

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:38 PM 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															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260962153		Financing Payment NEW	06 Jan 2025 13 Oct 2034	(1,003)	688536.SH CNE1000042T2	USD CNY	USD 1.000000	100.00	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 (40.63)
ABB INDIA LIMITED CMN															
			06 Jan 2025											11.00	
SDB3264650034	Sell Close	Partial Termination NEW	07 Jan 2025 27 Dec 2034	(500)	ABB.NS INE117A01022	USD INR	USD 85.814000	78.16	4.330000	USD-Federal Funds-H.15 ACT/360	6,662.072130 77.517410	(3,331,036.06) (38,758.71)	80.727479 (40,363.74)	4.00 (15.53)	1.000000 0.00
ACER INCORPORATED ORD CMN															
			06 Jan 2025											0.00	
SDB3265127447	Buy Close	Partial Termination NEW	08 Jan 2025 05 Jan 2035	3,000	2353.TW TW0002353000	USD TWD	USD 32.872000	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	39.183332 1.192325	117,550.00 3,576.97	1.201403 3,604.21	2.75 (0.98)	1.000000 0.00
SDB3265127447	Buy Close	Full Termination NEW	08 Jan 2025 05 Jan 2035	1,000	2353.TW TW0002353000	USD TWD	USD 32.872000	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	39.050004 1.186486	39,050.00 1,186.49	1.201403 1,201.40	2.75 (0.33)	1.000000 0.00
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260123606		Financing Payment NEW	06 Jan 2025 25 Sep 2034	(14,199)	688012.SH CNE100003MM9	USD CNY	USD 1.000000	100.00	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 (322.47)
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN															
			06 Jan 2025											0.00	
SDB3262115492		Spread Change NEW	06 Jan 2025 08 Nov 2034	0	8086.TWO TW0008086000	USD TWD	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
AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3260123451	Buy Open	Upsize Trade NEW	09 Jan 2025 25 Sep 2034	1,000	000738.ZK CNE000000RM5	USD CNY	USD 7.355700	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	20.122001 2.736343	20,122.00 2,736.34	2.736343 2,736.34	2.00 (0.55)	1.000000 0.00
SDB3260123451	Buy Open	Upsize Trade NEW	09 Jan 2025 25 Sep 2034	200	000738.ZK CNE000000RM5	USD CNY	USD 7.355700	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	20.204999 2.746712	4,041.00 549.34	2.746712 549.34	2.00 (0.11)	1.000000 0.00
SDB3260123451		Financing Payment AMEND	06 Jan 2025 25 Sep 2034	285,300	000738.ZK CNE000000RM5	USD CNY	USD 1.000000	90.00	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 (3,948.16)
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263308441		Financing Payment NEW	06 Jan 2025 30 Nov 2034	(1,297,000)	601288.SH CNE100000RJ0	USD CNY	USD 1.000000	100.00	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 2.35
SDB3264857817	Buy Close	Partial Termination NEW	09 Jan 2025 02 Jan 2035	388,700	601288.SH CNE100000RJ0	USD CNY	USD 7.355700	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	5.153911 0.700868	2,003,325.21 272,427.39	0.729239 283,455.20	2.00 (54.47)	1.000000 0.00
SDB3264857817		Financing Payment AMEND	06 Jan 2025 02 Jan 2035	(934,100)	601288.SH CNE100000RJ0	USD CNY	USD 1.000000	100.00	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 190.96

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066831553 (Cont.)															
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603529.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800220		NEW	20 Nov 2034	(14,600)	CNE1000051B1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(380.80)
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601111.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649729		NEW	02 Jan 2035	75,000	CNE000001NN0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(78.65)
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/CL SH VTG FPD															
			06 Jan 2025											0.21	
	Sell	Upsize Trade	08 Jan 2025		AOT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	59.282613	(409,050.03)	1.712649	4.00	1.000000
SDB3260121431	Open	NEW	22 Sep 2034	(6,900)	TH0765010R16	THB	34.600000	100.00	(82.8899)	ACT/360	1.712649	(11,817.28)	(11,817.28)	(4.73)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 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	(82.1765)	ACT/360	0.000000	0.00	0.00	0.00	0.00
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.415003	1,683.00	1.143954	2.00	1.000000
SDB3264921652	Open	NEW	05 Jan 2035	200	CNE000001FB1	CNY	7.355700	90.00	50.0000	ACT/360	1.143954	228.79	228.79	(0.05)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		600271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.422605	19,371.99	1.145370	2.00	1.000000
SDB3264921652	Open	NEW	05 Jan 2035	2,300	CNE000001FB1	CNY	7.355700	90.00	50.0000	ACT/360	1.145370	2,634.35	2,634.35	(0.53)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600271.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921652		AMEND	05 Jan 2035	8,400	CNE000001FB1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.37)
AJINOMOTO CO., INC. CMN															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		2802.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6.386.818182	7,025,500.00	6.387.233325	0.65	1.000000
SDB3264753534	Open	NEW	27 Dec 2034	1,100	JP3119600009	JPY	1.000000	90.00	25.0000	ACT/365	6.387.233325	7,025,956.66	7,025,956.66	(456.66)	0.00
ALIBABA GROUP HOLDING LIMITED CMN															
			06 Jan 2025											10.85	
	Sell	Upsize Trade	08 Jan 2025		9988.HK	HKD	HKD		3.897830	HKD-HONIX	82.336650	(1,572,630.01)	82.237434	1.20	1.000000
SDB3265127502	Open	NEW	05 Jan 2035	(19,100)	KYG017191142	HKD	1.000000	100.00	(30.0000)	ACT/365	82.237434	(1,570,734.99)	(1,570,734.99)	(188.72)	0.00
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		9988.HK	HKD	HKD		3.897830	HKD-HONIX	82.418123	(3,865,409.97)	82.408233	1.20	1.000000
SDB3265127502	Open	NEW	05 Jan 2035	(46,900)	KYG017191142	HKD	1.000000	100.00	(30.0000)	ACT/365	82.408233	(3,864,946.13)	(3,864,946.13)	(463.85)	0.00
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300685.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123387		NEW	25 Sep 2034	14,700	CNE1000034D3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(231.10)
AMPOL LTD CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		ALD.AX	AUD	AUD		4.338892	AUD-OIS-RBA	28.883940	9,531.70	28.190000	1.00	1.000000
SDB3260458813	Close	NEW	29 Sep 2034	330	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	28.886828	9,532.65	9,302.70	(0.95)	0.00

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06831553 (Cont.)															
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000543.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985553		NEW	14 Dec 2034	(87,000)	CNE000000DF9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(686.75)
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002432.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123442		NEW	25 Sep 2034	(3,200)	CNE100000Q84	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(134.99)
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000898.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800206		NEW	20 Nov 2034	(165,800)	CNE000000SQ4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(328.33)
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 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	(1,734.6086)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603031.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426667		AMEND	04 Dec 2034	(38,200)	CNE1000030R1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(286.37)
ANHUI CONCH CEMENT COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600585.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261985899		NEW	03 Nov 2034	(9,000)	CNE0000019V8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.61)
ANHUI GOLDEN SEED WINERY COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600199.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264178835		NEW	15 Dec 2034	(900)	CNE000000X61	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.94)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600199.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264255574		NEW	18 Dec 2034	(90,800)	CNE000000X61	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(104.98)
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688639.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260121441		NEW	25 Sep 2034	(78)	CNE1000052M6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.75)
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002226.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427172		NEW	10 Oct 2034	125,100	CNE100000B57	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(430.01)
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603589.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264390138		NEW	21 Dec 2034	(8,400)	CNE1000022S6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(270.43)

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066831553 (Cont.)															
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		301217.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649867		NEW	02 Jan 2035	(24,200)	CNE100005790	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(61.81)
ANHUI XINBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		003038.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264255578		NEW	18 Dec 2034	(1,800)	CNE100004CLO	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.40)
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000887.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263185970		NEW	30 Nov 2034	3,800	CNE000000XP6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(30.23)
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300866.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427129		NEW	10 Oct 2034	32,019	CNE1000047B9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,151.02)
ANYANG IRON & STEEL INC CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600569.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328841		NEW	21 Dec 2034	(300)	CNE0000018Y4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	0.01
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		ANZ.AX	AUD	AUD		4.338892	AUD-OIS-RBA	28.864194	(4,300.76)	28.540000	1.00	1.000000
SDB3263242780	Close	NEW	29 Nov 2034	(149)	AU000000ANZ3	AUD	1.000000	100.00	25.0000	ACT/365	28.861308	(4,300.33)	(4,252.46)	(0.43)	0.00
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES															
			06 Jan 2025											0.00	
	Buy	New Trade	08 Jan 2025		APA.AX	AUD	AUD		4.338120	AUD-OIS-RBA	6.958056	29,745.69	6.958752	1.00	1.000000
SDB3265201679	Open	NEW	10 Jan 2035	4,275	AU000000APA1	AUD	1.000000	100.00	25.0000	ACT/365	6.958752	29,748.66	29,748.66	(2.97)	0.00
APPEN LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		APX.AX	AUD	AUD		4.338120	AUD-OIS-RBA	2.897385	(7,715.74)	2.897095	1.00	1.000000
SDB3264983893	Open	NEW	04 Jan 2035	(2,663)	AU000000APX3	AUD	1.000000	100.00	(550.0000)	ACT/365	2.897095	(7,714.96)	(7,714.96)	(0.77)	0.00
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600629.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716694		NEW	02 Jan 2035	11,200	CNE000000784	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(9.43)
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		ALL.AX	AUD	AUD		4.338892	AUD-OIS-RBA	69.788751	90,795.17	68.566950	1.00	1.000000
SDB3264983885	Close	NEW	04 Jan 2035	1,301	AU000000ALL7	AUD	1.000000	100.00	(25.0000)	ACT/365	69.795730	90,804.24	89,205.60	(9.08)	0.00

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066831553 (Cont.)															
ASAHI GROUP HOLDINGS LTD CMN															
			06 Jan 2025											0.00	
	Buy	Full Termination	08 Jan 2025		2502.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,609.075581	13,838,050.00	1,657.000000	0.65	1.000000
SDB3264583190	Close	NEW	22 Dec 2034	8,600	JP3116000005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,609.180171	13,838,949.47	14,250,200.00	(899.47)	0.00
ASICS CORP CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		7936.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,076.500000	6,153,000.00	3,110.000000	0.65	1.000000
SDB3264453044	Close	NEW	20 Dec 2034	2,000	JP3118000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,076.699972	6,153,399.94	6,220,000.00	(399.94)	0.00
ASR MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688220.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123321		NEW	25 Sep 2034	(13,142)	CNE100005RF7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(174.36)
ASX LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	Full Termination	08 Jan 2025		ASX.AX	AUD	AUD		4.338892	AUD-OIS-RBA	65.365345	(9,477.98)	65.103506	1.00	1.000000
SDB3264983876	Close	NEW	04 Jan 2035	(145)	AU000000ASX7	AUD	1.000000	100.00	25.0000	ACT/365	65.358808	(9,477.03)	(9,440.01)	(0.95)	0.00
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688208.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260963914		NEW	13 Oct 2034	(39)	CNE100003RF2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.20)
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002938.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123452		NEW	25 Sep 2034	26,600	CNE100003GF5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(283.18)
AVIC SANXIN CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002163.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645045		NEW	07 Dec 2034	(30,000)	CNE1000006N0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(111.54)
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600733.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261588073		NEW	26 Oct 2034	(99,600)	CNE000000LP1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,620.86)
BAIMTEC MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688563.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040674		NEW	24 Nov 2034	(1,100)	CNE100006L67	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(14.18)
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603398.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262179005		NEW	09 Nov 2034	(19,900)	CNE1000023W6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(930.41)

