jan 2035	(1,715)	AU000000RHC8	AUD	1.000000	100.00	(25.0000)	ACT/365	34.028352	(58,358.62)	(58,358.62)	(5.84)	0.00
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		300442.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260487510		NEW	11 Oct 2034	0	CNE100001Z58	CNY		100.00	(1,459.7962)	ACT/360	0.000000	0.00	0.00	0.00	0.00
REC LIMITED CMN															
			02 Jan 2025											11.00	
	Sell	Full Termination	03 Jan 2025		RECM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	510.765111	(624,154.97)	5.847625	4.00	1.000000
SDB3264984557	Close	NEW	02 Jan 2035	(1,222)	INE020B01018	INR	85.755000	78.16	75.0000	ACT/360	5.947163	(7,267.43)	(7,145.80)	(2.91)	0.00
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.191997	(23,353.60)	3.984742	2.00	1.000000
SDB3263589496	Open	NEW	07 Dec 2034	(800)	CNE100005B03	CNY	7.320200	100.00	(1,232.8556)	ACT/360	3.984742	(3,187.79)	(3,187.79)	(0.64)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589496		NEW	07 Dec 2034	0	CNE100005B03	CNY		100.00	(1,224.6732)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	New Trade	06 Jan 2025		RIO.AX	AUD	AUD		4.337348	AUD-OIS-RBA	118.054448	(49,228.70)	118.042643	1.00	1.000000
SDB3265057927	Open	NEW	04 Jan 2025	(417)	AU000000RIO1	AUD	1.000000	100.00	(25.0000)	ACT/365	118.042643	(49,223.78)	(49,223.78)	(4.92)	0.00
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	07 Jan 2025		600259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.555382	35,822.00	3,797780	2.00	1.000000
SDB3262800215	Close	NEW	20 Nov 2024	1,300	CNE0000012R1	CNY	7.320200	100.00	(2,125.0000)	ACT/360	3,765363	4,894.97	4,937.11	(0.98)	0.00
	Buy	Full Termination	07 Jan 2025		600259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.985001	2,798.50	3,797780	2.00	1.000000
SDB3262800215	Close	NEW	20 Nov 2024	100	CNE0000012R1	CNY	7.320200	100.00	(2,125.0000)	ACT/360	3,822792	382.28	379.78	(0.08)	0.00
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	07 Jan 2025		300757.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	220.440000	(110,220.00)	30,090319	2.00	1.000000
SDB3264390221	Open	NEW	21 Dec 2024	(500)	CNE100003JT0	CNY	7.320200	100.00	(1,771.7741)	ACT/360	30,090319	(15,045.16)	(15,045.16)	(3.01)	0.00
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	07 Jan 2025		002617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.584405	63,709.00	1,044697	2.00	1.000000
SDB3264716718	Close	NEW	02 Jan 2025	8,400	CNE1000016Y6	CNY	7.320200	100.00	(1,275.0000)	ACT/360	1,036387	8,705.65	8,775.45	(1.74)	0.00
	Buy	Partial Termination	07 Jan 2025		002617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.648812	16,062.51	1,044697	2.00	1.000000
SDB3264716718	Close	NEW	02 Jan 2025	2,100	CNE1000016Y6	CNY	7.320200	100.00	(1,275.0000)	ACT/360	1,044839	2,194.16	2,193.86	(0.44)	0.00
RUENTEX INDUSTRIES LIMITED CMN															
	Sell	New Trade	06 Jan 2025		2915.TW	USD	USD		4.330000	USD-Federal Funds-H.15	71.539995	(357,699.97)	2,167676	2.75	1.000000
SDB3265057954	Open	NEW	04 Jan 2025	(5,000)	TW0002915006	TWD	32.895000	100.00	(450.0000)	ACT/360	2,167676	(10,838.38)	(10,838.38)	(2.99)	0.00
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	07 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	61.619998	6,162.00	8,420194	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2024	100	CNE100003G91	CNY	7.320200	90.00	50.0000	ACT/360	8,420194	842.02	842.02	(0.17)	0.00
	Buy	Upsize Trade	07 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	61.640001	6,164.00	8,420114	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2024	100	CNE100003G91	CNY	7.320200	90.00	50.0000	ACT/360	8,420114	842.01	842.01	(0.17)	0.00
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	07 Jan 2025		600104.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.738943	(485,578.00)	2,694389	2.00	1.000000
SDB3264921647	Open	NEW	05 Jan 2025	(24,600)	CNE000000TY6	CNY	7.320200	100.00	(1,475.0000)	ACT/360	2,694389	(66,281.97)	(66,281.97)	(13.27)	0.00
	Sell	Upsize Trade	07 Jan 2025		600104.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.836794	(105,135.01)	2,708651	2.00	1.000000
SDB3264921647	Open	NEW	05 Jan 2025	(5,300)	CNE000000TY6	CNY	7.320200	100.00	(1,475.0000)	ACT/360	2,708651	(14,355.85)	(14,355.85)	(2.87)	0.00
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
	Sell	Upsize Trade	06 Jan 2025		SFR.AX	AUD	AUD		4.337348	AUD-OIS-RBA	9.300045	(1,032.30)	9.299115	1.00	1.000000
SDB3260188363	Open	NEW	27 Sep 2024	(111)	AU000000SFR8	AUD	1.000000	100.00	(25.0000)	ACT/365	9.299115	(1,032.20)	(1,032.20)	(0.10)	0.00

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06831553 (Cont.)															
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Partial Termination	06 Jan 2025		STO.AX	AUD	AUD		4.337863	AUD-OIS-RBA	6.752318	(231,017.06)	6.680000	1.00	1.000000
SDB3261285283	Close	NEW	19 Oct 2034	(34,213)	AU000000STO6	AUD	1.000000	100.00	25.0000	ACT/365	6.751643	(230,993.96)	(228,542.84)	(23.10)	0.00
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600061.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.387498	8,865.00	1.009143	2.00	1.000000
SDB3261097743	Open	NEW	19 Oct 2034	1,200	CNE000000Q11	CNY	7.320200	90.00	50.0000	ACT/360	1.009143	1,210.97	1,210.97	(0.24)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600061.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.343281	49,199.98	1.003438	2.00	1.000000
SDB3261097743	Open	NEW	19 Oct 2034	6,700	CNE000000Q11	CNY	7.320200	90.00	50.0000	ACT/360	1.003438	6,723.03	6,723.03	(1.34)	0.00
SEATRIUM LIMITED CMN															
			02 Jan 2025											4.00	
	Sell	Upsize Trade	06 Jan 2025		SEAT.SI	SGD	SGD		2.897572	SGD-SORA	2.066247	(100,212.98)	2.065266	0.75	1.000000
SDB3262990909	Open	NEW	22 Nov 2034	(48,500)	SGXE34184239	SGD	1.000000	100.00	(129.3190)	ACT/365	2.065266	(100,165.40)	(100,165.40)	(7.52)	0.00
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		601225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.406797	299,607.00	3.198471	2.00	1.000000
SDB3264857802	Open	NEW	02 Jan 2035	12,800	CNE100001T64	CNY	7.320200	90.00	50.0000	ACT/360	3.198471	40,940.43	40,940.43	(8.19)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		601225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.352401	2,136,744.69	3.189972	2.00	1.000000
SDB3264857802	Open	NEW	02 Jan 2035	91,500	CNE100001T64	CNY	7.320200	90.00	50.0000	ACT/360	3.189972	291,882.44	291,882.44	(58.38)	0.00
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		601015.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.271003	(1,635.50)	0.446645	2.00	1.000000
SDB3263985580	Open	NEW	14 Dec 2034	(500)	CNE100001VV5	CNY	7.320200	100.00	(1,709.7993)	ACT/360	0.446645	(223.32)	(223.32)	(0.04)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		601015.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.246089	(7,466.00)	0.443095	2.00	1.000000
SDB3263985580	Open	NEW	14 Dec 2034	(2,300)	CNE100001VV5	CNY	7.320200	100.00	(1,709.7993)	ACT/360	0.443095	(1,019.12)	(1,019.12)	(0.20)	0.00
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.008988	(138,227.83)	3.959761	2.00	1.000000
SDB3264649724	Open	NEW	02 Jan 2035	(4,765)	CNE100004PB3	CNY	7.320200	100.00	(1,500.0000)	ACT/360	3.959761	(18,868.26)	(18,868.26)	(3.78)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.183874	(94,409.83)	3.984965	2.00	1.000000
SDB3264649724	Open	NEW	02 Jan 2035	(3,235)	CNE100004PB3	CNY	7.320200	100.00	(1,500.0000)	ACT/360	3.984965	(12,891.36)	(12,891.36)	(2.58)	0.00
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600219.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.919987	132,495.56	0.535476	2.00	1.000000
SDB3260123046	Open	NEW	25 Sep 2034	33,800	CNE000001139	CNY	7.320200	90.00	50.0000	ACT/360	0.535476	18,099.09	18,099.09	(3.62)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600219.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.970432	634,475.03	0.542548	2.00	1.000000
SDB3260123046	Open	NEW	25 Sep 2034	159,800	CNE000001139	CNY	7.320200	90.00	50.0000	ACT/360	0.542548	86,699.17	86,699.17	(17.33)	0.00

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066831553 (Cont.)															