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066831553 (Cont.)															
BANDAI NAMCO HOLDINGS CMN															
	Buy	Partial Termination	06 Jan 2025											0.00	
	Close	NEW	08 Jan 2025		7832.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,734.100000	22,404,600.00	3,779.000000	0.65	1.000000
SDB3264178790			14 Dec 2034	6,000	JP3778630008	JPY	1.000000	92.00	(25.0000)	ACT/365	3,734.342716	22,406,056.30	22,674,000.00	(1,456.30)	0.00
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
	Sell	Upsize Trade	06 Jan 2025											0.21	
	Open	NEW	08 Jan 2025		BCP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	34.078947	(64,750.00)	0.984526	4.00	1.000000
SDB3260188346			27 Sep 2034	(1,900)	TH0420010R18	THB	34.600000	100.00	(968.9976)	ACT/360	0.984526	(1,870.60)	(1,870.60)	(0.75)	0.00
		Spread Change	06 Jan 2025											0.00	
		NEW	06 Jan 2025		BCP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260188346			27 Sep 2034	0	TH0420010R18	THB		100.00	(966.9880)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
	Sell	Upsize Trade	06 Jan 2025											0.21	
	Open	NEW	08 Jan 2025		BDMS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	24.326811	(235,970.07)	0.702791	4.00	1.000000
SDB3264650037			27 Dec 2034	(9,700)	TH0264010R10	THB	34.600000	100.00	(50.0000)	ACT/360	0.702791	(6,817.07)	(6,817.07)	(2.73)	0.00
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
		NEW	06 Jan 2025		601169.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054670			14 Dec 2034	(1,790,900)	CNE100000734	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,534.12)
BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
		NEW	06 Jan 2025		601988.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857844			02 Jan 2035	(496,000)	CNE000001N05	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	19.26
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
		NEW	06 Jan 2025		601328.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426673			04 Dec 2034	(287,200)	CNE1000000S2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(70.84)
		Financing Payment	06 Jan 2025											0.00	
		NEW	06 Jan 2025		601328.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264178795			15 Dec 2034	133,600	CNE1000000S2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(106.59)
		Financing Payment	06 Jan 2025											0.00	
		NEW	06 Jan 2025		601328.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649828			02 Jan 2035	(374,100)	CNE1000000S2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(171.54)
BANK OF JIANGSU CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
		NEW	06 Jan 2025		600919.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263589437			07 Dec 2034	113,600	CNE100002G76	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(76.32)
BANK OF NANJING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
		NEW	06 Jan 2025		601009.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263308444			30 Nov 2034	(651,800)	CNE100000627	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(266.77)

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066831553 (Cont.)															
BANK OF NINGBO CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002142.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264390169		NEW	21 Dec 2034	20,700	CNE1000005P7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(100.11)
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601229.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263242822		NEW	30 Nov 2034	(1,453,000)	CNE100002FM5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	2,280.18
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			06 Jan 2025											0.21	
		Sell	08 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.591742	(1,881,062.01)	0.161543	4.00	1.000000
SDB3263247203	Open	NEW	29 Nov 2034	(336,400)	TH0148010R15	THB	34.600000	100.00	(1,102.2520)	ACT/360	0.161543	(54,343.07)	(54,343.07)	(21.75)	0.00
BAODING LUCKY INNOVATIVE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300446.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262179013		NEW	09 Nov 2034	(9,800)	CNE100001Z90	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(9.30)
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002552.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262612819		NEW	16 Nov 2034	(43,300)	CNE1000010H4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(129.58)
			06 Jan 2025											5.84	
		Sell	09 Jan 2025		002552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.823425	(226,274.98)	2.149492	2.00	1.000000
SDB3264649802	Open	NEW	02 Jan 2035	(14,300)	CNE1000010H4	CNY	7.355700	100.00	(1,750.0000)	ACT/360	2.149492	(30,737.74)	(30,737.74)	(6.15)	0.00
			06 Jan 2025											0.00	
		Buy	09 Jan 2025		002552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.797263	248,594.02	1.838544	0.00	1.000000
SDB3264649802	Close	NEW	02 Jan 2035	16,800	CNE1000010H4	CNY	7.355700	100.00	(1,750.0000)	ACT/360	2.011673	33,796.11	30,887.54	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002552.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649802		AMEND	02 Jan 2035	(4,700)	CNE1000010H4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(21.97)
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000595.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263589500		NEW	07 Dec 2034	(7,300)	CNE000000K09	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(13.84)
BAOTAILONG NEW MATERIALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601011.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260963304		NEW	13 Oct 2034	(213,400)	CNE100001112	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(627.54)
BAYCURRENT CMN															
			06 Jan 2025											0.00	
		Buy	08 Jan 2025		6532.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,433.400000	13,583,500.00	5,433.753171	0.65	1.000000
SDB3260427170	Open	NEW	28 Sep 2034	2,500	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	5,433.753171	13,584,382.93	13,584,382.93	(882.93)	0.00

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066831553 (Cont.)															
BEAR ELECTRIC APPLIANCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3262322911		NEW	10 Nov 2034	(17,900)	002959.ZK CNE100003N27	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (40.01)
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	09 Jan 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.233898	91,305.76	3.209199	0.00	1.000000
SDB3260427162	Close	NEW	10 Oct 2034	4,300	CNE100003SS3	CNY		100.00	7.355700	(1,681.6313)	2.886727	12,412.93	13,799.56	0.00	0.00
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.055072	427,417.96	3.209199	2.00	1.000000
SDB3260427162	Close	NEW	10 Oct 2034	20,300	CNE100003SS3	CNY		100.00	7.355700	(1,681.6313)	2.863229	58,123.55	65,146.74	(11.62)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427162		NEW	10 Oct 2034	0	CNE100003SS3	CNY		100.00		(1,629.5654)	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002985.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427162		AMEND	10 Oct 2034	(70,316)	CNE100003SS3	CNY		100.00	1.000000	0.0000	0.000000	0.00	0.00	0.00	(2,781.28)
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300579.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530607		NEW	07 Dec 2034	(1,000)	CNE100002DZ2	CNY		100.00	1.000000	0.0000	0.000000	0.00	0.00	0.00	(1.70)
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603569.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649826		NEW	02 Jan 2035	(2,500)	CNE100002GG5	CNY		100.00	1.000000	0.0000	0.000000	0.00	0.00	0.00	(1.36)
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.983003	13,966.01	0.970188	2.00	1.000000
SDB3265127492	Close	NEW	08 Jan 2035	2,000	CNE100002GG5	CNY		100.00	7.355700	(2,000.0000)	0.949602	1,899.20	1,940.38	(0.38)	0.00
			06 Jan 2025											(2.50)	
	Buy	Full Termination	09 Jan 2025		603569.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.970000	4,182.00	0.970188	2.00	1.000000
SDB3265127492	Close	NEW	08 Jan 2035	600	CNE100002GG5	CNY		100.00	7.355700	(2,000.0000)	0.947517	568.51	582.11	(0.11)	0.00
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300803.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123489		NEW	25 Sep 2034	47,500	CNE000001QQ6	CNY		90.00	1.000000	0.0000	0.000000	0.00	0.00	0.00	(2,400.27)
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	09 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.760265	(39,444.50)	2.821067	2.50	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(1,900)	CNE1000012M0	CNY		100.00	7.355700	(1,891.3574)	2.821067	(5,360.03)	(5,360.03)	(1.07)	0.00
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.891115	(150,416.03)	2.837899	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(7,200)	CNE1000012M0	CNY		100.00	7.355700	(1,891.3574)	2.837899	(20,432.87)	(20,432.87)	(4.09)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 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 2034	0	CNE1000012M0	CNY		100.00		(1,885.2506)	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300212.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263372435		AMEND	01 Dec 2034	(110,500)	CNE1000012M0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,863.62)
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300073.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123656		NEW	25 Sep 2034	(37,200)	CNE100000NN1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,731.17)
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300251.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921700		NEW	05 Jan 2035	(22,900)	CNE100001617	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(33.83)
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
		Sell	09 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.944998	(6,428.50)	0.671965	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(1,300)	CNE100001V11	CNY	7.355700	100.00	(1,577.1409)	ACT/360	0.671965	(873.55)	(873.55)	(0.17)	0.00
			06 Jan 2025											5.84	
		Sell	09 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.984489	(24,424.00)	0.677105	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(4,900)	CNE100001V11	CNY	7.355700	100.00	(1,577.1409)	ACT/360	0.677105	(3,317.81)	(3,317.81)	(0.66)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123352		NEW	25 Sep 2034	0	CNE100001V11	CNY		100.00	(1,567.1286)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603588.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123352		AMEND	25 Sep 2034	(536,034)	CNE100001V11	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,415.48)
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300523.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530575		NEW	07 Dec 2034	(29,300)	CNE100002813	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(114.06)
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688200.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644968		NEW	07 Dec 2034	800	CNE100003RC9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(43.82)
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600361.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261439318		NEW	26 Oct 2034	(767,661)	CNE000001980	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4,264.45)
BEIJING JOIN-CHEER SOFTWARE CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002279.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645029		NEW	07 Dec 2034	(3,400)	CNE000001QL7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.76)

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066831553 (Cont.)															
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688111.SH	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-
SDB3260427160		NEW	10 Oct 2034	14,891	CNE100003PM2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.000000 (638.97)
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300418.ZK	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-
SDB3263116843		NEW	27 Nov 2034	(86,800)	CNE100001YF2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.000000 (3,246.29)
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Partial Termination	09 Jan 2025		000786.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.592192	(129,527.99)	4.139184	2.00	1.000000
SDB3260123700	Close	NEW	25 Sep 2034	(4,100)	CNE000000QS4	CNY	7.355700	90.00	50.0000	ACT/360	4.291559	(17,595.39)	(16,970.65)	(3.52)	0.00
			06 Jan 2025											2.50	
	Sell	Partial Termination	09 Jan 2025		000786.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.467104	(59,787.50)	4.139184	2.00	1.000000
SDB3260123700	Close	NEW	25 Sep 2034	(1,900)	CNE000000QS4	CNY	7.355700	90.00	50.0000	ACT/360	4.275996	(8,124.39)	(7,864.45)	(1.63)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000786.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123700		AMEND	25 Sep 2034	62,100	CNE000000QS4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,111.22)
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300166.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426711		NEW	04 Dec 2034	(3,400)	CNE100000ZB0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.74)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300166.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530604		NEW	07 Dec 2034	(3,600)	CNE100000ZB0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.92)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300166.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263589510		NEW	07 Dec 2034	(34,900)	CNE100000ZB0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(309.95)
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002819.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054759		NEW	14 Dec 2034	(891)	CNE100002BX1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(10.38)
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688066.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261588083		NEW	26 Oct 2034	(37,413)	CNE100003M69	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(725.18)
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		688169.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260760892		NEW	12 Oct 2034	0	CNE100003R80	CNY		100.00	(1,360.3879)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688169.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760892		AMEND	12 Oct 2034	(5,299)	CNE100003R80	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(119.08)

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066831553 (Cont.)															
BEIJING SDL TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3264054660		NEW	14 Dec 2034	19,300	002658.ZK CNE100001FJ3	USD CNY	USD	90.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (45.76)
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3263372425		NEW	01 Dec 2034	(72,400)	000860.ZK CNE000000XH3	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (583.50)
SDB3264054753	Sell Open	Upsize Trade NEW	09 Jan 2025 14 Dec 2034	(1,200)	000860.ZK CNE000000XH3	USD CNY	USD	100.00	4.330000 (1,868.5057)	USD-Federal Funds-H.15 ACT/360	17.293335 2.349168	(20,752.00) (2,819.00)	2.349168 (2,819.00)	2.00 (0.56)	1.000000 0.00
SDB3264054753	Sell Open	Upsize Trade NEW	09 Jan 2025 14 Dec 2034	(100)	000860.ZK CNE000000XH3	USD CNY	USD	100.00	4.330000 (1,868.5057)	USD-Federal Funds-H.15 ACT/360	17.275000 2.347462	(1,727.50) (234.75)	2.347462 (234.75)	2.00 (0.05)	1.000000 0.00
SDB3264054753		Financing Payment AMEND	06 Jan 2025 14 Dec 2034	(89,129)	000860.ZK CNE000000XH3	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (807.68)
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3260264439		NEW	10 Oct 2034	157,000	601126.SH CNE100000YL2	USD CNY	USD	90.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (1,647.22)
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3260123353		NEW	25 Sep 2034	251,900	300383.ZK CNE100001S16	USD CNY	USD	90.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (1,733.85)
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy Close	Full Termination NEW	09 Jan 2025 08 Jan 2035	1,956	688339.SH CNE100005VT0	USD CNY	USD	100.00	4.330000 (2,148.2267)	USD-Federal Funds-H.15 ACT/360	22.290699 3.030398	43,600.61 5,927.46	3.126345 6,115.13	0.00	1.000000 0.00
BEIJING SOJO ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3262800197		NEW	20 Nov 2034	(5,500)	300444.ZK CNE100001Z74	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (56.23)
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3262800223		NEW	20 Nov 2034	(9,000)	600085.SH CNE000000R69	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (441.51)
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3262540455		NEW	16 Nov 2034	(64,709)	300379.ZK CNE100001RL4	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (1,266.03)
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3263372428		NEW	01 Dec 2034	(5,900)	300229.ZK CNE100001401	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000 (9.36)