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.283978	(150,849.50)	4.681368	2.00	1.000000
SDB3264649907	Open	NEW	02 Jan 2025	(4,400)	CNE1000012W4	CNY	7.320200	100.00	(1,750.0000)	ACT/360	4.681368	(20,598.02)	(20,598.02)	(4.12)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.573600	(172,868.00)	4.719337	2.00	1.000000
SDB3264649907	Open	NEW	02 Jan 2025	(5,000)	CNE1000012W4	CNY	7.320200	100.00	(1,750.0000)	ACT/360	4.719337	(23,596.69)	(23,596.69)	(4.72)	0.00
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		301035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.475000	(18,990.00)	6.482560	2.00	1.000000
SDB3264921655	Open	NEW	05 Jan 2025	(400)	CNE100004NC6	CNY	7.320200	100.00	(1,900.0000)	ACT/360	6.482560	(2,593.02)	(2,593.02)	(0.52)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		301035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.741663	(28,045.00)	6.380292	2.00	1.000000
SDB3264921655	Open	NEW	05 Jan 2025	(600)	CNE100004NC6	CNY	7.320200	100.00	(1,900.0000)	ACT/360	6.380292	(3,828.18)	(3,828.18)	(0.77)	0.00
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.085831	3,051.50	0.694732	2.00	1.000000
SDB3262055920	Open	NEW	06 Nov 2034	600	CNE0000008S7	CNY	7.320200	90.00	50.0000	ACT/360	0.694732	416.84	416.84	(0.08)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600643.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.118572	17,915.00	0.699438	2.00	1.000000
SDB3262055920	Open	NEW	06 Nov 2034	3,500	CNE0000008S7	CNY	7.320200	90.00	50.0000	ACT/360	0.699438	2,448.03	2,448.03	(0.49)	0.00
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.003122	(18,401.44)	5.462299	2.00	1.000000
SDB3261510767	Open	NEW	26 Oct 2034	(460)	CNE100004ZJ5	CNY	7.320200	100.00	(1,822.2054)	ACT/360	5.462299	(2,512.66)	(2,512.66)	(0.50)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.414782	(64,640.24)	5.380164	2.00	1.000000
SDB3261510767	Open	NEW	26 Oct 2034	(1,640)	CNE100004ZJ5	CNY	7.320200	100.00	(1,822.2054)	ACT/360	5.380164	(8,823.47)	(8,823.47)	(1.77)	0.00
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		603881.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.975914	(457,274.93)	3.093121	2.00	1.000000
SDB3260123476	Close	NEW	25 Sep 2034	(21,800)	CNE100002R57	CNY	7.320200	90.00	50.0000	ACT/360	2.863237	(62,418.57)	(67,430.04)	(12.49)	0.00
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		603881.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.576539	(53,499.00)	3.093121	2.00	1.000000
SDB3260123476	Close	NEW	25 Sep 2034	(2,600)	CNE100002R57	CNY	7.320200	90.00	50.0000	ACT/360	2.809661	(7,305.12)	(8,042.11)	(1.46)	0.00
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.317082	65,561.00	3.825092	2.00	1.000000
SDB3264390192	Close	NEW	21 Dec 2034	2,400	CNE1000011K6	CNY	7.320200	100.00	(253.0662)	ACT/360	3.732800	8,958.72	9,180.22	(1.79)	0.00
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.351253	21,881.00	3.825092	2.00	1.000000
SDB3264390192	Close	NEW	21 Dec 2034	800	CNE1000011K6	CNY	7.320200	100.00	(253.0662)	ACT/360	3.736221	2,988.98	3,060.07	(0.60)	0.00
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	190.510536	(173,936.12)	26.527101	2.00	1.000000
SDB3260188355	Close	NEW	10 Oct 2034	(913)	CNE100003LY6	CNY	7.320200	90.00	50.0000	ACT/360	26.004912	(23,742.48)	(24,219.24)	(4.75)	0.00

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066831553 (Cont.)															
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											2.50	
SDB3260188355	Sell	Partial Termination	07 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	192.296582	(170,567.07)	26.527101	2.00	1.000000
	Close	NEW	10 Oct 2034	(887)	CNE100003LY6	CNY	7.320200	90.00	50.0000	ACT/360	26.257486	(23,290.39)	(23,529.54)	(4.66)	0.00
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
SDB3265057910	Sell	New Trade	07 Jan 2025		688660.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.384999	(1,987.24)	1.144945	2.00	1.000000
	Open	NEW	05 Jan 2035	(237)	CNE1000051Y3	CNY	7.320200	100.00	(2,250.0000)	ACT/360	1.144945	(271.35)	(271.35)	(0.05)	0.00
			02 Jan 2025											5.84	
SDB3265057910	Sell	Upsize Trade	07 Jan 2025		688660.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.350588	(16,317.05)	1.139865	2.00	1.000000
	Open	NEW	05 Jan 2035	(1,954)	CNE1000051Y3	CNY	7.320200	100.00	(2,250.0000)	ACT/360	1.139865	(2,227.30)	(2,227.30)	(0.45)	0.00
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
SDB3260122972	Buy	Upsize Trade	07 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.557437	152,170.98	2.534973	2.00	1.000000
	Open	NEW	25 Sep 2034	8,200	CNE1000006J8	CNY	7.320200	90.00	50.0000	ACT/360	2.534973	20,786.78	20,786.78	(4.16)	0.00
			02 Jan 2025											0.84	
SDB3260122972	Buy	Upsize Trade	07 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.438489	219,418.02	2.519566	2.00	1.000000
	Open	NEW	25 Sep 2034	11,900	CNE1000006J8	CNY	7.320200	90.00	50.0000	ACT/360	2.519566	29,982.84	29,982.84	(5.99)	0.00
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3264983881	Sell	Upsize Trade	07 Jan 2025		600605.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.542501	(27,634.00)	4.715092	2.00	1.000000
	Open	NEW	05 Jan 2035	(800)	CNE000000370	CNY	7.320200	100.00	(2,000.0000)	ACT/360	4.715092	(3,772.07)	(3,772.07)	(0.76)	0.00
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3263530590	Sell	Upsize Trade	07 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.239861	(223,530.30)	3.718273	2.00	1.000000
	Open	NEW	07 Dec 2034	(8,206)	CNE1000041Z1	CNY	7.320200	100.00	(1,811.4688)	ACT/360	3.718273	(30,512.15)	(30,512.15)	(6.11)	0.00
			02 Jan 2025											2.50	
SDB3263530590	Sell	Upsize Trade	07 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.154357	(43,284.05)	3.707841	2.00	1.000000
	Open	NEW	07 Dec 2034	(1,594)	CNE1000041Z1	CNY	7.320200	100.00	(1,811.4688)	ACT/360	3.707841	(5,910.30)	(5,910.30)	(1.18)	0.00
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
			02 Jan 2025											0.00	
SDB3264649827	Sell	Upsize Trade	06 Jan 2025		2252.HK	HKD	HKD		3.994800	HKD-HONIX	9.245000	(4,622.50)	9.243891	1.20	1.000000
	Open	NEW	29 Dec 2034	(500)	CNE100004QP1	HKD	1.000000	100.00	(3,112.5000)	ACT/365	9.243891	(4,621.95)	(4,621.95)	(0.55)	0.00
			02 Jan 2025											10.85	
SDB3264649827	Sell	Upsize Trade	06 Jan 2025		2252.HK	HKD	HKD		3.994800	HKD-HONIX	9.420000	(14,130.00)	9.408649	1.20	1.000000
	Open	NEW	29 Dec 2034	(1,500)	CNE100004QP1	HKD	1.000000	100.00	(3,112.5000)	ACT/365	9.408649	(14,112.97)	(14,112.97)	(1.70)	0.00
			02 Jan 2025											0.00	
SDB3264649827		Spread Change	02 Jan 2025		2252.HK	HKD	HKD		3.994800	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	29 Dec 2034	0	CNE100004QP1	HKD		100.00	(3,171.4285)	ACT/365	0.000000	0.00	0.00	0.00	0.00
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
SDB3264716702	Sell	Upsize Trade	07 Jan 2025		600000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.154997	(8,124.00)	1.386169	2.00	1.000000
	Open	NEW	02 Jan 2035	(800)	CNE0000011B7	CNY	7.320200	100.00	(10.0000)	ACT/360	1.386169	(1,108.94)	(1,108.94)	(0.22)	0.00

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066831553 (Cont.)															