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066831553 (Cont.)															
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		300229.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263530610	NEW		07 Dec 2034	(25,600)	CNE100001401	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(101.46)
		Financing Payment	06 Jan 2025		300229.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263707306	NEW		08 Dec 2034	(22,000)	CNE100001401	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(250.37)
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600266.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261097677	NEW		19 Oct 2034	24,600	CNE000000Y52	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(76.29)
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600861.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123499	NEW		25 Sep 2034	(78,166)	CNE000000GS5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,323.80)
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300352.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263186000	NEW		30 Nov 2034	(49,900)	CNE100001P43	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(73.80)
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603392.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123644	NEW		25 Sep 2034	(38,100)	CNE100004090	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5,159.30)
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.120000	5,060.00	1.375735	2.00	1.000000
SDB3262867391	Open	NEW	24 Nov 2034	500	CNE000001261	CNY	7.355700	90.00	50.0000	ACT/360	1.375735	687.87	687.87	(0.14)	0.00
	Buy	Upsize Trade	06 Jan 2025		000970.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.966003	4,983.00	1.355253	2.00	1.000000
SDB3262867391	Open	NEW	24 Nov 2034	500	CNE000001261	CNY	7.355700	90.00	50.0000	ACT/360	1.355253	677.63	677.63	(0.14)	0.00
		Financing Payment	06 Jan 2025		000970.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262867391	AMEND		24 Nov 2034	12,300	CNE000001261	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(69.13)
BEIJING-SHANGHAI HIGH SPEED RAILWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601816.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263589466	NEW		07 Dec 2034	(492,500)	CNE100003RV9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.92
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	06 Jan 2025		BGL.AX	AUD	AUD		4.338892	AUD-OIS-RBA	1.014423	895.74	1.125000	1.00	1.000000
SDB3260964901	Close	NEW	12 Oct 2034	883	AU0000019374	AUD	1.000000	100.00	(25.0000)	ACT/365	1.014524	895.82	993.38	(0.09)	0.00

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066831553 (Cont.)															
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688608.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800208		NEW	20 Nov 2034	(1,300)	CNE100005XM1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(430.70)
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603719.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644953		NEW	07 Dec 2034	(8,200)	CNE100003R72	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(29.00)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603719.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649879		NEW	02 Jan 2035	(5,500)	CNE100003R72	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(17.00)
BETTA PHARMACEUTICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300558.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040684		NEW	24 Nov 2034	(3,500)	CNE100002DD9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(137.47)
BHP GROUP LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	New Trade	08 Jan 2025		BHPAX	AUD	AUD		4.338120	AUD-OIS-RBA	39.000034	1,385,866.21	39.003934	1.00	1.000000
SDB3265201687	Open	NEW	10 Jan 2035	35,535	AU000000BHP4	AUD	1.000000	100.00	25.0000	ACT/365	39.003934	1,386,004.79	1,386,004.79	(138.59)	0.00
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.891120	(17,719.87)	2.567073	2.00	1.000000
SDB3260123369	Open	NEW	25 Sep 2034	(938)	CNE100003R98	CNY	7.355700	100.00	(1,300.2765)	ACT/360	2.567073	(2,407.91)	(2,407.91)	(0.48)	0.00
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.870567	(18,644.12)	2.563423	2.00	1.000000
SDB3260123369	Open	NEW	25 Sep 2034	(988)	CNE100003R98	CNY	7.355700	100.00	(1,300.2765)	ACT/360	2.563423	(2,532.66)	(2,532.66)	(0.51)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688177.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123369		AMEND	25 Sep 2034	(43,760)	CNE100003R98	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(801.55)
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002382.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867383		NEW	24 Nov 2034	(196,300)	CNE100000MZ7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,047.12)
BOE TECHNOLOGY GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000725.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921677		NEW	05 Jan 2035	57,300	CNE0000016L5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(13.95)
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		BRG.AX	AUD	AUD		4.338892	AUD-OIS-RBA	35.833634	51,528.77	35.380000	1.00	1.000000
SDB3260644174	Close	NEW	06 Oct 2034	1,438	AU000000BRG2	AUD	1.000000	100.00	(25.0000)	ACT/365	35.837217	51,533.92	50,876.44	(5.15)	0.00

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066831553 (Cont.)															
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600597.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260961961		NEW	13 Oct 2034	7,700	CNE000001C99	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(42.85)
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688166.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260121473		NEW	25 Sep 2034	(4,527)	CNE100003PR1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(11.05)
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300548.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264390217		NEW	21 Dec 2034	(800)	CNE100002D38	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.24)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300548.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921772		NEW	05 Jan 2035	(800)	CNE100002D38	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.81)
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600258.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123558		NEW	25 Sep 2034	181,600	CNE0000012Q3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,607.76)
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			06 Jan 2025											0.21	
	Sell	Upsize Trade	08 Jan 2025		BTS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.971879	(124,215.08)	0.172525	4.00	1.000000
SDB3264390770	Open	NEW	20 Dec 2034	(20,800)	TH0221010R10	THB	34.600000	100.00	(1,230.6828)	ACT/360	0.172525	(3,588.52)	(3,588.52)	(1.44)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		BTS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264390770		NEW	20 Dec 2034	0	TH0221010R10	THB		100.00	(1,280.2543)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		BH_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264716756		NEW	27 Dec 2034	0	TH0168010R13	THB		100.00	(421.1627)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300146.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427167		NEW	10 Oct 2034	49,400	CNE100000Y84	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(367.57)
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002594.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857831		NEW	02 Jan 2035	1,100	CNE100001526	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(23.10)
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002511.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123088		NEW	25 Sep 2034	(83,500)	CNE100000X36	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(690.00)

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06831553 (Cont.)															
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688262.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867370		NEW	24 Nov 2034	(11,800)	CNE1000055F3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(646.35)
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600906.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097682		NEW	19 Oct 2034	9,700	CNE100005295	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(46.00)
CAL-COMP ELEC (THAILAND) PCL NVDR CMN															
			06 Jan 2025											0.21	
	Sell	Upsize Trade	08 Jan 2025		CCET_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	9.894438	(71,239.95)	0.285846	4.00	1.000000
SDB3264922958	Open	NEW	05 Jan 2035	(7,200)	TH0639010R13	THB	34.600000	100.00	(2,500.0000)	ACT/360	0.285846	(2,058.09)	(2,058.09)	(0.82)	0.00
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	649.464997	259,786.00	89.857566	2.00	1.000000
SDB3260497774	Close	NEW	11 Oct 2034	400	CNE1000041R8	CNY	7.355700	100.00	(1,324.6649)	ACT/360	88.319196	35,327.68	35,943.03	(7.06)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688256.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260497774		AMEND	11 Oct 2034	(13,506)	CNE1000041R8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,182.05)
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300390.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741473		NEW	17 Nov 2034	(24,500)	CNE100001XM0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(466.70)
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.422349	163,769.90	0.873360	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	25,500	CNE100000M39	CNY	7.355700	90.00	50.0000	ACT/360	0.873360	22,270.68	22,270.68	(4.45)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.393431	44,754.02	0.869137	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	7,000	CNE100000M39	CNY	7.355700	90.00	50.0000	ACT/360	0.869137	6,083.96	6,083.96	(1.22)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002367.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262322896		AMEND	10 Nov 2034	341,200	CNE100000M39	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(695.80)
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688185.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262681178		NEW	16 Nov 2034	(6,100)	CNE100004BM0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(571.39)
CCOOP GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000564.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645034		NEW	07 Dec 2034	(42,500)	CNE0000003W0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(200.49)

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066831553 (Cont.)															
CCS SUPPLY CHAIN MANAGEMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600180.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985600		NEW	14 Dec 2034	(6,200)	CNE000000WT0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.13)
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		601016.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.028651	80,864.98	0.411859	2.00	1.000000
SDB3260123095	Open	NEW	25 Sep 2034	26,700	CNE100001T15	CNY	7.355700	90.00	50.0000	ACT/360	0.411859	10,996.64	10,996.64	(2.20)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		601016.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.022527	28,109.50	0.410889	2.00	1.000000
SDB3260123095	Open	NEW	25 Sep 2034	9,300	CNE100001T15	CNY	7.355700	90.00	50.0000	ACT/360	0.410889	3,821.27	3,821.27	(0.76)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601016.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123095		AMEND	25 Sep 2034	168,100	CNE100001T15	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(330.78)
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601375.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260962829		NEW	13 Oct 2034	387,300	CNE100002FF9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,092.90)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.833268	18,783.01	0.521277	2.00	1.000000
SDB3261097675	Open	NEW	19 Oct 2034	4,900	CNE100003N43	CNY	7.355700	90.00	50.0000	ACT/360	0.521277	2,554.26	2,554.26	(0.51)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.870999	1,935.50	0.526232	2.00	1.000000
SDB3261097675	Open	NEW	19 Oct 2034	500	CNE100003N43	CNY	7.355700	90.00	50.0000	ACT/360	0.526232	263.12	263.12	(0.05)	0.00
			06 Jan 2025											0.01	
	Buy	Upsize Trade	09 Jan 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.805003	1,522.00	0.517390	2.00	1.000000
SDB3261097675	Open	NEW	19 Oct 2034	400	CNE100003N43	CNY	7.355700	90.00	50.0000	ACT/360	0.517390	206.96	206.96	(0.04)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		003816.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097675		AMEND	19 Oct 2034	17,700	CNE100003N43	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(43.55)
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		002557.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.879997	11,552.00	3.927322	2.00	1.000000
SDB3260760884	Open	NEW	12 Oct 2034	400	CNE1000010Q5	CNY	7.355700	90.00	50.0000	ACT/360	3.927322	1,570.93	1,570.93	(0.31)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		002557.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.784999	5,757.00	3.913096	2.00	1.000000
SDB3260760884	Open	NEW	12 Oct 2034	200	CNE1000010Q5	CNY	7.355700	90.00	50.0000	ACT/360	3.913096	782.62	782.62	(0.16)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002557.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760884		AMEND	12 Oct 2034	21,600	CNE1000010Q5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(370.43)
CHAILEASE HOLDING CO LTD CMN															
			06 Jan 2025											15.00	
	Sell	Upsize Trade	08 Jan 2025		5871.TW	USD	USD		4.330000	USD-Federal Funds-H.15	116.999984	(116,999.98)	3.552942	2.75	1.000000
SDB3265127426	Open	NEW	05 Jan 2035	(1,000)	KYG202881093	TWD	32.872000	100.00	(40.0000)	ACT/360	3.552942	(3,552.94)	(3,552.94)	(0.98)	0.00

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066831553 (Cont.)															
CHAILEASE HOLDING CO LTD CMN (Cont.)															
			06 Jan 2025											30.00	
	Sell	Upsize Trade	08 Jan 2025		5871.TW	USD	USD		4.330000	USD-Federal Funds-H.15	117.250002	(234,500.00)	3.555184	2.75	1.000000
SDB3265127426	Open	NEW	05 Jan 2035	(2,000)	KYG202881093	TWD	32.872000	100.00	(40.0000)	ACT/360	3.555184	(7,110.37)	(7,110.37)	(1.96)	0.00
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.312498	14,525.00	4.938050	2.00	1.000000
SDB3264921673	Open	NEW	05 Jan 2035	400	CNE100001T56	CNY	7.355700	90.00	50.0000	ACT/360	4.938050	1,975.22	1,975.22	(0.39)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	37.021669	55,532.50	5.032807	2.00	1.000000
SDB3264921673	Open	NEW	05 Jan 2035	1,500	CNE100001T56	CNY	7.355700	90.00	50.0000	ACT/360	5.032807	7,549.21	7,549.21	(1.51)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603099.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921673		AMEND	05 Jan 2035	1,900	CNE100001T56	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.43)
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000783.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097717		NEW	19 Oct 2034	8,300	CNE000000SH3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(36.35)
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		300342.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.854998	4,456.50	2.019421	2.00	1.000000
SDB3260123072	Open	NEW	25 Sep 2034	300	CNE100001JY4	CNY	7.355700	90.00	50.0000	ACT/360	2.019421	605.83	605.83	(0.12)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		300342.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.750527	28,026.00	2.005889	2.00	1.000000
SDB3260123072	Open	NEW	25 Sep 2034	1,900	CNE100001JY4	CNY	7.355700	90.00	50.0000	ACT/360	2.005889	3,811.19	3,811.19	(0.76)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300342.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123072		AMEND	25 Sep 2034	35,700	CNE100001JY4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(401.02)
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603698.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707318		NEW	08 Dec 2034	(1,700)	CNE100001VQ5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.88)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603698.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985640		NEW	14 Dec 2034	(2,300)	CNE100001VQ5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(13.03)
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.674285	(10,272.00)	1.993390	2.00	1.000000
SDB3264857827	Open	NEW	02 Jan 2035	(700)	CNE100001VQ5	CNY	7.355700	100.00	(1,925.3521)	ACT/360	1.993390	(1,395.37)	(1,395.37)	(0.28)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264857827		NEW	02 Jan 2035	0	CNE100001VQ5	CNY		100.00	(1,910.1639)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603698.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857827		AMEND	02 Jan 2035	(42,600)	CNE100001VQ5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(124.79)