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											2.50	
	Sell	Upside Trade	07 Jan 2025		60000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.223087	(34,758.50)	1.395930	2.00	1.000000
SDB3264716702	Open	NEW	02 Jan 2035	(3,400)	CNE0000011B7	CNY	7.320200	100.00	(10.0000)	ACT/360	1.395930	(4,746.16)	(4,746.16)	(0.95)	0.00
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123652		NEW	25 Sep 2034	0	CNE100002TX3	CNY	100.00		(500.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		600820.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123654		NEW	25 Sep 2034	0	CNE000000B83	CNY	100.00		(489.0025)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		603039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	46.693336	14,008.00	6.380509	2.00	1.000000
SDB3262681148	Open	NEW	16 Nov 2034	300	CNE100002ZC4	CNY	7.320200	90.00	50.0000	ACT/360	6.380509	1,914.15	1,914.15	(0.38)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		603039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	48.615001	4,861.50	6.640880	2.00	1.000000
SDB3262681148	Open	NEW	16 Nov 2034	100	CNE100002ZC4	CNY	7.320200	90.00	50.0000	ACT/360	6.640880	664.09	664.09	(0.13)	0.00
SHENZHEN DYNANON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	New Trade	07 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.324925	(486,753.99)	4.958395	2.00	1.000000
SDB3265057975	Open	NEW	05 Jan 2035	(13,400)	CNE100003K95	CNY	7.320200	100.00	(1,850.0000)	ACT/360	4.958395	(66,442.49)	(66,442.49)	(13.30)	0.00
			02 Jan 2025											2.50	
	Sell	Upside Trade	07 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.686757	(132,041.00)	4.872913	2.00	1.000000
SDB3265057975	Open	NEW	05 Jan 2035	(3,700)	CNE100003K95	CNY	7.320200	100.00	(1,850.0000)	ACT/360	4.872913	(18,029.78)	(18,029.78)	(3.61)	0.00
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		002609.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.239999	824.00	1.125972	2.00	1.000000
SDB3264716716	Open	NEW	02 Jan 2035	100	CNE1000016J7	CNY	7.320200	90.00	50.0000	ACT/360	1.125972	112.60	112.60	(0.02)	0.00
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upside Trade	07 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.910555	(7,119.50)	1.080161	2.00	1.000000
SDB3260123473	Open	NEW	25 Sep 2034	(900)	CNE100000BR7	CNY	7.320200	100.00	(1,548.6301)	ACT/360	1.080161	(972.14)	(972.14)	(0.19)	0.00
			02 Jan 2025											5.84	
	Sell	Upside Trade	07 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.023638	(17,652.00)	1.095236	2.00	1.000000
SDB3260123473	Open	NEW	25 Sep 2034	(2,200)	CNE100000BR7	CNY	7.320200	100.00	(1,548.6301)	ACT/360	1.095236	(2,409.52)	(2,409.52)	(0.48)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123473		NEW	25 Sep 2034	0	CNE100000BR7	CNY	100.00		(1,557.2307)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264716720		NEW	02 Jan 2035	0	CNE100005K10	CNY	100.00		(2,248.1481)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		301325.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	53.243337	(15,973.00)	7.267778	2.00	1.000000
SDB3264120638	Open	NEW	14 Dec 2034	(300)	CNE100006202	CNY	7.320200	100.00	(1,881.3953)	ACT/360	7.267778	(2,180.33)	(2,180.33)	(0.44)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		301325.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264120638	Open	NEW	14 Dec 2034	0	CNE100006202	CNY	7.320200	100.00	(1,758.2089)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		002851.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.304709	(102,518.01)	8.234416	2.00	1.000000
SDB3264390145	Open	NEW	21 Dec 2034	(1,700)	CNE100002JV8	CNY	7.320200	100.00	(1,552.7777)	ACT/360	8.234416	(13,998.51)	(13,998.51)	(2.80)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		002851.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.607200	(151,518.00)	8.272954	2.00	1.000000
SDB3264390145	Open	NEW	21 Dec 2034	(2,500)	CNE100002JV8	CNY	7.320200	100.00	(1,552.7777)	ACT/360	8.272954	(20,682.38)	(20,682.38)	(4.14)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		002851.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264390145	Open	NEW	21 Dec 2034	0	CNE100002JV8	CNY	7.320200	100.00	(1,546.2328)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.656890	(74,956.01)	2.273685	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(4,500)	CNE000008N8	CNY	7.320200	100.00	(1,803.3665)	ACT/360	2.273685	(10,231.58)	(10,231.58)	(2.05)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.437388	(37,805.99)	2.244473	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(2,300)	CNE000008N8	CNY	7.320200	100.00	(1,803.3665)	ACT/360	2.244473	(5,162.29)	(5,162.29)	(1.03)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589504	Open	NEW	07 Dec 2034	0	CNE000008N8	CNY	7.320200	100.00	(1,810.5839)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
SIAM CEMENT PCL NVDR CMN															
			02 Jan 2025											0.21	
	Sell	Upsize Trade	06 Jan 2025		SCC_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	167.933341	(251,900.01)	4.901099	4.00	1.000000
SDB3264753826	Open	NEW	27 Dec 2034	(1,500)	TH0003010R12	THB	34.250000	100.00	(50.0000)	ACT/360	4.901099	(7,351.65)	(7,351.65)	(2.94)	0.00
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	New Trade	07 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.422141	39,791.00	3.882506	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	1,400	CNE100003S63	CNY	7.320200	90.00	50.0000	ACT/360	3.882506	5,435.51	5,435.51	(1.09)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.181250	22,545.00	3.850886	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	800	CNE100003S63	CNY	7.320200	90.00	50.0000	ACT/360	3.850886	3,080.71	3,080.71	(0.62)	0.00
SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	New Trade	07 Jan 2025		600839.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.508303	95,083.03	1.299282	2.00	1.000000
SDB3265057894	Open	NEW	05 Jan 2035	10,000	CNE000000GJ4	CNY	7.320200	90.00	50.0000	ACT/360	1.299282	12,992.82	12,992.82	(2.60)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600839.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.498998	4,749.50	1.297577	2.00	1.000000
SDB3265057894	Open	NEW	05 Jan 2035	500	CNE000000GJ4	CNY	7.320200	90.00	50.0000	ACT/360	1.297577	648.79	648.79	(0.13)	0.00

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066831553 (Cont.)															
SIEMENS LIMITED CMN															
		Financing Payment	02 Jan 2025											0.00	
SDB3264922954		NEW	02 Jan 2025 02 Jan 2035	140	SIEM.NS INE003A01024	USD INR	USD	78.16	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (3.02)
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upside Trade	02 Jan 2025											0.00	
SDB3261985914	Open	NEW	06 Jan 2025 02 Nov 2034	(6,196)	SIG.AX AU000000SIG5	AUD AUD	AUD	100.00	4.337348	AUD-OIS-RBA ACT/365	2.662257 2.661991	(16,495.34) (16,493.70)	2.661991 (16,493.70)	1.00 (1.65)	1.000000 0.00
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upside Trade	02 Jan 2025											2.50	
SDB3263589436	Open	NEW	07 Jan 2025 07 Dec 2034	(600)	300827.ZK CNE100003SY1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	42.465003 5.798461	(25,479.00) (3,479.08)	5.798461 (3,479.08)	2.00 (0.70)	1.000000 0.00
	Sell	Upside Trade	02 Jan 2025											5.84	
SDB3263589436	Open	NEW	07 Jan 2025 07 Dec 2034	(600)	300827.ZK CNE100003SY1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	42.261665 5.768767	(25,357.00) (3,461.26)	5.768767 (3,461.26)	2.00 (0.69)	1.000000 0.00
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
	Sell	Upside Trade	02 Jan 2025											5.84	
SDB3260121450	Open	NEW	07 Jan 2025 25 Sep 2034	(1,155)	688520.SH CNE100003ZL3	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	35.802945 4.887144	(41,352.40) (5,644.65)	4.887144 (5,644.65)	2.00 (1.13)	1.000000 0.00
	Sell	Upside Trade	02 Jan 2025											2.50	
SDB3260121450	Open	NEW	07 Jan 2025 25 Sep 2034	(245)	688520.SH CNE100003ZL3	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	36.180002 4.940264	(8,864.10) (1,210.36)	4.940264 (1,210.36)	2.00 (0.24)	1.000000 0.00
		Spread Change	02 Jan 2025											0.00	
SDB3260121450		NEW	02 Jan 2025 25 Sep 2034	0	688520.SH CNE100003ZL3	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upside Trade	02 Jan 2025											(2.50)	
SDB3262540432	Open	NEW	07 Jan 2025 16 Nov 2034	700	300470.ZK CNE1000020P6	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	37.706427 5.150753	26,394.50 3,605.53	5.150753 3,605.53	2.00 (0.72)	1.000000 0.00
	Buy	Upside Trade	02 Jan 2025											0.84	
SDB3262540432	Open	NEW	07 Jan 2025 16 Nov 2034	300	300470.ZK CNE1000020P6	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	37.190002 5.081906	11,157.00 1,524.57	5.081906 1,524.57	2.00 (0.30)	1.000000 0.00
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upside Trade	02 Jan 2025											(2.50)	
SDB3262115552	Open	NEW	07 Jan 2025 09 Nov 2034	100	603737.SH CNE1000027D7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	41.110001 5.615686	4,111.00 561.57	5.615686 561.57	2.00 (0.11)	1.000000 0.00
	Buy	Upside Trade	02 Jan 2025											0.84	
SDB3262115552	Open	NEW	07 Jan 2025 09 Nov 2034	200	603737.SH CNE1000027D7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	41.874997 5.722097	8,375.00 1,144.42	5.722097 1,144.42	2.00 (0.23)	1.000000 0.00
SOLAR APPLIED MATLS TECH CORP CMN															
	Sell	New Trade	02 Jan 2025											30.00	
SDB3265057915	Open	NEW	06 Jan 2025 04 Jan 2035	(7,000)	1785.TWO TW0001785004	USD TWD	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	61.228578 1.855238	(428,600.05) (12,986.67)	1.855238 (12,986.67)	2.75 (3.58)	1.000000 0.00

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Fund: ALL
Business Date: Jan 2, 2025
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066831553 (Cont.)															