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066831553 (Cont.)															
CHENGDU GALAXY MAGNETS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300127.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707237		NEW	08 Dec 2034	(1,000)	CNE100000VD5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.84)
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.419652	27,316.99	1.280956	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	2,900	CNE100003Y73	CNY	7.355700	90.00	50.0000	ACT/360	1.280956	3,714.77	3,714.77	(0.74)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.453004	14,179.51	1.285062	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	1,500	CNE100003Y73	CNY	7.355700	90.00	50.0000	ACT/360	1.285062	1,927.59	1,927.59	(0.39)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603053.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800199		AMEND	20 Nov 2034	193,300	CNE100003Y73	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(939.95)
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002697.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122954		NEW	25 Sep 2034	315,200	CNE100001P27	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(174.24)
			06 Jan 2025											5.84	
	Sell	Partial Termination	09 Jan 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.612003	(5,612.00)	0.807079	2.00	1.000000
SDB3264983875	Close	NEW	05 Jan 2035	(1,000)	CNE100001P27	CNY	7.355700	90.00	50.0000	ACT/360	0.762348	(762.35)	(807.08)	(0.15)	0.00
			06 Jan 2025											2.50	
	Sell	Full Termination	09 Jan 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.631667	(1,689.50)	0.807079	2.00	1.000000
SDB3264983875	Close	NEW	05 Jan 2035	(300)	CNE100001P27	CNY	7.355700	90.00	50.0000	ACT/360	0.765275	(229.58)	(242.12)	(0.05)	0.00
CHENGDU JIAFAANTAI EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300559.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260961206		NEW	13 Oct 2034	20,400	CNE100002DF4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(71.87)
CHENGDU M&S ELECTRONICS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688311.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426695		NEW	04 Dec 2034	(6,000)	CNE100005X72	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(63.36)
CHENGDU XUGUANG ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600353.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262441806		NEW	13 Nov 2034	18,600	CNE000001D49	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(75.82)
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002240.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760865		NEW	12 Oct 2034	(51,284)	CNE100000BN6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(68.77)
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649818		NEW	02 Jan 2035	0	CNE100000BN6	CNY		100.00	(1,924.0384)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
SDB3264649818		Financing Payment AMEND	06 Jan 2025 02 Jan 2035	(25,200)	002240.ZK CNE100000BN6	USD CNY	USD	100.00	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 (113.77)
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263985563		Financing Payment NEW	06 Jan 2025 14 Dec 2034	(124,200)	002716.ZK CNE100001RP5	USD CNY	USD	100.00	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 (377.37)
CHIBA BANK LTD CMN															
			06 Jan 2025											0.00	
SDB3264649690	Sell Close	Full Termination NEW	08 Jan 2025 27 Dec 2034	(1,400)	8331.T JP3511800009	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	1,222.321429 1,222.241978	(1,711,250.00) (1,711,138.77)	1,222.500000 (1,711,500.00)	0.65 (111.23)	1.000000 0.00
CHIEFTEK PRECISION CO., LTD. CMN															
			06 Jan 2025											30.00	
SDB3265057945	Sell Open	Upsize Trade NEW	08 Jan 2025 04 Jan 2035	(3,000)	1597.TW TW0001597003	USD TWD	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	119.666678 3.628461	(359,000.03) (10,885.38)	3.628461 (10,885.38)	2.75 (3.00)	1.000000 0.00
CHINA CONSTRUCTION BANK CORP CMN CL H															
			06 Jan 2025											10.85	
SDB3265127402	Buy Open	Upsize Trade NEW	08 Jan 2025 05 Jan 2035	247,000	0939.HK CNE1000002H1	HKD HKD	HKD	90.00	3.897830	HKD-HONIX ACT/365	6.035344 6.042617	1,490,729.97 1,492,526.40	6.042617 1,492,526.40	1.20 (178.89)	1.000000 0.00
SDB3265127402	Buy Open	Upsize Trade NEW	08 Jan 2025 05 Jan 2035	33,000	0939.HK CNE1000002H1	HKD HKD	HKD	90.00	3.897830	HKD-HONIX ACT/365	6.026061 6.026784	198,860.01 198,883.87	6.026784 198,883.87	1.20 (23.86)	1.000000 0.00
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263372431		Financing Payment NEW	06 Jan 2025 01 Dec 2034	(165,300)	600138.SH CNE000000V14	USD CNY	USD	100.00	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 (1,990.87)
CHINA EVERBRIGHT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260427199		Financing Payment NEW	06 Jan 2025 10 Oct 2034	(960,900)	601818.SH CNE100000SL4	USD CNY	USD	100.00	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 411.70
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264649726		Financing Payment NEW	06 Jan 2025 02 Jan 2035	5,000	002928.ZK CNE1000033L8	USD CNY	USD	90.00	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 (5.03)
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260122943		Spread Change NEW	06 Jan 2025 25 Sep 2034	0	600977.SH CNE100002GX0	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
SDB3260122943		Financing Payment AMEND	06 Jan 2025 25 Sep 2034	(157,400)	600977.SH CNE100002GX0	USD CNY	USD	100.00	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 (2,210.84)

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066831553 (Cont.)															
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002939.ZK	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3261097712		NEW	19 Oct 2034	8,300	CNE100003GD0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(45.34)
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		000537.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262681187		NEW	16 Nov 2034	0	CNE000000271	CNY		100.00	(1,451.8879)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000537.ZK	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3262681187		AMEND	16 Nov 2034	(381,900)	CNE000000271	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,255.68)
CHINA HARZONE INDUSTRY CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300527.ZK	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3264716722		NEW	02 Jan 2035	(1,700)	CNE100002CH2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.36)
CHINA HIGH SPEED RAILWAY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000008.ZK	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3263707280		NEW	08 Dec 2034	(67,200)	CNE0000001C6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.03
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601995.SH	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3261168678		NEW	19 Oct 2034	122,000	CNE1000048J0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,693.41)
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000039.ZK	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3260123417		NEW	25 Sep 2034	(57,800)	CNE000000644	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(747.40)
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600176.SH	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3260123583		NEW	25 Sep 2034	(688,100)	CNE000000YM1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,898.15)
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603505.SH	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3261928049		NEW	02 Nov 2034	(64,529)	CNE100002XN6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(407.47)
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054683		NEW	14 Dec 2034	0	CNE100002XN6	CNY		100.00	(1,942.6850)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603505.SH	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	-	1.000000
SDB3264054683		AMEND	14 Dec 2034	(74,100)	CNE100002XN6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,723.30)

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06831553 (Cont.)															
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3262681150		Financing Payment NEW	06 Jan 2025 16 Nov 2034	93,800	601628.SH CNE000001Q93	USD CNY	USD	90.00	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 (866.72)
CHINA MENGNIU DAIRY CO CMN															
			06 Jan 2025											10.85	
SDB3262612820	Buy Open	Upsize Trade NEW	08 Jan 2025 15 Nov 2034	9,000	2319.HK KYG210961051	HKD HKD	HKD	100.00	3.897830	HKD-HONIX ACT/365	16.457777 16.477609	148,119.99 148,298.48	16.477609 148,298.48	1.20 (17.77)	1.000000 0.00
SDB3262612820	Buy Open	Upsize Trade NEW	08 Jan 2025 15 Nov 2034	6,000	2319.HK KYG210961051	HKD HKD	HKD	100.00	3.897830	HKD-HONIX ACT/365	16.306666 16.308623	97,840.00 97,851.74	16.308623 97,851.74	1.20 (11.74)	1.000000 0.00
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3261230659		Financing Payment NEW	06 Jan 2025 19 Oct 2034	269,100	600999.SH CNE100000HK9	USD CNY	USD	90.00	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 (3,113.65)
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263589460		Financing Payment NEW	06 Jan 2025 07 Dec 2034	(7,600)	001979.ZK CNE100002FC6	USD CNY	USD	100.00	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 (28.60)
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264054733		Spread Change NEW	06 Jan 2025 14 Dec 2034	0	601985.SH CNE1000022N7	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
SDB3264054733		Financing Payment AMEND	06 Jan 2025 14 Dec 2034	(89,100)	601985.SH CNE1000022N7	USD CNY	USD	100.00	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 38.73
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260123202		Financing Payment NEW	06 Jan 2025 25 Sep 2034	(33,800)	600536.SH CNE000001BB0	USD CNY	USD	100.00	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 (2,749.97)
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3260962135	Buy Close	Partial Termination NEW	09 Jan 2025 13 Oct 2034	30,300	600111.SH CNE000000T18	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	20.708518 2.816102	627,468.10 85,327.89	2.897838 87,804.49	2.00 (17.06)	1.000000 0.00
SDB3260962135	Buy Close	Partial Termination NEW	09 Jan 2025 13 Oct 2034	16,400	600111.SH CNE000000T18	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	20.857042 2.835352	342,055.49 46,499.77	2.897838 47,524.54	2.00 (9.30)	1.000000 0.00
SDB3260962135		Financing Payment AMEND	06 Jan 2025 13 Oct 2034	(239,800)	600111.SH CNE000000T18	USD CNY	USD	100.00	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 (4,000.59)
CHINA OILFIELD SERVICES LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260123653		Financing Payment NEW	06 Jan 2025 25 Sep 2034	(19,600)	601808.SH CNE100000759	USD CNY	USD	100.00	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 24.50

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06831553 (Cont.)															
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3260489030		NEW	11 Oct 2034	256,100	601601.SH CNE1000008M8	USD CNY	USD	90.00	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 (1,538.74)
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3260121539		NEW	25 Sep 2034	(99)	601390.SH CNE100000866	USD CNY	USD	100.00	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 0.14
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025											0.84	
SDB3260122838	Open	NEW	25 Sep 2034	800	688009.SH CNE100003MP2	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	5.839922 0.794157	4,671.94 635.33	0.794157 635.33	2.00 (0.13)	1.000000 0.00
		Financing Payment	06 Jan 2025											0.00	
SDB3260122838		AMEND	25 Sep 2034	564,662	688009.SH CNE100003MP2	USD CNY	USD	90.00	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 (1,437.51)
CHINA RUYI HOLDINGS LTD CMN															
	Sell	Upsize Trade	06 Jan 2025											10.85	
SDB3260123560	Open	NEW	22 Sep 2034	(4,000)	0136.HK BMG4404N1149	HKD HKD	HKD	100.00	3.897830	HKD-HONIX ACT/365	2.500001 2.496988	(10,000.00) (9,987.95)	2.496988 (9,987.95)	1.20 (1.20)	1.000000 0.00
		Spread Change	06 Jan 2025											0.00	
SDB3260123560		NEW	22 Sep 2034	0	0136.HK BMG4404N1149	HKD HKD	HKD	100.00	3.897830	HKD-HONIX ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3260123281		NEW	25 Sep 2034	598,800	600029.SH CNE000001FG0	USD CNY	USD	90.00	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 (1,588.38)
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
		Spread Change	06 Jan 2025											0.00	
SDB3260123493		NEW	25 Sep 2034	0	600158.SH CNE000000VF1	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
		Financing Payment	06 Jan 2025											0.00	
SDB3260123493		AMEND	25 Sep 2034	(132,700)	600158.SH CNE000000VF1	USD CNY	USD	100.00	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 (1,158.72)
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3261168653		NEW	19 Oct 2034	(66,800)	600088.SH CNE000000QY2	USD CNY	USD	100.00	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 (115.03)
		Financing Payment	06 Jan 2025											0.00	
SDB3263985584		NEW	14 Dec 2034	(4,700)	600088.SH CNE000000QY2	USD CNY	USD	100.00	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 (27.12)
		Financing Payment	06 Jan 2025											0.00	
SDB3264255580		NEW	18 Dec 2034	(200)	600088.SH CNE000000QY2	USD CNY	USD	100.00	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 (0.19)

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06831553 (Cont.)															
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		600088.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264328911	NEW	NEW	21 Dec 2034	(2,500)	CNE000000QY2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(9.17)
CHINA TOURISM GROUP DUTY FREE CORP LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601888.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263645039	NEW	NEW	07 Dec 2034	(10,900)	CNE100000G29	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(43.10)
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.820941	76,227.01	3.238271	(2.50)	1.000000
SDB3260962422	Open	NEW	13 Oct 2034	3,200	CNE000000YH1	CNY	7.355700	90.00	50.0000	ACT/360	3.238271	10,362.47	10,362.47	(2.07)	0.00
	Buy	Upsize Trade	06 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.770003	23,770.00	3.232426	0.84	1.000000
SDB3260962422	Open	NEW	13 Oct 2034	1,000	CNE000000YH1	CNY	7.355700	90.00	50.0000	ACT/360	3.232426	3,232.43	3,232.43	(0.65)	0.00
		Financing Payment	06 Jan 2025		600007.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260962422	AMEND	AMEND	13 Oct 2034	244,000	CNE000000YH1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,161.91)
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601179.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262867364	NEW	NEW	24 Nov 2034	75,600	CNE100000KW8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(308.29)
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601916.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123491	NEW	NEW	25 Sep 2034	(512,900)	CNE100003PS9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(803.53)
CHINAMINSHENG BANKING CORP LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600016.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262936494	NEW	NEW	24 Nov 2034	(1,245,600)	CNE0000015Y0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,337.80)
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Full Termination	06 Jan 2025		300364.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.916301	66,457.27	3,148091	0.00	1.000000
SDB3265127498	Close	NEW	08 Jan 2035	2,900	CNE100001XD9	CNY	7.355700	100.00	(1,567.1296)	ACT/360	3.115448	9,034.80	9,129.46	0.00	0.00
CHIPSEA TECHNOLOGIES (SHENZHEN) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688595.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261168654	NEW	NEW	19 Oct 2034	(12,324)	CNE1000042K1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(206.74)
		Financing Payment	06 Jan 2025		688595.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264120722	NEW	NEW	14 Dec 2034	(1,528)	CNE1000042K1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3.53)