SOLAR APPLIED MATLS TECH CORP CMN (Cont.)															
			02 Jan 2025											15.00	
	Sell	Upsize Trade	06 Jan 2025		1785.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	61.830011	(309,150.05)	1.876281	2.75	1.000000
SDB3265057915	Open	NEW	04 Jan 2035	(5,000)	TW0001785004	TWD	32.895000	100.00	(450.0000)	ACT/360	1.876281	(9,381.41)	(9,381.41)	(2.58)	0.00
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Buy	Partial Termination	06 Jan 2025		SHL.AX	AUD	AUD		4.337863	AUD-OIS-RBA	27.339091	300.73	27.010000	1.00	1.000000
SDB3260588436	Close	NEW	04 Oct 2034	11	AU000000SHL7	AUD	1.000000	100.00	(25.0000)	ACT/365	27.341825	300.76	297.11	(0.03)	0.00
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	New Trade	06 Jan 2025		S32.AX	AUD	AUD		4.337348	AUD-OIS-RBA	3.442959	(18,943.16)	3.442615	1.00	1.000000
SDB3265057925	Open	NEW	04 Jan 2035	(5,502)	AU000000S320	AUD	1.000000	100.00	(25.0000)	ACT/365	3.442615	(18,941.27)	(18,941.27)	(1.89)	0.00
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		600369.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.536246	(5,443.50)	0.637743	2.00	1.000000
SDB3261097734	Close	NEW	19 Oct 2034	(1,200)	CNE0000016P6	CNY	7.320200	90.00	50.0000	ACT/360	0.619410	(743.29)	(765.29)	(0.15)	0.00
			02 Jan 2025											5.84	
	Sell	Full Termination	07 Jan 2025		600369.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.586663	(33,023.97)	0.637743	2.00	1.000000
SDB3261097734	Close	NEW	19 Oct 2034	(7,200)	CNE0000016P6	CNY	7.320200	90.00	50.0000	ACT/360	0.626085	(4,507.81)	(4,591.75)	(0.90)	0.00
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
			02 Jan 2025											0.21	
	Buy	Partial Termination	06 Jan 2025		STA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	17.867279	5,058,226.68	0.533373	4.00	1.000000
SDB3260121403	Close	NEW	22 Sep 2034	283,100	TH0254010R11	THB	34.250000	100.00	(1,427.9000)	ACT/360	0.521892	147,747.63	150,997.90	(59.07)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		STA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121403		NEW	22 Sep 2034	0	TH0254010R11	THB		100.00	(1,428.4808)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			02 Jan 2025											0.21	
	Buy	Full Termination	06 Jan 2025		SAWAD_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	41.437556	7,500,197.64	1.230293	4.00	1.000000
SDB3260121381	Close	NEW	22 Sep 2034	181,000	TH5456010R17	THB	34.250000	100.00	(1,994.9968)	ACT/360	1.210365	219,076.07	222,683.03	(87.59)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		SAWAD_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121381		NEW	22 Sep 2034	0	TH5456010R17	THB		100.00	(1,996.0534)	ACT/360	0.000000	0.00	0.00	0.00	0.00
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		300143.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.143332	(5,486.00)	1.248493	2.00	1.000000
SDB3264649798	Open	NEW	02 Jan 2035	(600)	CNE100000XF6	CNY	7.320200	100.00	(2,000.0000)	ACT/360	1.248493	(749.10)	(749.10)	(0.15)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		300143.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.143687	(17,373.01)	1.248124	2.00	1.000000
SDB3264649798	Open	NEW	02 Jan 2035	(1,900)	CNE100000XF6	CNY	7.320200	100.00	(2,000.0000)	ACT/360	1.248124	(2,371.44)	(2,371.44)	(0.47)	0.00
STATE BANK OF INDIA CMN															
			02 Jan 2025											11.00	
	Sell	Full Termination	03 Jan 2025		SBI.NS	USD	USD		4.330000	USD-Federal Funds-H.15	795.798413	(3,331,212.16)	9.284142	4.00	1.000000
SDB3264984555	Close	NEW	02 Jan 2035	(4,186)	INE062A01020	INR	85.755000	78.16	75.0000	ACT/360	9.265987	(38,787.42)	(38,863.42)	(15.54)	0.00

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066831553 (Cont.)															
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	New Trade	07 Jan 2025		600710.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.331519	73,719.00	1.275125	2.00	1.000000
SDB3265057904	Open	NEW	05 Jan 2025	7,900	CNE000000KL2	CNY	7.320200	90.00	50.0000	ACT/360	1.275125	10,073.49	10,073.49	(2.01)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600710.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.451312	57,653.00	1.291063	2.00	1.000000
SDB3265057904	Open	NEW	05 Jan 2025	6,100	CNE000000KL2	CNY	7.320200	90.00	50.0000	ACT/360	1.291063	7,875.48	7,875.48	(1.58)	0.00
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Buy	New Trade	06 Jan 2025		SUN.AX	AUD	AUD		4.337348	AUD-OIS-RBA	19.331413	12,043.47	19.333346	1.00	1.000000
SDB3265057951	Open	NEW	04 Jan 2025	623	AU000000SUN6	AUD	1.000000	100.00	25.0000	ACT/365	19.333346	12,044.67	12,044.67	(1.20)	0.00
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		301030.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260122805		NEW	25 Sep 2024	0	CNE100004N83	CNY		100.00	(2,132.1257)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300394.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	90.231640	550,413.00	12.329892	2.00	1.000000
SDB3263116849	Open	NEW	27 Nov 2024	6,100	CNE100001XQ1	CNY	7.320200	90.00	50.0000	ACT/360	12.329892	75,212.34	75,212.34	(15.04)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300394.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	91.165454	100,282.00	12.453334	2.00	1.000000
SDB3263116849	Open	NEW	27 Nov 2024	1,100	CNE100001XQ1	CNY	7.320200	90.00	50.0000	ACT/360	12.453334	13,698.67	13,698.67	(2.74)	0.00
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	61.974514	(177,928.83)	8.459594	2.00	1.000000
SDB3260123488	Open	NEW	25 Sep 2024	(2,871)	CNE100003RP1	CNY	7.320200	100.00	(1,740.9291)	ACT/360	8.459594	(24,287.49)	(24,287.49)	(4.86)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.326258	(41,571.61)	8.510452	2.00	1.000000
SDB3260123488	Open	NEW	25 Sep 2024	(667)	CNE100003RP1	CNY	7.320200	100.00	(1,740.9291)	ACT/360	8.510452	(5,676.47)	(5,676.47)	(1.14)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123488		NEW	25 Sep 2024	0	CNE100003RP1	CNY		100.00	(1,738.2509)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TATA CONSULTANCY SERVICES LIMITED CMN															
			02 Jan 2025											12.50	
	Buy	Upsize Trade	03 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,153.834619	25,525,313.73	48.518319	4.00	1.000000
SDB3262868169	Open	NEW	21 Nov 2024	6,145	INE467B01029	INR	85.755000	78.16	75.0000	ACT/360	48.518319	298,145.07	298,145.07	(119.06)	0.00
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		TCS.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262868169		NEW	21 Nov 2024	44,651	INE467B01029	INR	1.000000	78.16	0.000000	ACT/360	0.000000	0.00	0.00	0.00	(4,676.63)
TATA ELXSI LTD CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		TTEX.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262742319		NEW	15 Nov 2024	467	INE670A01012	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(15.27)

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066831553 (Cont.)															
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
SDB3261789957	Buy	Partial Termination	07 Jan 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.020246	407,643.98	0.686905	2.00	1.000000
	Close	NEW	02 Nov 2034	81,200	CNE000001GL8	CNY	7.320200	100.00	(624.9977)	ACT/360	0.686002	55,703.36	55,776.69	(11.14)	0.00
			02 Jan 2025											(2.50)	
SDB3261789957	Buy	Partial Termination	07 Jan 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.033534	399,159.25	0.686905	2.00	1.000000
	Close	NEW	02 Nov 2034	79,300	CNE000001GL8	CNY	7.320200	100.00	(624.9977)	ACT/360	0.687588	54,525.73	54,471.57	(10.91)	0.00
			02 Jan 2025											0.01	
SDB3261789957	Buy	Partial Termination	07 Jan 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.960000	9,920.00	0.686905	2.00	1.000000
	Close	NEW	02 Nov 2034	2,000	CNE000001GL8	CNY	7.320200	100.00	(624.9977)	ACT/360	0.677713	1,355.43	1,373.81	(0.27)	0.00
			02 Jan 2025											0.00	
SDB3261789957		Spread Change	02 Jan 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Nov 2034	0	CNE000001GL8	CNY		100.00	(624.9963)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TECH MAHINDRA LIMITED CMN															
			02 Jan 2025											0.00	
SDB3263531097		Financing Payment	02 Jan 2025		TEML.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	05 Dec 2034	392	INE669C01036	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3.58)
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
SDB3260121474	Buy	Upsize Trade	06 Jan 2025		TNE.AX	AUD	AUD		4.337348	AUD-OIS-RBA	30.694844	38,307.17	30.697913	1.00	1.000000
	Open	NEW	22 Sep 2034	1,248	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	30.697913	38,311.00	38,311.00	(3.83)	0.00
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN															
			02 Jan 2025											0.21	
SDB3260458713	Sell	Upsize Trade	06 Jan 2025		TOP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	28.071439	(19,650.01)	0.819259	4.00	1.000000
	Open	NEW	29 Sep 2034	(700)	TH0796010R11	THB	34.250000	100.00	(1,018.5115)	ACT/360	0.819259	(573.48)	(573.48)	(0.23)	0.00
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
SDB3264857847	Sell	Upsize Trade	07 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.995001	(3,999.50)	5.461190	2.00	1.000000
	Open	NEW	02 Jan 2035	(100)	CNE100003LT6	CNY	7.320200	100.00	(1,725.0000)	ACT/360	5.461190	(546.12)	(546.12)	(0.11)	0.00
			02 Jan 2025											5.84	
SDB3264857847	Sell	Upsize Trade	07 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.257999	(19,629.00)	5.358763	2.00	1.000000
	Open	NEW	02 Jan 2035	(500)	CNE100003LT6	CNY	7.320200	100.00	(1,725.0000)	ACT/360	5.358763	(2,679.38)	(2,679.38)	(0.54)	0.00
			02 Jan 2025											0.00	
SDB3264857847		Spread Change	02 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100003LT6	CNY		100.00	(1,327.5735)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
SDB3260123545	Buy	Partial Termination	07 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.596930	29,605.00	0.359157	2.00	1.000000
	Close	NEW	25 Sep 2034	11,400	CNE000000ZV9	CNY	7.320200	100.00	(559.8754)	ACT/360	0.354863	4,045.44	4,094.39	(0.81)	0.00
			02 Jan 2025											(2.50)	
SDB3260123545	Buy	Partial Termination	07 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.606663	7,819.99	0.359157	2.00	1.000000
	Close	NEW	25 Sep 2034	3,000	CNE000000ZV9	CNY	7.320200	100.00	(559.8754)	ACT/360	0.356074	1,068.22	1,077.47	(0.21)	0.00
			02 Jan 2025											0.00	
SDB3260123545		Spread Change	02 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE000000ZV9	CNY		100.00	(539.7213)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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06831553 (Cont.)															
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		002283.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.340265	10,146.50	0.729488	2.00	1.000000
SDB3264453049	Open	NEW	21 Dec 2034	1,900	CNE100000F79	CNY	7.320200	90.00	50.0000	ACT/360	0.729488	1,386.03	1,386.03	(0.28)	0.00
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		002283.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.338379	75,804.98	0.729474	2.00	1.000000
SDB3264453049	Open	NEW	21 Dec 2034	14,200	CNE100000F79	CNY	7.320200	90.00	50.0000	ACT/360	0.729474	10,358.53	10,358.53	(2.07)	0.00
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upside Trade	07 Jan 2025		000762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.738330	(6,221.50)	2.831753	2.00	1.000000
SDB3264054751	Open	NEW	14 Dec 2034	(300)	CNE000000S27	CNY	7.320200	100.00	(1,820.7880)	ACT/360	2.831753	(849.53)	(849.53)	(0.17)	0.00
			02 Jan 2025											5.84	
	Sell	Upside Trade	07 Jan 2025		000762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.172140	(59,281.99)	2.890022	2.00	1.000000
SDB3264054751	Open	NEW	14 Dec 2034	(2,800)	CNE000000S27	CNY	7.320200	100.00	(1,820.7880)	ACT/360	2.890022	(8,092.06)	(8,092.06)	(1.62)	0.00
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.699999	3,570.00	4.876672	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	100	CNE000000ZW7	CNY	7.320200	90.00	50.0000	ACT/360	4.876672	487.67	487.67	(0.10)	0.00
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.340003	10,902.00	4.965756	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	300	CNE000000ZW7	CNY	7.320200	90.00	50.0000	ACT/360	4.965756	1,489.73	1,489.73	(0.30)	0.00
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		603866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.806540	17,697.00	0.930094	2.00	1.000000
SDB3260123446	Open	NEW	25 Sep 2034	2,600	CNE100002524	CNY	7.320200	90.00	50.0000	ACT/360	0.930094	2,418.24	2,418.24	(0.48)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		603866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.851252	10,962.00	0.935891	2.00	1.000000
SDB3260123446	Open	NEW	25 Sep 2034	1,600	CNE100002524	CNY	7.320200	90.00	50.0000	ACT/360	0.935891	1,497.43	1,497.43	(0.30)	0.00
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.636953	12,964.99	0.770016	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	2,300	CNE000000NK8	CNY	7.320200	90.00	50.0000	ACT/360	0.770016	1,771.04	1,771.04	(0.35)	0.00
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.593606	76,073.04	0.764350	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	13,600	CNE000000NK8	CNY	7.320200	90.00	50.0000	ACT/360	0.764350	10,395.16	10,395.16	(2.08)	0.00
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upside Trade	06 Jan 2025		TWE.AX	AUD	AUD		4.337348	AUD-OIS-RBA	11.257125	(82,019.41)	11.255999	1.00	1.000000
SDB3260427219	Open	NEW	28 Sep 2034	(7,286)	AU000000TWE9	AUD	1.000000	100.00	(25.0000)	ACT/365	11.255999	(82,011.21)	(82,011.21)	(8.20)	0.00
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		688599.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.218682	68,034.13	2.625300	2.00	1.000000
SDB3262055919	Open	NEW	06 Nov 2034	3,540	CNE100003ZR0	CNY	7.320200	90.00	50.0000	ACT/360	2.625300	9,293.56	9,293.56	(1.86)	0.00

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06831553 (Cont.)															