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066831553 (Cont.)															
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603100.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260122966		NEW	25 Sep 2034	14,200	CNE100001VY9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(126.15)
CHONGQING DEPARTMENT STORE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600729.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261285261		NEW	23 Oct 2034	(67,500)	CNE000000LF2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,125.66)
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.827000	58,962.00	1.335904	(2.50)	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	6,000	CNE000001GT1	CNY	7.355700	90.00	50.0000	ACT/360	1.335904	8,015.42	8,015.42	(1.60)	0.00
	Buy	Upsize Trade	06 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.804320	282,687.96	1.333266	0.84	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	28,833	CNE000001GT1	CNY	7.355700	90.00	50.0000	ACT/360	1.333266	38,442.06	38,442.06	(7.69)	0.00
		Financing Payment	06 Jan 2025		600452.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123128		AMEND	25 Sep 2034	499,900	CNE000001GT1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,300.85)
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.710740	120,654.51	1.863868	(2.50)	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	8,800	CNE100000WX1	CNY	7.355700	90.00	50.0000	ACT/360	1.863868	16,402.04	16,402.04	(3.28)	0.00
	Buy	Upsize Trade	06 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.711661	239,954.07	1.864616	0.84	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	17,500	CNE100000WX1	CNY	7.355700	90.00	50.0000	ACT/360	1.864616	32,630.78	32,630.78	(6.52)	0.00
		Financing Payment	06 Jan 2025		002507.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260588397		AMEND	12 Oct 2034	144,900	CNE100000WX1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(585.85)
CHONGQING MINFENG AGROCHEM CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000950.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123026		NEW	25 Sep 2034	(134,400)	CNE0000010K0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(189.75)
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601077.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264649720		NEW	02 Jan 2035	25,600	CNE100003NZ9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(19.18)
CHONGQING SHUNBO ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002996.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262612814		NEW	16 Nov 2034	(195,100)	CNE1000046H8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(508.74)
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300122.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262612842		NEW	16 Nov 2034	(112,579)	CNE100000V20	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(502.40)

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066831553 (Cont.)															
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		300122.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264054754		NEW	14 Dec 2034	(88,700)	CNE100000V20	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(552.33)
CHUBU ELECTRIC POWER COMPANY CMN															
	Buy	Partial Termination	06 Jan 2025		9502.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,650.700001	1,650,700.00	1,655.500000	0.65	1.000000
SDB3264753532	Close	NEW	27 Dec 2034	1,000	JP3526600006	JPY	1.000000	92.00	(25.0000)	ACT/365	1,650.807296	1,650,807.30	1,655,500.00	(107.30)	0.00
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		301039.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123124		NEW	25 Sep 2034	348,600	CNE100004M35	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,069.47)
CINDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601059.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261097676		NEW	19 Oct 2034	54,400	CNE100005VS2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(197.09)
CITIC LTD CMN															
	Buy	Partial Termination	06 Jan 2025		0267.HK	HKD	HKD		3.897830	HKD-HONIX	8.610909	284,160.00	9.210000	10.85	1.000000
SDB3260427206	Close	NEW	29 Sep 2034	33,000	HK0267001375	HKD	1.000000	100.00	(30.0000)	ACT/365	8.621285	284,502.41	303,930.00	(34.10)	0.00
	Buy	Partial Termination	06 Jan 2025		0267.HK	HKD	HKD		3.897830	HKD-HONIX	8.571530	420,004.97	9.210000	1.20	1.000000
SDB3260427206	Close	NEW	29 Sep 2034	49,000	HK0267001375	HKD	1.000000	100.00	(30.0000)	ACT/365	8.572559	420,055.39	451,290.00	(50.40)	0.00
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601061.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262800200		NEW	20 Nov 2034	(16,900)	CNE100006087	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(212.60)
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	New Trade	06 Jan 2025		000099.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.606998	22,607.00	3.073245	2.00	1.000000
SDB3265201692	Open	NEW	11 Jan 2035	1,000	CNE0000013Q1	CNY	7.355700	90.00	50.0000	ACT/360	3.073245	3,073.24	3,073.24	(0.61)	0.00
	Buy	Upsize Trade	06 Jan 2025		000099.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.423998	22,424.00	3.049386	2.00	1.000000
SDB3265201692	Open	NEW	11 Jan 2035	1,000	CNE0000013Q1	CNY	7.355700	90.00	50.0000	ACT/360	3.049386	3,049.39	3,049.39	(0.61)	0.00
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025		600030.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.967116	70,114.50	3.665969	2.00	1.000000
SDB3262867394	Open	NEW	24 Nov 2034	2,600	CNE000001DB6	CNY	7.355700	90.00	50.0000	ACT/360	3.665969	9,531.52	9,531.52	(1.91)	0.00
	Buy	Upsize Trade	06 Jan 2025		600030.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.886764	91,415.00	3.656267	2.00	1.000000
SDB3262867394	Open	NEW	24 Nov 2034	3,400	CNE000001DB6	CNY	7.355700	90.00	50.0000	ACT/360	3.656267	12,431.31	12,431.31	(2.49)	0.00
		Financing Payment	06 Jan 2025		600030.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867394		AMEND	24 Nov 2034	76,400	CNE000001DB6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,446.84)

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06831553 (Cont.)															
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		CU6.AX	AUD	AUD		4.340000	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
SDB3262258007		NEW	08 Nov 2034	0	AU0000165375	AUD		100.00	(437.2412)	ACT/365	0.000000	0.00	0.00	0.00	0.00
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600787.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644970		NEW	07 Dec 2034	(23,900)	CNE000000NS1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(38.16)
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300919.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123665		NEW	25 Sep 2034	(11,500)	CNE1000049X9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(491.73)
CNCC HUA YUAN TITANIUM DIOXIDE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002145.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123204		NEW	25 Sep 2034	(79,900)	CNE0000005X1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(77.66)
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		000617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.588329	7,905.99	0.895632	2.00	1.000000
SDB3260123268	Open	NEW	25 Sep 2034	1,200	CNE000000MS3	CNY	7.355700	90.00	50.0000	ACT/360	0.895632	1,074.76	1,074.76	(0.21)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		000617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.539706	22,235.00	0.889319	2.00	1.000000
SDB3260123268	Open	NEW	25 Sep 2034	3,400	CNE000000MS3	CNY	7.355700	90.00	50.0000	ACT/360	0.889319	3,023.68	3,023.68	(0.60)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000617.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123268		AMEND	25 Sep 2034	311,200	CNE000000MS3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,444.55)
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		COH.AX	AUD	AUD		4.338892	AUD-OIS-RBA	301.279526	63,569.98	289.880000	1.00	1.000000
SDB3264649698	Close	NEW	29 Dec 2034	211	AU000000COH5	AUD	1.000000	100.00	(25.0000)	ACT/365	301.309654	63,576.34	61,164.68	(6.36)	0.00
COM7 PCL NVDR															
			06 Jan 2025											0.21	
	Sell	Upsize Trade	08 Jan 2025		COM7_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	25.500002	(25,500.00)	0.736684	4.00	1.000000
SDB3264390772	Open	NEW	20 Dec 2034	(1,000)	TH6678010R15	THB	34.600000	100.00	(2,125.0000)	ACT/360	0.736684	(736.68)	(736.68)	(0.29)	0.00
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	Full Termination	08 Jan 2025		CBA.AX	AUD	AUD		4.338892	AUD-OIS-RBA	155.937483	(2,460,381.61)	153.425379	1.00	1.000000
SDB3264649694	Close	NEW	29 Dec 2034	(15,778)	AU000000CBA7	AUD	1.000000	100.00	25.0000	ACT/365	155.921889	(2,460,135.56)	(2,420,745.63)	(246.04)	0.00
			06 Jan 2025											0.00	
	Sell	New Trade	08 Jan 2025		CBA.AX	AUD	AUD		4.338120	AUD-OIS-RBA	155.992131	(1,243,725.26)	155.976532	1.00	1.000000
SDB3265201728	Open	NEW	10 Jan 2035	(7,973)	AU000000CBA7	AUD	1.000000	100.00	(25.0000)	ACT/365	155.976532	(1,243,600.89)	(1,243,600.89)	(124.37)	0.00

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066831553 (Cont.)															
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		CPU.AX	AUD	AUD		4.338120	AUD-OIS-RBA	34.979954	99,343.07	34.983452	1.00	1.000000
SDB3265127414	Open	NEW	05 Jan 2035	2,840	AU000000CPU5	AUD	1.000000	100.00	25.0000	ACT/365	34.983452	99,353.00	99,353.00	(9.93)	0.00
CONCORDIA FINANCIAL GROUP CMN															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		7186.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	867.138889	(4,682,550.00)	871.100000	0.65	1.000000
SDB3264649717	Close	NEW	27 Dec 2034	(5,400)	JP3305990008	JPY	1.000000	90.00	25.0000	ACT/365	867.082525	(4,682,245.63)	(4,703,940.00)	(304.37)	0.00
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300750.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262681181		NEW	16 Nov 2034	(34,678)	CNE100003662	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1,599.80
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300750.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857805		NEW	02 Jan 2035	17,922	CNE100003662	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(343.88)
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	256.178282	(1,639,541.00)	34.811507	2.00	1.000000
SDB3265127435	Open	NEW	08 Jan 2035	(6,400)	CNE100003662	CNY	7.355700	100.00	(10.0000)	ACT/360	34.811507	(222,793.64)	(222,793.64)	(44.58)	0.00
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	256.870377	(1,361,413.00)	34.893887	2.00	1.000000
SDB3265127435	Open	NEW	08 Jan 2035	(5,300)	CNE100003662	CNY	7.355700	100.00	(10.0000)	ACT/360	34.893887	(184,937.60)	(184,937.60)	(37.02)	0.00
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600026.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123667		NEW	25 Sep 2034	(43,512)	CNE000001BD6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(261.82)
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601919.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262441821		NEW	13 Nov 2034	336,400	CNE100000601	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(431.69)
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.694844	99,263.49	1.046054	2.00	1.000000
SDB3260588261	Open	NEW	12 Oct 2034	12,900	CNE100000CP9	CNY	7.355700	90.00	50.0000	ACT/360	1.046054	13,494.10	13,494.10	(2.70)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.706489	594,170.30	1.047987	2.00	1.000000
SDB3260588261	Open	NEW	12 Oct 2034	77,100	CNE100000CP9	CNY	7.355700	90.00	50.0000	ACT/360	1.047987	80,799.80	80,799.80	(16.16)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601766.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260588261		AMEND	12 Oct 2034	1,935,900	CNE100000CP9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(6,654.82)
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		601066.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.906999	11,953.50	3.249970	2.00	1.000000
SDB3265057950	Open	NEW	05 Jan 2035	500	CNE1000031T5	CNY	7.355700	90.00	50.0000	ACT/360	3.249970	1,624.98	1,624.98	(0.33)	0.00

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066831553 (Cont.)															
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		601066.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.872306	31,034.00	3.246338	2.00	1.000000
SDB3265057950	Open	NEW	05 Jan 2035	1,300	CNE1000031T5	CNY	7.355700	90.00	50.0000	ACT/360	3.246338	4,220.24	4,220.24	(0.84)	0.00
CSI SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688472.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645053		NEW	07 Dec 2034	(48,800)	CNE100006KH6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(157.80)
CSL LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Full Termination	08 Jan 2025		CSL.AX	AUD	AUD		4.338892	AUD-OIS-RBA	283.995142	1,098,493.21	281.423653	1.00	1.000000
SDB3263185972	Close	NEW	29 Nov 2034	3,868	AU000000CSL8	AUD	1.000000	100.00	(25.0000)	ACT/365	284.023542	1,098,603.06	1,088,546.69	(109.85)	0.00
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.579998	(1,258.00)	1.708897	2.00	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(100)	CNE000000QR6	CNY	7.355700	100.00	(1,926.0015)	ACT/360	1.708897	(170.89)	(170.89)	(0.03)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261168661		NEW	19 Oct 2034	0	CNE000000QR6	CNY		100.00	(1,912.9971)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600072.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261168661		AMEND	19 Oct 2034	(716,300)	CNE000000QR6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(8,141.50)
CYBER AGENT LTD CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		4751.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,067.766667	1,601,650.00	1,096.000000	0.65	1.000000
SDB3264390139	Close	NEW	20 Dec 2034	1,500	JP3311400000	JPY	1.000000	92.00	(25.0000)	ACT/365	1,067.836072	1,601,754.11	1,644,000.00	(104.11)	0.00
CYBERTAN TECHNOLOGY INC. CMN															
			06 Jan 2025											30.00	
	Sell	Upsize Trade	08 Jan 2025		3062.TW	USD	USD		4.330000	USD-Federal Funds-H.15	33.266671	(99,800.01)	1.008692	2.75	1.000000
SDB3260123576	Open	NEW	22 Sep 2034	(3,000)	TW0003062006	TWD	32.872000	100.00	(662.1913)	ACT/360	1.008692	(3,026.08)	(3,026.08)	(0.83)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		3062.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123576		NEW	22 Sep 2034	0	TW0003062006	TWD		100.00	(690.6250)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603212.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115482		NEW	09 Nov 2034	65,100	CNE100004074	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(494.93)
DAAN GENE CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002030.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040660		NEW	24 Nov 2034	(19,680)	CNE000001KP1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(43.77)