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		688599.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.096630	545,399.75	2.609499	2.00	1.000000
SDB3262055919	Open	NEW	06 Nov 2034	28,560	CNE1000032R0	CNY	7.320200	90.00	50.0000	ACT/360	2.609499	74,527.29	74,527.29	(14.90)	0.00
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upside Trade	07 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.981305	257,610.15	0.953975	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	36,900	CNE000000RK9	CNY	7.320200	90.00	50.0000	ACT/360	0.953975	35,201.68	35,201.68	(7.04)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upside Trade	07 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.840352	29,413.51	0.934402	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	4,300	CNE000000RK9	CNY	7.320200	90.00	50.0000	ACT/360	0.934402	4,017.93	4,017.93	(0.80)	0.00
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	New Trade	07 Jan 2025		300755.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.029998	(12,621.00)	2.461116	2.00	1.000000
SDB3265057935	Open	NEW	05 Jan 2035	(700)	CNE100003JR4	CNY	7.320200	100.00	(1,675.0000)	ACT/360	2.461116	(1,722.78)	(1,722.78)	(0.34)	0.00
VEDANTA LIMITED CMN															
			02 Jan 2025											0.00	
		Financing Payment	02 Jan 2025		VDAN.NS	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264922950		NEW	02 Jan 2035	3,496	INE205A01025	INR	1.000000	78.16	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5.15)
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upside Trade	07 Jan 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	51.270203	(25,635.10)	6.998443	2.00	1.000000
SDB3262681183	Open	NEW	16 Nov 2034	(500)	CNE100004413	CNY	7.320200	100.00	(1,781.6181)	ACT/360	6.998443	(3,499.22)	(3,499.22)	(0.70)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262681183		NEW	16 Nov 2034	0	CNE100004413	CNY		100.00	(1,777.6281)	ACT/360	0.000000	0.00	0.00	0.00	0.00
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		000681.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.592204	272,061.77	2.843214	2.00	1.000000
SDB3264328853	Close	NEW	21 Dec 2034	12,600	CNE000000BW8	CNY	7.320200	100.00	(1,634.2436)	ACT/360	2.950512	37,176.45	35,824.50	(7.43)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		000681.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264328853		NEW	21 Dec 2034	0	CNE000000BW8	CNY		100.00	(1,630.9644)	ACT/360	0.000000	0.00	0.00	0.00	0.00
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
	Sell	Upside Trade	06 Jan 2025		VEA.AX	AUD	AUD		4.337348	AUD-OIS-RBA	2.666288	(16,626.97)	2.666021	1.00	1.000000
SDB3260188369	Open	NEW	27 Sep 2034	(6,236)	AU0000016875	AUD	1.000000	100.00	(25.0000)	ACT/365	2.666021	(16,625.31)	(16,625.31)	(1.66)	0.00
VOBILE GROUP LIMITED CMN															
			02 Jan 2025											0.00	
	Sell	New Trade	06 Jan 2025		3738.HK	HKD	HKD		3.994800	HKD-HONIX	3.527000	(35,270.00)	3.526577	1.20	1.000000
SDB3265057981	Open	NEW	04 Jan 2035	(10,000)	KYG9390R1103	HKD	1.000000	100.00	(1,525.0000)	ACT/365	3.526577	(35,265.77)	(35,265.77)	(4.23)	0.00
			02 Jan 2025											10.85	
	Sell	Upside Trade	06 Jan 2025		3738.HK	HKD	HKD		3.994800	HKD-HONIX	3.579074	(193,270.00)	3.574761	1.20	1.000000
SDB3265057981	Open	NEW	04 Jan 2035	(54,000)	KYG9390R1103	HKD	1.000000	100.00	(1,525.0000)	ACT/365	3.574761	(193,037.09)	(193,037.09)	(23.19)	0.00

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066831553 (Cont.)															
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
SDB3264178802	Buy	Partial Termination	07 Jan 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	70.176381	407,023.01	9.743674	2.00	1.000000
	Close	NEW	15 Dec 2034	5,800	CNE0000016J9	CNY	7.320200	100.00	(545.6502)	ACT/360	9.586196	55,599.94	56,513.31	(11.12)	0.00
			02 Jan 2025											0.84	
SDB3264178802	Buy	Partial Termination	07 Jan 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	70.196199	554,549.97	9.743674	2.00	1.000000
	Close	NEW	15 Dec 2034	7,900	CNE0000016J9	CNY	7.320200	100.00	(545.6502)	ACT/360	9.592107	75,777.65	76,975.02	(15.15)	0.00
			02 Jan 2025											0.00	
SDB3264178802		Spread Change	02 Jan 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	15 Dec 2034	0	CNE0000016J9	CNY		100.00	(542.2182)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			02 Jan 2025											0.84	
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
SDB3264054655	Buy	Upsize Trade	07 Jan 2025		603609.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.646445	38,909.00	1.181117	2.00	1.000000
	Open	NEW	14 Dec 2034	4,500	CNE100001VB7	CNY	7.320200	90.00	50.0000	ACT/360	1.181117	5,315.03	5,315.03	(1.06)	0.00
			02 Jan 2025											0.84	
SDB3264054655	Buy	Upsize Trade	07 Jan 2025		603609.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.721641	53,202.01	1.191787	2.00	1.000000
	Open	NEW	14 Dec 2034	6,100	CNE100001VB7	CNY	7.320200	90.00	50.0000	ACT/360	1.191787	7,269.90	7,269.90	(1.45)	0.00
			02 Jan 2025											0.84	
WHA CORPORATION PUBLIC COMPANY LIMITED NVDR															
			02 Jan 2025											0.21	
SDB3264922955	Sell	Upsize Trade	06 Jan 2025		WHA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.449996	(332,994.76)	0.159057	4.00	1.000000
	Open	NEW	05 Jan 2035	(61,100)	TH3871010R19	THB	34.250000	100.00	(2,050.0000)	ACT/360	0.159057	(9,718.38)	(9,718.38)	(3.89)	0.00
			02 Jan 2025											0.84	
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
SDB3262936508	Sell	Upsize Trade	06 Jan 2025		WOW.AX	AUD	AUD		4.337348	AUD-OIS-RBA	30.437018	(76,336.04)	30.433974	1.00	1.000000
	Open	NEW	22 Nov 2034	(2,508)	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.433974	(76,328.41)	(76,328.41)	(7.63)	0.00
			02 Jan 2025											0.84	
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
			02 Jan 2025											0.00	
SDB3264583145	Sell	Upsize Trade	06 Jan 2025		WOR.AX	AUD	AUD		4.337348	AUD-OIS-RBA	13.695183	(130,665.74)	13.693813	1.00	1.000000
	Open	NEW	22 Dec 2034	(9,541)	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	13.693813	(130,652.67)	(130,652.67)	(13.07)	0.00
			02 Jan 2025											0.84	
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
SDB3265057906	Buy	New Trade	07 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.669999	80,260.99	1.321002	0.00	1.000000
	Open	NEW	05 Jan 2035	8,300	CNE000000V71	CNY	7.320200	90.00	50.0000	ACT/360	1.321002	10,964.32	10,964.32	0.00	0.00
			02 Jan 2025											5.84	
SDB3265057906	Sell	Full Termination	07 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.848238	(81,740.38)	1.321002	2.00	1.000000
	Close	NEW	05 Jan 2035	(8,300)	CNE000000V71	CNY	7.320200	90.00	50.0000	ACT/360	1.344296	(11,157.66)	(10,964.32)	(2.23)	0.00
			02 Jan 2025											5.84	
SDB3265057985	Sell	New Trade	07 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.848238	(1,969.65)	1.344296	2.00	1.000000
	Open	NEW	05 Jan 2035	(200)	CNE000000V71	CNY	7.320200	100.00	(1,850.0000)	ACT/360	1.344296	(268.86)	(268.86)	(0.05)	0.00
			02 Jan 2025											0.84	
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
SDB3262055929	Buy	Partial Termination	07 Jan 2025		600475.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.946668	644,160.10	1.230420	0.00	1.000000
	Close	NEW	06 Nov 2034	72,000	CNE000001FD7	CNY	7.320200	100.00	(1,570.0984)	ACT/360	1.222189	87,997.61	88,590.24	0.00	0.00
			02 Jan 2025											2.50	
SDB3262055929	Sell	Upsize Trade	07 Jan 2025		600475.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.039998	(2,712.00)	1.234383	2.00	1.000000
	Open	NEW	06 Nov 2034	(300)	CNE000001FD7	CNY	7.320200	100.00	(1,570.0984)	ACT/360	1.234383	(370.31)	(370.31)	(0.07)	0.00

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06831553 (Cont.)															
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		600475.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.010713	(25,230.00)	1.229973	2.00	1.000000
SDB3262055929	Open	NEW	06 Nov 2034	(2,800)	CNE000001FD7	CNY	7.320200	100.00	(1,570.0984)	ACT/360	1.229973	(3,443.92)	(3,443.92)	(0.69)	0.00
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	New Trade	07 Jan 2025		600667.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.865181	38,445.01	0.938107	2.00	1.000000
SDB3265057917	Open	NEW	05 Jan 2035	5,600	CNE000000B00	CNY	7.320200	90.00	50.0000	ACT/360	0.938107	5,253.40	5,253.40	(1.05)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600667.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.829260	18,439.00	0.932887	2.00	1.000000
SDB3265057917	Open	NEW	05 Jan 2035	2,700	CNE000000B00	CNY	7.320200	90.00	50.0000	ACT/360	0.932887	2,518.79	2,518.79	(0.50)	0.00
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	New Trade	07 Jan 2025		000425.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.823779	(2,977,730.29)	1.068312	2.00	1.000000
SDB3265057949	Open	NEW	05 Jan 2035	(380,600)	CNE000000FH0	CNY	7.320200	100.00	(525.0000)	ACT/360	1.068312	(406,599.55)	(406,599.55)	(81.36)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		000425.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.902159	(2,395,144.39)	1.078654	2.00	1.000000
SDB3265057949	Open	NEW	05 Jan 2035	(303,100)	CNE000000FH0	CNY	7.320200	100.00	(525.0000)	ACT/360	1.078654	(326,940.03)	(326,940.03)	(65.44)	0.00
XD INC CMN															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		2400.HK	HKD	HKD		3.994800	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3260661430		NEW	11 Oct 2034	0	KYG9830N1097	HKD	100.00		(202.2123)	ACT/365	0.000000	0.00	0.00	0.00	0.00
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		300775.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260760854		NEW	12 Oct 2034	0	CNE100003QF4	CNY	100.00		(1,822.0526)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		002335.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.515712	(19,261.00)	3.755927	2.00	1.000000
SDB3260858391	Open	NEW	12 Oct 2034	(700)	CNE100000K31	CNY	7.320200	100.00	(1,392.5970)	ACT/360	3.755927	(2,629.15)	(2,629.15)	(0.53)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		002335.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.011997	(14,006.00)	3.824949	2.00	1.000000
SDB3260858391	Open	NEW	12 Oct 2034	(500)	CNE100000K31	CNY	7.320200	100.00	(1,392.5970)	ACT/360	3.824949	(1,912.47)	(1,912.47)	(0.38)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		002335.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260858391		NEW	12 Oct 2034	0	CNE100000K31	CNY	100.00		(1,283.7760)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.048151	(72,595.96)	0.962081	2.00	1.000000
SDB3264649845	Open	NEW	02 Jan 2035	(10,300)	CNE000000YL3	CNY	7.320200	100.00	(1,750.0000)	ACT/360	0.962081	(9,909.43)	(9,909.43)	(1.98)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.868575	(9,616.00)	0.937882	2.00	1.000000
SDB3264649845	Open	NEW	02 Jan 2035	(1,400)	CNE000000YL3	CNY	7.320200	100.00	(1,750.0000)	ACT/360	0.937882	(1,313.03)	(1,313.03)	(0.26)	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553 (Cont.)															