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066831553 (Cont.)															
DAI-ICHI LIFE HOLDINGS CMN															
			06 Jan 2025											0.00	
SDB3264753524	Sell Close	Full Termination NEW	08 Jan 2025 27 Dec 2034		8750.T JP3476480003	JPY JPY	JPY		0.227000 25.0000	JPY-BOJ-TONAT ACT/365	4,249.500000 4,249.223782	(849,900.00) (849,844.76)	4,235.000000 (847,000.00)	0.65 (55.24)	1.000000 0.00
DAIKIN INDUSTRIES CMN															
			06 Jan 2025											0.00	
SDB3264857830	Buy Close	Partial Termination NEW	08 Jan 2025 29 Dec 2034		6367.T JP3481800005	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	18,835.000000 18,836.224275	1,883,500.00 1,883,622.43	18,660.000000 1,866,000.00	0.65 (122.43)	1.000000 0.00
DAIWA SECURITIES CMN															
			06 Jan 2025											0.00	
SDB3260588267	Sell Close	Partial Termination NEW	08 Jan 2025 04 Oct 2034		8601.T JP3502200003	JPY JPY	JPY	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	1,045.946429 1,045.878442	(11,714,600.00) (11,713,838.55)	1,048.000000 (11,737,600.00)	0.65 (761.45)	1.000000 0.00
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263242792		Financing Payment NEW	06 Jan 2025 30 Nov 2034		601006.SH CNE000001NG4	USD CNY	USD	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (3,219.20)
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263589484		Financing Payment NEW	06 Jan 2025 07 Dec 2034		603233.SH CNE100002RG2	USD CNY	USD	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,064.59)
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263242806		Financing Payment NEW	06 Jan 2025 30 Nov 2034		600198.SH CNE000000X87	USD CNY	USD	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (122.58)
SDB3264120660		Financing Payment NEW	06 Jan 2025 14 Dec 2034		600198.SH CNE000000X87	USD CNY	USD	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (11.79)
DE GREY MINING LTD CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
SDB3262936512	Buy Close	Partial Termination NEW	08 Jan 2025 22 Nov 2034		DEG.AX AU000000DEG6	AUD AUD	AUD	100.00	4.338892 (25.0000)	AUD-OIS-RBA ACT/365	1.843895 1.844079	1,960.06 1,960.26	1.765000 1,876.19	1.00 (0.20)	1.000000 0.00
DELTA ELECTRONICS (TH) PCL NVDR CMN															
			06 Jan 2025											0.21	
SDB3265128020	Buy Open	Upsize Trade NEW	08 Jan 2025 05 Jan 2035		DELTA_n.BK TH0528010R18	USD THB	USD	90.00	4.330000 40.0000	USD-Federal Funds-H.15 ACT/360	144.956915 4.191270	3,870,349.63 111,906.91	4.191270 111,906.91	4.00 (44.74)	1.000000 0.00
DELTA ELECTRONICS, INC. CMN															
			06 Jan 2025											0.00	
SDB3264255545	Buy Close	Partial Termination NEW	08 Jan 2025 15 Dec 2034		2308.TW TW0002308004	USD TWD	USD	100.00	4.330000 (40.0000)	USD-Federal Funds-H.15 ACT/360	420.249989 12.787952	840,499.98 25,575.90	13.125000 26,250.00	2.75 (7.03)	1.000000 0.00
SDB3264255545	Buy Close	Full Termination NEW	08 Jan 2025 15 Dec 2034		2308.TW TW0002308004	USD TWD	USD	100.00	4.330000 (40.0000)	USD-Federal Funds-H.15 ACT/360	416.874985 12.666230	3,334,999.88 101,329.84	13.125000 105,000.00	2.75 (27.90)	1.000000 0.00

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066831553 (Cont.)															
DENA CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		2432.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,090.000000	(309,000.00)	3,089.799150	0.65	1.000000
SDB3260427159	Open	NEW	28 Sep 2034	(100)	JP3548610009	JPY	1.000000	92.00	(25.0000)	ACT/365	3,089.799150	(308,979.91)	(308,979.91)	(20.09)	0.00
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		001328.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.494999	(3,449.50)	4.687450	2.00	1.000000
SDB3264649819	Open	NEW	02 Jan 2035	(100)	CNE100005Z96	CNY	7.355700	100.00	(1,500.0000)	ACT/360	4.687450	(468.75)	(468.75)	(0.09)	0.00
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		001328.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.199600	(87,999.00)	4.781598	2.00	1.000000
SDB3264649819	Open	NEW	02 Jan 2035	(2,500)	CNE100005Z96	CNY	7.355700	100.00	(1,500.0000)	ACT/360	4.781598	(11,954.00)	(11,954.00)	(2.39)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		001328.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649819		AMEND	02 Jan 2035	(7,700)	CNE100005Z96	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(70.41)
DENKA COMPANY LIMITED CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		4061.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,242.500001	(224,250.00)	2,242.354238	0.65	1.000000
SDB3264921697	Open	NEW	09 Jan 2035	(100)	JP3549600009	JPY	1.000000	100.00	(25.0000)	ACT/365	2,242.354238	(224,235.42)	(224,235.42)	(14.58)	0.00
DEZHAN HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000813.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120678		NEW	14 Dec 2034	(32,500)	CNE000000V8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(117.91)
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688192.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263116863		NEW	27 Nov 2034	(4,135)	CNE100005W8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(352.50)
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002855.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649893		NEW	02 Jan 2035	(400)	CNE100002JR6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.35)
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688668.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649881		NEW	02 Jan 2035	(1,294)	CNE100005XN9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3.66)
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		002902.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.249996	2,025.00	3.183338	2.00	1.000000
SDB3265127493	Close	NEW	08 Jan 2035	100	CNE1000032X5	CNY	7.355700	100.00	(50.0000)	ACT/360	2.752829	275.28	318.33	(0.06)	0.00
			06 Jan 2025											0.84	
	Buy	Full Termination	09 Jan 2025		002902.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.249999	2,025.00	3.127046	2.00	1.000000
SDB3265127493	Close	NEW	08 Jan 2035	100	CNE1000032X5	CNY	7.355700	100.00	(50.0000)	ACT/360	2.753749	275.37	312.70	(0.06)	0.00
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		301029.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.673748	18,139.00	3.083349	2.00	1.000000
SDB3262322888	Open	NEW	10 Nov 2034	800	CNE100004N75	CNY	7.355700	90.00	50.0000	ACT/360	3.083349	2,466.68	2,466.68	(0.49)	0.00

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066831553 (Cont.)															
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											(2.50)	
	Buy	Upside Trade	09 Jan 2025		301029.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.740835	13,644.50	3.091439	2.00	1.000000
SDB3262322888	Open	NEW	10 Nov 2034	600	CNE100004N75	CNY	7.355700	90.00	50.0000	ACT/360	3.091439	1,854.86	1,854.86	(0.37)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		301029.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262322888		AMEND	10 Nov 2034	13,700	CNE100004N75	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(189.98)
DONGHUA TESTING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300354.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264255582		NEW	18 Dec 2034	(1,400)	CNE100001P19	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(22.34)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300354.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649905		NEW	02 Jan 2035	(400)	CNE100001P19	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.60)
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upside Trade	09 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.969998	(397.00)	0.539294	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(100)	CNE100001D88	CNY	7.355700	100.00	(1,554.6391)	ACT/360	0.539294	(53.93)	(53.93)	(0.01)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002672.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262990900		AMEND	24 Nov 2034	(116,600)	CNE100001D88	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(321.62)
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688110.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328848		NEW	21 Dec 2034	(11,869)	CNE1000055X6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(178.71)
			06 Jan 2025											5.84	
	Sell	Upside Trade	09 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.176041	(9,479.00)	3.148289	2.00	1.000000
SDB3265127474	Open	NEW	08 Jan 2035	(409)	CNE1000055X6	CNY	7.355700	100.00	(1,700.0000)	ACT/360	3.148289	(1,287.65)	(1,287.65)	(0.26)	0.00
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002901.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040663		NEW	24 Nov 2034	(1,800)	CNE1000032W7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(13.44)
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		DRO.AX	AUD	AUD		4.338120	AUD-OIS-RBA	0.769448	(7,270.51)	0.769371	1.00	1.000000
SDB3262115436	Open	NEW	08 Nov 2034	(9,449)	AU000000DRO2	AUD	1.000000	100.00	(1,532.9195)	ACT/365	0.769371	(7,269.79)	(7,269.79)	(0.73)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		DRO.AX	AUD	AUD		4.340000	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
SDB3262115436		NEW	08 Nov 2034	0	AU000000DRO2	AUD		100.00	(1,477.2099)	ACT/365	0.000000	0.00	0.00	0.00	0.00
E INK HOLDINGS INC CMN															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		8069.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260661457		NEW	12 Oct 2034	0	TW0008069006	TWD		100.00	(242.8571)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3264054735		NEW	06 Jan 2025 14 Dec 2034		002922.ZK CNE1000033F0	USD CNY	USD 1.000000	100.00	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 (49.37)
SDB3264716712		NEW	06 Jan 2025 02 Jan 2035		002922.ZK CNE1000033F0	USD CNY	USD 1.000000	100.00	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 (7.21)
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD															
SDB3265127440	Buy Close	Full Termination NEW	06 Jan 2025 08 Jan 2025 05 Jan 2035		1797.HK KYG5313A1013	HKD HKD	HKD 1.000000	100.00	3.897830	HKD-HONIX ACT/365	16.025000 16.044310	32,050.00 32,088.62	17.511113 35,022.23	10.85 1.20 (3.85)	1.000000 0.00
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264178808	Buy Open	Upsize Trade NEW	06 Jan 2025 09 Jan 2025 15 Dec 2034		300059.ZK CNE100000MD4	USD CNY	USD 7.355700	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	22.842003 3.105192	45,684.01 6,210.38	3.105192 6,210.38	(2.50) 2.00 (1.24)	1.000000 0.00
SDB3264178808	Buy Open	Upsize Trade NEW	06 Jan 2025 09 Jan 2025 15 Dec 2034		300059.ZK CNE100000MD4	USD CNY	USD 7.355700	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	22.624163 3.076606	527,143.00 71,684.92	3.076606 71,684.92	0.84 2.00 (14.33)	1.000000 0.00
SDB3264178808		Financing Payment AMEND	06 Jan 2025 15 Dec 2034		300059.ZK CNE100000MD4	USD CNY	USD 1.000000	90.00	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 (827.42)
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260487804	Buy Open	Upsize Trade NEW	06 Jan 2025 09 Jan 2025 11 Oct 2034		002017.ZK CNE000001K32	USD CNY	USD 7.355700	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	9.572407 1.301294	103,382.00 14,053.98	1.301294 14,053.98	(2.50) 2.00 (2.81)	1.000000 0.00
SDB3260487804	Buy Open	Upsize Trade NEW	06 Jan 2025 09 Jan 2025 11 Oct 2034		002017.ZK CNE000001K32	USD CNY	USD 7.355700	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	9.607088 1.306445	98,953.01 13,456.38	1.306445 13,456.38	0.84 2.00 (2.69)	1.000000 0.00
SDB3260487804		Financing Payment AMEND	06 Jan 2025 11 Oct 2034		002017.ZK CNE000001K32	USD CNY	USD 1.000000	90.00	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 (1,009.48)
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261097757		Financing Payment NEW	06 Jan 2025 06 Jan 2025 19 Oct 2034		605499.SH CNE100005576	USD CNY	USD 1.000000	100.00	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 1,342.26
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123047		Financing Payment NEW	06 Jan 2025 06 Jan 2025 25 Sep 2034		002351.ZK CNE100000L71	USD CNY	USD 1.000000	90.00	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 (28.95)
EGIS TECHNOLOGY INC. CMN															
SDB3260122816	Sell Open	Upsize Trade NEW	06 Jan 2025 08 Jan 2025 22 Sep 2034		6462.TWO TWO006462005	USD TWD	USD 32.872000	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	173.000004 5.245602	(173,000.00) (5,245.60)	5.245602 (5,245.60)	30.00 2.75 (1.45)	1.000000 0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)															
EGIS TECHNOLOGY INC. CMN (Cont.)															
		Spread Change	06 Jan 2025											0.00	
SDB3260122816		NEW	06 Jan 2025 22 Sep 2034		6462.TWO TW0006462005	USD TWD	USD	100.00	4.330000 (773.2142)	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
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	06 Jan 2025											0.00	
SDB3264583150	Close	NEW	08 Jan 2025 22 Dec 2034	36,123	EDV.AX AU0000154833	AUD AUD	AUD	100.00	4.338892 (25.0000)	AUD-OIS-RBA ACT/365	4.164734 4.165150	150,442.69 150,457.71	4.200000 151,716.60	1.00 (15.04)	1.000000 0.00
ENEOS HOLDINGS CMN															
	Buy	Full Termination	06 Jan 2025											0.00	
SDB3264649703	Close	NEW	08 Jan 2025 27 Dec 2034	68,000	5020.T JP3386450005	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	836.468824 836.523194	56,879,880.03 56,883,577.19	826.300000 56,188,400.00	0.65 (3,697.19)	1.000000 0.00
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
		Upsize Trade	06 Jan 2025											0.21	
SDB3265128021	Sell Open	NEW	08 Jan 2025 05 Jan 2035	(23,700)	EA_n.BK TH3545010R19	USD THB	USD	100.00	4.330000 (5,500.0000)	USD-Federal Funds-H.15 ACT/360	3.916535 0.113147	(92,821.88) (2,681.58)	0.113147 (2,681.58)	4.00 (1.07)	1.000000 0.00
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3264921657		NEW	06 Jan 2025 05 Jan 2035	(6,600)	300502.ZK CNE100002615	USD CNY	USD	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (57.25)
ESTUN AUTOMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3263707310		NEW	06 Jan 2025 08 Dec 2034	(3,800)	002747.ZK CNE100001X35	USD CNY	USD	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (5.02)
		Financing Payment	06 Jan 2025											0.00	
SDB3264120641		NEW	06 Jan 2025 14 Dec 2034	(3,100)	002747.ZK CNE100001X35	USD CNY	USD	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (22.05)
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	06 Jan 2025											0.84	
SDB3260588418	Close	NEW	09 Jan 2025 12 Oct 2034	2,400	300014.ZK CNE100000GS4	USD CNY	USD	100.00	4.330000 (1,443.7264)	USD-Federal Funds-H.15 ACT/360	44.126666 6.000680	105,904.00 14,401.63	6.382892 15,318.94	2.00 (2.88)	1.000000 0.00
	Buy	Partial Termination	06 Jan 2025											(2.50)	
SDB3260588418	Close	NEW	09 Jan 2025 12 Oct 2034	2,100	300014.ZK CNE100000GS4	USD CNY	USD	100.00	4.330000 (1,443.7264)	USD-Federal Funds-H.15 ACT/360	44.501430 6.049622	93,453.00 12,704.21	6.382892 13,404.07	2.00 (2.54)	1.000000 0.00
	Buy	Partial Termination	06 Jan 2025											0.01	
SDB3260588418	Close	NEW	09 Jan 2025 12 Oct 2034	100	300014.ZK CNE100000GS4	USD CNY	USD	100.00	4.330000 (1,443.7264)	USD-Federal Funds-H.15 ACT/360	44.349999 6.030547	4,435.00 603.05	6.382892 638.29	2.00 (0.12)	1.000000 0.00
		Spread Change	06 Jan 2025											0.00	
SDB3260588418		NEW	06 Jan 2025 12 Oct 2034	0	300014.ZK CNE100000GS4	USD CNY	USD	100.00	4.330000 (1,430.0583)	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
		Financing Payment	06 Jan 2025											0.00	
SDB3260588418		AMEND	06 Jan 2025 12 Oct 2034	(63,734)	300014.ZK CNE100000GS4	USD CNY	USD	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (940.75)