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.077313	(227,634.98)	2.877078	2.00	1.000000
SDB3260122906	Open	NEW	25 Sep 2034	(10,800)	CNE1000031H0	CNY	7.320200	100.00	(974.8281)	ACT/360	2.877078	(31,072.44)	(31,072.44)	(6.22)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.104388	(103,411.50)	2.881737	2.00	1.000000
SDB3260122906	Open	NEW	25 Sep 2034	(4,900)	CNE1000031H0	CNY	7.320200	100.00	(974.8281)	ACT/360	2.881737	(14,120.51)	(14,120.51)	(2.83)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260122906	Open	NEW	25 Sep 2034	0	CNE1000031H0	CNY		100.00	(990.2746)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.515714	(5,961.00)	1.162405	2.00	1.000000
SDB3262741459	Open	NEW	17 Nov 2034	(700)	CNE000000800	CNY	7.320200	100.00	(1,641.7073)	ACT/360	1.162405	(813.68)	(813.68)	(0.16)	0.00
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.113997	(5,557.00)	1.517581	2.00	1.000000
SDB3260123600	Open	NEW	25 Sep 2034	(500)	CNE100002RH0	CNY	7.320200	100.00	(917.1998)	ACT/360	1.517581	(758.79)	(758.79)	(0.15)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.109999	(21,109.00)	1.516528	2.00	1.000000
SDB3260123600	Open	NEW	25 Sep 2034	(1,900)	CNE100002RH0	CNY	7.320200	100.00	(917.1998)	ACT/360	1.516528	(2,881.40)	(2,881.40)	(0.58)	0.00
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.032502	(1,213.00)	0.413940	2.00	1.000000
SDB3264649848	Open	NEW	02 Jan 2035	(400)	CNE000001C65	CNY	7.320200	100.00	(1,750.0000)	ACT/360	0.413940	(165.58)	(165.58)	(0.03)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.030002	(606.00)	0.413737	2.00	1.000000
SDB3264649848	Open	NEW	02 Jan 2035	(200)	CNE000001C65	CNY	7.320200	100.00	(1,750.0000)	ACT/360	0.413737	(82.75)	(82.75)	(0.02)	0.00
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.297917	(87,115.00)	4.956365	2.00	1.000000
SDB3260123664	Open	NEW	25 Sep 2034	(2,400)	CNE100000L55	CNY	7.320200	100.00	(1,434.0148)	ACT/360	4.956365	(11,895.28)	(11,895.28)	(2.38)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.800000	(14,320.00)	4.886742	2.00	1.000000
SDB3260123664	Open	NEW	25 Sep 2034	(400)	CNE100000L55	CNY	7.320200	100.00	(1,434.0148)	ACT/360	4.886742	(1,954.70)	(1,954.70)	(0.39)	0.00
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.375003	22,500.01	1.283680	2.00	1.000000
SDB3260427198	Close	NEW	10 Oct 2034	2,400	CNE100000C56	CNY	7.320200	100.00	(1,703.1993)	ACT/360	1.280639	3,073.53	3,080.83	(0.61)	0.00
			02 Jan 2025											0.00	
	Buy	Partial Termination	07 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.104067	970,493.54	1.283680	0.00	1.000000
SDB3260427198	Close	NEW	10 Oct 2034	106,800	CNE100000C56	CNY	7.320200	100.00	(1,703.1993)	ACT/360	1.243691	132,577.46	136,840.29	0.00	0.00
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.252761	462,638.05	1.283680	2.00	1.000000
SDB3260427198	Close	NEW	10 Oct 2034	50,000	CNE100000C56	CNY	7.320200	100.00	(1,703.1993)	ACT/360	1.264363	63,218.15	64,184.00	(12.64)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:33 AM EST

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066831553 (Cont.)															
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Spread Change	02 Jan 2025											0.00	
SDB3260427198		NEW	02 Jan 2025 10 Oct 2034	0	002254.ZK CNE100000C56	USD CNY	USD	100.00	4.330000 (1,683.9573)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	02 Jan 2025 07 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.739150	69,274.01	2.014062	0.84 2.00	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	4,700	CNE1000031L2	CNY	7.320200	90.00	50.0000	ACT/360	2.014062	9,466.09	9,466.09	(1.89) (2.50)	0.00
	Buy	Upsize Trade	02 Jan 2025 07 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.881473	50,597.01	2.032831	2.00 1.38	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	3,400	CNE1000031L2	CNY	7.320200	90.00	50.0000	ACT/360	2.032831	6,911.63	6,911.63	(1.38)	0.00
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	02 Jan 2025 07 Jan 2025		601933.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.668940	22,007.50	0.865801	(2.50) 2.00	1.000000
SDB3264857823	Close	NEW	02 Jan 2035	3,300	CNE100000XX9	CNY	7.320200	100.00	(2,175.0000)	ACT/360	0.910987	3,006.26	2,857.14	(0.60)	0.00
	Buy	Partial Termination	02 Jan 2025 07 Jan 2025		601933.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.666845	12,667.01	0.865801	0.84 2.00	1.000000
SDB3264857823	Close	NEW	02 Jan 2035	1,900	CNE100000XX9	CNY	7.320200	100.00	(2,175.0000)	ACT/360	0.911005	1,730.91	1,645.02	(0.35)	0.00
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	02 Jan 2025 07 Jan 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.394567	(84,195.99)	1.419345	2.50 2.00	1.000000
SDB3264716692	Open	NEW	02 Jan 2035	(8,100)	CNE0000017Y6	CNY	7.320200	100.00	(1,525.0000)	ACT/360	1.419345	(11,496.69)	(11,496.69)	(2.30)	0.00
	Sell	Upsize Trade	02 Jan 2025 07 Jan 2025		600588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.391698	(207,833.96)	1.418479	5.84 2.00	1.000000
SDB3264716692	Open	NEW	02 Jan 2035	(20,000)	CNE0000017Y6	CNY	7.320200	100.00	(1,525.0000)	ACT/360	1.418479	(28,369.58)	(28,369.58)	(5.68)	0.00
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	02 Jan 2025 07 Jan 2025		600177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.906876	(57,004.01)	1.215799	5.84 2.00	1.000000
SDB3264328827	Open	NEW	21 Dec 2034	(6,400)	CNE000000XR2	CNY	7.320200	100.00	(1,800.0000)	ACT/360	1.215799	(7,781.11)	(7,781.11)	(1.56)	0.00
	Sell	Upsize Trade	02 Jan 2025 07 Jan 2025		600177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.806701	(85,425.00)	1.202527	2.50 2.00	1.000000
SDB3264328827	Open	NEW	21 Dec 2034	(9,700)	CNE000000XR2	CNY	7.320200	100.00	(1,800.0000)	ACT/360	1.202527	(11,664.51)	(11,664.51)	(2.33)	0.00
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	02 Jan 2025 07 Jan 2025		000807.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.834626	92,691.99	1.889830	(2.50) 2.00	1.000000
SDB3260123257	Open	NEW	25 Sep 2034	6,700	CNE000000V9	CNY	7.320200	90.00	50.0000	ACT/360	1.889830	12,661.86	12,661.86	(2.53)	0.00
	Buy	Upsize Trade	02 Jan 2025 07 Jan 2025		000807.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.720002	2,744.00	1.874642	0.01 2.00	1.000000
SDB3260123257	Open	NEW	25 Sep 2034	200	CNE000000V9	CNY	7.320200	90.00	50.0000	ACT/360	1.874642	374.93	374.93	(0.07)	0.00
	Buy	Upsize Trade	02 Jan 2025 07 Jan 2025		000807.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.636938	66,821.00	1.863448	0.84 2.00	1.000000
SDB3260123257	Open	NEW	25 Sep 2034	4,900	CNE000000V9	CNY	7.320200	90.00	50.0000	ACT/360	1.863448	9,130.90	9,130.90	(1.83)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
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066831553 (Cont.)															