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066831553 (Cont.)															
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264583139		Financing Payment NEW	06 Jan 2025 27 Dec 2034	70,100	601788.SH CNE100000FD8	USD CNY	USD	90.00	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 (178.84)
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260760825		Financing Payment NEW	06 Jan 2025 12 Oct 2034	(30,542)	688538.SH CNE1000051N6	USD CNY	USD	100.00	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 (8.63)
EVEREST MEDICINES LIMITED CMN															
			06 Jan 2025											0.00	
SDB3263644984		Spread Change NEW	06 Jan 2025 06 Dec 2034	0	1952.HK KYG3224E1061	HKD HKD	HKD	100.00	3.897830	HKD-HONIX ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
SDB3260122926	Sell Open	Upsize Trade NEW	09 Jan 2025 25 Sep 2034	(600)	688567.SH CNE1000041T4	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	12.032569 1.634533	(7,219.54) (980.72)	1.634533 (980.72)	2.00 (0.20)	1.000000 0.00
SDB3260122926	Sell Open	Upsize Trade NEW	09 Jan 2025 25 Sep 2034	(200)	688567.SH CNE1000041T4	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	12.439997 1.690444	(2,488.00) (338.09)	1.690444 (338.09)	2.00 (0.07)	1.000000 0.00
SDB3260122926		Financing Payment AMEND	06 Jan 2025 25 Sep 2034	(39,925)	688567.SH CNE1000041T4	USD CNY	USD	100.00	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 (61.17)
FENGZHUSHOU CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264328851		Financing Payment NEW	06 Jan 2025 21 Dec 2034	(2,100)	301382.ZK CNE100006285	USD CNY	USD	100.00	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 (34.04)
FERROTEC CORPORATION CMN															
			06 Jan 2025											0.00	
SDB3260628339	Sell Open	Upsize Trade NEW	08 Jan 2025 05 Oct 2034	(700)	6890.T JP3802720007	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	2,564.714285 2,564.547579	(1,795,300.00) (1,795,183.31)	2,564.547579 (1,795,183.31)	0.65 (116.69)	1.000000 0.00
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260122847		Financing Payment NEW	06 Jan 2025 25 Sep 2034	40,900	605305.SH CNE1000052C7	USD CNY	USD	90.00	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 (735.38)
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
SDB3260427153	Buy Open	Upsize Trade NEW	09 Jan 2025 10 Oct 2034	100	601038.SH CNE100001JN7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.225002 1.933778	1,422.50 193.38	1.933778 193.38	2.00 (0.04)	1.000000 0.00
SDB3260427153	Buy Open	Upsize Trade NEW	09 Jan 2025 10 Oct 2034	600	601038.SH CNE100001JN7	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.199999 1.931024	8,520.00 1,158.61	1.931024 1,158.61	2.00 (0.23)	1.000000 0.00
SDB3260427153		Financing Payment AMEND	06 Jan 2025 10 Oct 2034	50,900	601038.SH CNE100001JN7	USD CNY	USD	90.00	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 (472.16)

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066831553 (Cont.)															
FITTECH CO., LTD. CMN															
			06 Jan 2025											30.00	
	Sell	Upsize Trade	08 Jan 2025		6706.TW	USD	USD		4.330000	USD-Federal Funds-H.15	128.000001	(256,000.00)	3.881139	2.75	1.000000
SDB3263308418	Open	NEW	29 Nov 2034	(2,000)	TW0006706005	TWD	32.872000	100.00	(950.0000)	ACT/360	3.881139	(7,762.28)	(7,762.28)	(2.14)	0.00
		Spread Change	06 Jan 2025		6706.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263308418		NEW	29 Nov 2034	0	TW0006706005	TWD	100.00		(1,000.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002027.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3259782151		NEW	18 Sep 2034	1,320,600	CNE000001KK2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5,499.40)
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002315.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122883		NEW	25 Sep 2034	80,700	CNE100000HT0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,564.32)
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300203.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260489974		NEW	11 Oct 2034	23,000	CNE100001229	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(250.88)
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002911.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260962009		NEW	13 Oct 2034	(81,100)	CNE100003332	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(88.77)
		Spread Change	06 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264453038		NEW	21 Dec 2034	0	CNE100003332	CNY	100.00		(1,192.8960)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Financing Payment	06 Jan 2025		002911.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264453038		AMEND	21 Dec 2034	(77,100)	CNE100003332	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(180.08)
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
	Buy	New Trade	06 Jan 2025		FMG.AX	AUD	AUD		4.338120	AUD-OIS-RBA	18.117043	281,104.04	18.118855	1.00	1.000000
SDB3265201689	Open	NEW	10 Jan 2035	15,516	AU000000FMG4	AUD	1.000000	100.00	25.0000	ACT/365	18.118855	281,132.15	281,132.15	(28.11)	0.00
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603288.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760904		NEW	12 Oct 2034	16,400	CNE100001SL2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(28.92)
FOUNDER SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601901.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097713		NEW	19 Oct 2034	46,000	CNE1000015Y8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(46.16)

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066831553 (Cont.)															
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601138.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260188372		NEW	10 Oct 2034	185,500	CNE1000031P3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(907.87)
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600033.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122729		NEW	25 Sep 2034	1,577,600	CNE000001717	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,296.88)
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002229.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260864133		NEW	12 Oct 2034	(111,100)	CNE100000B65	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(526.65)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002229.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120636		NEW	14 Dec 2034	(55,800)	CNE100000B65	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(731.30)
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300712.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054646		NEW	14 Dec 2034	(6,600)	CNE100003563	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(35.26)
FUKUOKA FINANCIAL GROUP CMN															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		8354.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,951.285715	(2,765,900.00)	3,945.000000	0.65	1.000000
SDB3264390134	Close	NEW	20 Dec 2034	(700)	JP3805010000	JPY	1.000000	90.00	25.0000	ACT/365	3,951.028881	(2,765,720.22)	(2,761,500.00)	(179.78)	0.00
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600660.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115562		NEW	09 Nov 2034	15,100	CNE000000230	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(378.82)
G-BITS NETWORK TECHNOLOGY(XIAMEN)CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603444.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123411		NEW	25 Sep 2034	800	CNE100002GK7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(13.74)
GALAXYCORE INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688728.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261168650		NEW	19 Oct 2034	(8,423)	CNE100004PM0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(8.85)
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603087.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123470		NEW	25 Sep 2034	(26,500)	CNE100003ZH1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(379.60)
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260350088		NEW	10 Oct 2034	0	CNE100000SF6	CNY		100.00	(1,397.6792)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		002460.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260350088		AMEND	10 Oct 2034	(277,800)	CNE100000SF6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5,996.97)
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002219.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263589493		NEW	07 Dec 2034	(349,600)	CNE1000009R5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(966.08)
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000552.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123340		NEW	25 Sep 2034	(383,343)	CNE000000D40	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(857.75)
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002991.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262540428		NEW	16 Nov 2034	1,300	CNE1000040N9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(64.40)
GD POWER DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600795.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261862952		NEW	02 Nov 2034	188,300	CNE000000PC0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(117.45)
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002340.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261439319		NEW	26 Oct 2034	(448,500)	CNE100000KT4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(530.34)
GENDA INC. CMN															
		Spread Change	06 Jan 2025		9166.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3264255522		NEW	15 Dec 2034	0	JP3386890002	JPY		92.00	(657.8125)	ACT/365	0.000000	0.00	0.00	0.00	0.00
GENTING SINGAPORE LTD CMN															
	Sell	New Trade	06 Jan 2025		GENS.SI	SGD	SGD		2.833791	SGD-SORA	0.769752	(58,809.05)	0.769386	0.75	1.000000
SDB3265201698	Open	NEW	10 Jan 2035	(76,400)	SGXE21576413	SGD	1.000000	100.00	(20.0000)	ACT/365	0.769386	(58,781.09)	(58,781.09)	(4.41)	0.00
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600759.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264921671		NEW	05 Jan 2035	86,300	CNE000000MV7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(11.31)
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688568.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123611		NEW	25 Sep 2034	(45,224)	CNE100005584	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,257.61)