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260188344		NEW	10 Oct 2034	0	CNE000001NB5	CNY		100.00	(1,856.7265)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Partial Termination	07 Jan 2025		300718.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.839308	(369,335.97)	4.191077	2.00	1.000000
SDB3260122907	Close	NEW	25 Sep 2034	(11,600)	CNE1000035C2	CNY	7.320200	90.00	50.0000	ACT/360	4.346103	(50,414.79)	(48,616.49)	(10.09)	0.00
			02 Jan 2025											2.50	
	Sell	Partial Termination	07 Jan 2025		300718.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.487501	(12,595.00)	4.191077	2.00	1.000000
SDB3260122907	Close	NEW	25 Sep 2034	(400)	CNE1000035C2	CNY	7.320200	90.00	50.0000	ACT/360	4.299518	(1,719.81)	(1,676.43)	(0.34)	0.00
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.208386	(75,046.00)	3.305578	2.00	1.000000
SDB3264716698	Open	NEW	02 Jan 2035	(3,100)	CNE000000WQ6	CNY	7.320200	100.00	(1,550.0000)	ACT/360	3.305578	(10,247.29)	(10,247.29)	(2.05)	0.00
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.288648	(89,868.00)	3.315429	2.00	1.000000
SDB3264716698	Open	NEW	02 Jan 2035	(3,700)	CNE000000WQ6	CNY	7.320200	100.00	(1,550.0000)	ACT/360	3.315429	(12,267.09)	(12,267.09)	(2.46)	0.00
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.715416	(16,913.38)	3.919688	2.00	1.000000
SDB3260427095	Open	NEW	10 Oct 2034	(589)	CNE100003RM8	CNY	7.320200	100.00	(735.1514)	ACT/360	3.919688	(2,308.70)	(2,308.70)	(0.46)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427095		NEW	10 Oct 2034	0	CNE100003RM8	CNY		100.00	(751.7089)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											5.84	
	Sell	Upsize Trade	07 Jan 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.768681	(927,172.84)	2.561947	2.00	1.000000
SDB3264921624	Open	NEW	05 Jan 2035	(49,400)	CNE100001B07	CNY	7.320200	100.00	(125.0000)	ACT/360	2.561947	(126,560.18)	(126,560.18)	(25.33)	0.00
			02 Jan 2025											2.50	
	Sell	Upsize Trade	07 Jan 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.593615	(275,185.50)	2.538899	2.00	1.000000
SDB3264921624	Open	NEW	05 Jan 2035	(14,800)	CNE100001B07	CNY	7.320200	100.00	(125.0000)	ACT/360	2.538899	(37,575.71)	(37,575.71)	(7.52)	0.00
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.807428	318,904.96	1.750098	2.00	1.000000
SDB3260427177	Open	NEW	10 Oct 2034	24,900	CNE100000MK9	CNY	7.320200	90.00	50.0000	ACT/360	1.750098	43,577.44	43,577.44	(8.71)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.751790	124,967.54	1.741913	2.00	1.000000
SDB3260427177	Open	NEW	10 Oct 2034	9,800	CNE100000MK9	CNY	7.320200	90.00	50.0000	ACT/360	1.741913	17,070.75	17,070.75	(3.41)	0.00
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.129801	100,649.01	2.750679	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	5,000	CNE100001R58	CNY	7.320200	90.00	50.0000	ACT/360	2.750679	13,753.40	13,753.40	(2.75)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 3, 2025 12:33 AM EST

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066831553 (Cont.)															
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.285003	2,028.50	2.770961	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	100	CNE100001R58	CNY	7.320200	90.00	50.0000	ACT/360	2.770961	277.10	277.10	(0.06)	0.00
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Partial Termination	07 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	123.154168	73,892.50	16.866729	2.00	1.000000
SDB3262741478	Close	NEW	17 Nov 2034	600	CNE100001CY9	CNY	7.320200	100.00	(973.5148)	ACT/360	16.823039	10,093.82	10,120.04	(2.02)	0.00
			02 Jan 2025											0.84	
	Buy	Partial Termination	07 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	123.206127	763,877.99	16.866729	2.00	1.000000
SDB3262741478	Close	NEW	17 Nov 2034	6,200	CNE100001CY9	CNY	7.320200	100.00	(973.5148)	ACT/360	16.835760	104,381.71	104,573.72	(20.87)	0.00
			02 Jan 2025											0.00	
		Spread Change	02 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262741478	Open	NEW	17 Nov 2034	0	CNE100001CY9	CNY		100.00	(975.4035)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.040602	15,101.50	0.825155	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	2,500	CNE000000W62	CNY	7.320200	90.00	50.0000	ACT/360	0.825155	2,062.89	2,062.89	(0.41)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.030622	68,146.03	0.824067	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	11,300	CNE000000W62	CNY	7.320200	90.00	50.0000	ACT/360	0.824067	9,311.96	9,311.96	(1.86)	0.00
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.01	
	Buy	Upsize Trade	07 Jan 2025		600918.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.339998	1,902.00	0.866270	2.00	1.000000
SDB3262115493	Open	NEW	09 Nov 2034	300	CNE100004900	CNY	7.320200	90.00	50.0000	ACT/360	0.866270	259.88	259.88	(0.05)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		600918.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.469938	50,465.52	0.883803	2.00	1.000000
SDB3262115493	Open	NEW	09 Nov 2034	7,800	CNE100004900	CNY	7.320200	90.00	50.0000	ACT/360	0.883803	6,893.66	6,893.66	(1.38)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		600918.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.467002	32,335.01	0.883697	2.00	1.000000
SDB3262115493	Open	NEW	09 Nov 2034	5,000	CNE100004900	CNY	7.320200	90.00	50.0000	ACT/360	0.883697	4,418.48	4,418.48	(0.88)	0.00
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		002423.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.173781	48,742.99	1.800159	2.00	1.000000
SDB3260760885	Open	NEW	12 Oct 2034	3,700	CNE100000PX5	CNY	7.320200	90.00	50.0000	ACT/360	1.800159	6,660.59	6,660.59	(1.33)	0.00
			02 Jan 2025											(2.50)	
	Buy	Upsize Trade	07 Jan 2025		002423.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.153000	6,576.50	1.796719	2.00	1.000000
SDB3260760885	Open	NEW	12 Oct 2034	500	CNE100000PX5	CNY	7.320200	90.00	50.0000	ACT/360	1.796719	898.36	898.36	(0.18)	0.00
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			02 Jan 2025											(2.50)	
	Buy	New Trade	07 Jan 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.281140	1,210,266.29	2.087426	2.00	1.000000
SDB3265057964	Open	NEW	05 Jan 2035	79,200	CNE100000B24	CNY	7.320200	90.00	50.0000	ACT/360	2.087426	165,324.14	165,324.14	(33.07)	0.00
			02 Jan 2025											0.84	
	Buy	Upsize Trade	07 Jan 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.202277	846,766.83	2.077347	2.00	1.000000
SDB3265057964	Open	NEW	05 Jan 2035	55,700	CNE100000B24	CNY	7.320200	90.00	50.0000	ACT/360	2.077347	115,708.23	115,708.23	(23.14)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)																
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																
			02 Jan 2025											0.01		
	Buy	Upsize Trade	07 Jan 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.171512	50,065.99	2.072970	2.00	1.000000	
SDB3265057964	Open	NEW	05 Jan 2035	3,300	CNE100000B24	CNY		7.320200	90.00	50.0000	ACT/360	2.072970	6,840.80	6,840.80	(1.37)	0.00
ZIP CO LIMITED CMN ORDINARY FULLY PAID																
			02 Jan 2025											0.00		
	Sell	Upsize Trade	06 Jan 2025		ZIP.AX	AUD	AUD		4.337348	AUD-OIS-RBA	2.952841	(20,953.36)	2.952546	1.00	1.000000	
SDB3260121497	Open	NEW	22 Sep 2034	(7,096)	AU0000218307	AUD		1.000000	100.00	(25.0000)	ACT/365	2.952546	(20,951.27)	(20,951.27)	(2.10)	0.00
ZJLD GROUP INC. CMN																
			02 Jan 2025											0.00		
		Spread Change	02 Jan 2025		6979.HK	HKD	HKD		3.994800	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000	
SDB3263645047		NEW	06 Dec 2034	0	KYG989BA1027	HKD			100.00	(1,321.2443)	ACT/365	0.000000	0.00	0.00	0.00	
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			02 Jan 2025											5.84		
	Sell	New Trade	07 Jan 2025		000157.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.158832	(727,337.33)	0.977189	2.00	1.000000	
SDB3265057961	Open	NEW	05 Jan 2035	(101,600)	CNE000001527	CNY		7.320200	100.00	(1,450.0000)	ACT/360	0.977189	(99,282.40)	(99,282.40)	(19.87)	0.00

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