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066831553 (Cont.)															
GEPIEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3260122957	Buy	Upside Trade	09 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.788828	203,187.86	0.787209	2.00	1.000000
	Open	NEW	25 Sep 2034	35,100	CNE000000T42	CNY	7.355700	90.00	50.0000	ACT/360	0.787209	27,631.04	27,631.04	(5.52)	0.00
			06 Jan 2025											(2.50)	
SDB3260122957	Buy	Upside Trade	09 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.830001	1,749.00	0.792543	2.00	1.000000
	Open	NEW	25 Sep 2034	300	CNE000000T42	CNY	7.355700	90.00	50.0000	ACT/360	0.792543	237.76	237.76	(0.05)	0.00
			06 Jan 2025											0.00	
SDB3260122957		Financing Payment	06 Jan 2025		000791.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	25 Sep 2034	664,600	CNE000000T42	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,297.02)
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3261097777		Financing Payment	06 Jan 2025		000776.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	19 Oct 2034	68,800	CNE0000008L2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(709.60)
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
SDB3264390185	Buy	Partial Termination	09 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	99.540000	9,954.00	14.584784	2.00	1.000000
	Close	NEW	21 Dec 2034	100	CNE10000030S9	CNY	7.355700	100.00	(1,550.0000)	ACT/360	13.531686	1,353.17	1,458.48	(0.27)	0.00
			06 Jan 2025											0.00	
SDB3264390185		Financing Payment	06 Jan 2025		603986.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	21 Dec 2034	(36,700)	CNE10000030S9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,933.83)
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264120682		Financing Payment	06 Jan 2025		300763.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	14 Dec 2034	(22,700)	CNE100003JZ7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,734.15)
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
SDB3260123054	Buy	Upside Trade	09 Jan 2025		002410.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.690000	1,069.00	1.453222	2.00	1.000000
	Open	NEW	25 Sep 2034	100	CNE100000PH8	CNY	7.355700	90.00	50.0000	ACT/360	1.453222	145.32	145.32	(0.03)	0.00
			06 Jan 2025											0.00	
SDB3260123054		Financing Payment	06 Jan 2025		002410.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	25 Sep 2034	182,500	CNE100000PH8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,451.69)
GMO PAYMENT GATEWAY, INC. CMN															
			06 Jan 2025											0.00	
SDB3262800209	Buy	Upside Trade	08 Jan 2025		3769.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,021.000000	802,100.00	8,021.521365	0.65	1.000000
	Open	NEW	17 Nov 2034	100	JP3385890003	JPY	1.000000	90.00	25.0000	ACT/365	8,021.521365	802,152.14	802,152.14	(52.14)	0.00
GOERTEK INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264120702		Financing Payment	06 Jan 2025		002241.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	14 Dec 2034	(341,700)	CNE100000BP1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	825.68
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3260123138	Buy	Upside Trade	09 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.320001	122,976.00	9.290674	2.00	1.000000
	Open	NEW	25 Sep 2034	1,800	CNE100003RL0	CNY	7.355700	90.00	50.0000	ACT/360	9.290674	16,723.21	16,723.21	(3.34)	0.00

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066831553 (Cont.)															
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.324997	13,665.00	9.288250	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	200	CNE100003RLO	CNY	7.355700	90.00	50.0000	ACT/360	9.288250	1,857.65	1,857.65	(0.37)	0.00
			06 Jan 2025											0.01	
	Buy	Upsize Trade	09 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.280000	6,828.00	9.284459	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	100	CNE100003RLO	CNY	7.355700	90.00	50.0000	ACT/360	9.284459	928.45	928.45	(0.19)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603195.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123138		AMEND	25 Sep 2034	148,709	CNE100003RLO	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(6,059.12)
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT'ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		GMG.AX	AUD	AUD		4.338892	AUD-OIS-RBA	37.151294	(27,120.44)	35.640000	1.00	1.000000
SDB3264390147	Close	NEW	20 Dec 2034	(730)	AU000000GMG2	AUD	1.000000	100.00	25.0000	ACT/365	37.147579	(27,117.73)	(26,017.20)	(2.71)	0.00
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002074.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123593		NEW	25 Sep 2034	(44,700)	CNE000001NY7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(848.15)
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		600323.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.303038	(184,094.00)	3.166599	2.00	1.000000
SDB3262741449	Open	NEW	17 Nov 2034	(7,900)	CNE000001675	CNY	7.355700	100.00	(876.6009)	ACT/360	3.166599	(25,016.13)	(25,016.13)	(5.01)	0.00
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		600323.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.355250	(284,934.05)	3.172633	2.00	1.000000
SDB3262741449	Open	NEW	17 Nov 2034	(12,200)	CNE000001675	CNY	7.355700	100.00	(876.6009)	ACT/360	3.172633	(38,706.12)	(38,706.12)	(7.75)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600323.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741449		AMEND	17 Nov 2034	(20,300)	CNE000001675	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(79.51)
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.970244	(570,031.03)	6.244708	2.00	1.000000
SDB3262441831	Open	NEW	13 Nov 2034	(12,400)	CNE0000001D4	CNY	7.355700	100.00	(103.3832)	ACT/360	6.244708	(77,434.38)	(77,434.38)	(15.50)	0.00
			06 Jan 2025											5.01	
	Sell	Upsize Trade	09 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.999996	(9,200.00)	6.249272	2.00	1.000000
SDB3262441831	Open	NEW	13 Nov 2034	(200)	CNE0000001D4	CNY	7.355700	100.00	(103.3832)	ACT/360	6.249272	(1,249.85)	(1,249.85)	(0.25)	0.00
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.824388	(526,980.46)	6.226976	2.00	1.000000
SDB3262441831	Open	NEW	13 Nov 2034	(11,500)	CNE0000001D4	CNY	7.355700	100.00	(103.3832)	ACT/360	6.226976	(71,610.22)	(71,610.22)	(14.33)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000651.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262441831		AMEND	13 Nov 2034	(187,200)	CNE0000001D4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	2,865.58
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002152.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123108		NEW	25 Sep 2034	90,100	CNE100000650	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(735.51)

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066831553 (Cont.)															
GRIMM ADVANCED MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600206.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741464		NEW	17 Nov 2034	(15,000)	CNE000000YF5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(123.91)
GUANG DONG WEDGE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000534.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741462		NEW	17 Nov 2034	(7,600)	CNE0000004T4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(56.22)
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002400.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328870		NEW	21 Dec 2034	(21,600)	CNE100000P10	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(213.19)
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		300738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123601		NEW	25 Sep 2034	0	CNE1000035X8	CNY		100.00	(1,835.3673)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300738.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123601		AMEND	25 Sep 2034	(49,500)	CNE1000035X8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(628.94)
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000690.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122983		NEW	25 Sep 2034	(10)	CNE000000P12	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.02)
GUANGDONG GOLDEN GLASS TECHNOLOGIES LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300093.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263372419		NEW	01 Dec 2034	(4,600)	CNE100000R91	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(12.14)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300093.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263868402		NEW	11 Dec 2034	(1,000)	CNE100000R91	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.99)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300093.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054712		NEW	14 Dec 2034	(700)	CNE100000R91	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.87)
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600433.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040688		NEW	24 Nov 2034	(99,500)	CNE000001F47	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(448.91)
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002683.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123444		NEW	25 Sep 2034	17,000	CNE100001F37	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(216.64)

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066831553 (Cont.)															
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688388.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263645031		NEW	07 Dec 2034	(27,543)	CNE100003MD8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(483.64)
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002884.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262540417		NEW	16 Nov 2034	3,000	CNE100002MZ3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(33.70)
GUANGDONG NO 2 HYDROPOWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002060.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123285		NEW	25 Sep 2034	(139,900)	CNE000001NC3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(314.41)
GUANGDONG SANHE PILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		003037.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264054693		NEW	14 Dec 2034	(75,000)	CNE100004CK2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(136.98)
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.183891	34,365.50	5.190802	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	900	CNE100003KB6	CNY	7.355700	90.00	50.0000	ACT/360	5.190802	4,671.72	4,671.72	(0.93)	0.00
	Buy	Upsize Trade	06 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.253101	110,933.99	5.201948	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	2,900	CNE100003KB6	CNY	7.355700	90.00	50.0000	ACT/360	5.201948	15,085.65	15,085.65	(3.02)	0.00
		Financing Payment	06 Jan 2025		300770.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123394		AMEND	25 Sep 2034	126,100	CNE100003KB6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,053.16)
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300607.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263645049		NEW	07 Dec 2034	(5,000)	CNE100002PX1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(10.76)
		Financing Payment	06 Jan 2025		300607.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263707320		NEW	08 Dec 2034	(600)	CNE100002PX1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.27)
	Buy	Partial Termination	06 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.660000	5,732.00	4.044556	2.00	1.000000
SDB3265127404	Close	NEW	08 Jan 2035	200	CNE100002PX1	CNY	7.355700	100.00	(1,750.0000)	ACT/360	3.897405	779.48	808.91	(0.16)	0.00
	Buy	Full Termination	06 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.934997	5,787.00	4.044556	2.00	1.000000
SDB3265127404	Close	NEW	08 Jan 2035	200	CNE100002PX1	CNY	7.355700	100.00	(1,750.0000)	ACT/360	3.933487	786.70	808.91	(0.16)	0.00
GUANGLIAN AVIATION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300900.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262867407		NEW	24 Nov 2034	(28,171)	CNE1000048B7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(399.70)

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066831553 (Cont.)															
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601333.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123109		NEW	25 Sep 2034	774,678	CNE000001Q44	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,646.22)
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600310.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261588065		NEW	26 Oct 2034	(24,500)	CNE000001741	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(217.82)
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601238.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644963		NEW	07 Dec 2034	(12,800)	CNE100001NQ2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(190.32)
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600332.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741471		NEW	17 Nov 2034	(20,800)	CNE000001733	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(433.88)
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600098.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800250		NEW	20 Nov 2034	(462,100)	CNE000000SB6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(615.87)
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002967.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123084		NEW	25 Sep 2034	32,700	CNE100003Q57	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(339.79)
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600894.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262441818		NEW	13 Nov 2034	28,500	CNE000000JS9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(184.77)
GUANGZHOU HENGYUN ENTERPRISES HOLDINGS LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000531.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867353		NEW	24 Nov 2034	(22,800)	CNE000000DS2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(37.73)
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603882.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262681190		NEW	16 Nov 2034	(47,604)	CNE100002VW1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(365.57)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603882.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985642		NEW	14 Dec 2034	(2,700)	CNE100002VW1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.52)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603882.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120716		NEW	14 Dec 2034	(37,900)	CNE100002VW1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(878.30)

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066831553 (Cont.)															
GUANGZHOU SIE CONSULTING CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3263040678		NEW	06 Jan 2025 24 Nov 2034	(4,000)	300687.ZK CNE1000034G6	USD CNY	USD	100.00	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 (48.11)
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	06 Jan 2025 09 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.760002	(16,592.00)	1.325822	5.84 2.00	1.000000
SDB3264649873	Open	NEW	02 Jan 2035	(1,700)	CNE100000SM2	CNY		7.355700	(1,093.1672)	ACT/360	1.325822	(2,253.90)	(2,253.90)	(0.45)	0.00
	Sell	Upsize Trade	06 Jan 2025 09 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.693739	(99,845.51)	1.317261	2.50 2.00	1.000000
SDB3264649873	Open	NEW	02 Jan 2035	(10,300)	CNE100000SM2	CNY		7.355700	(1,093.1672)	ACT/360	1.317261	(13,567.79)	(13,567.79)	(2.71)	0.00
		Spread Change	06 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649873		NEW	02 Jan 2035	0	CNE100000SM2	CNY	100.00		(1,206.2658)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Financing Payment	06 Jan 2025		002461.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649873		AMEND	02 Jan 2035	(62,200)	CNE100000SM2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(96.05)
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600523.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262115444		NEW	06 Jan 2025 09 Nov 2034	4,000	CNE0000019K1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(31.71)
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600395.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264120692		NEW	06 Jan 2025 14 Dec 2034	(54,900)	CNE0000017V2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(25.16)
	Sell	Upsize Trade	06 Jan 2025 09 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.056595	(482,399.16)	0.686900	5.84 2.00	1.000000
SDB3264453047	Open	NEW	21 Dec 2034	(95,400)	CNE0000017V2	CNY	7.355700	100.00	(2,268.7950)	ACT/360	0.686900	(65,530.26)	(65,530.26)	(13.12)	0.00
	Sell	Upsize Trade	06 Jan 2025 09 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.027876	(69,887.48)	0.683227	2.50 2.00	1.000000
SDB3264453047	Open	NEW	21 Dec 2034	(13,900)	CNE0000017V2	CNY	7.355700	100.00	(2,268.7950)	ACT/360	0.683227	(9,496.86)	(9,496.86)	(1.90)	0.00
		Spread Change	06 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264453047		NEW	21 Dec 2034	0	CNE0000017V2	CNY	100.00		(2,267.2355)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Financing Payment	06 Jan 2025		600395.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264453047		AMEND	21 Dec 2034	(457,700)	CNE0000017V2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,147.56)
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025 09 Jan 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.708332	4,412.50	1.999483	(2.50) 2.00	1.000000
SDB3260122894	Open	NEW	25 Sep 2034	300	CNE000001LK0	CNY	7.355700	90.00	50.0000	ACT/360	1.999483	599.84	599.84	(0.12)	0.00
	Buy	Upsize Trade	06 Jan 2025 09 Jan 2025		002039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.657144	10,260.00	1.993190	0.84 2.00	1.000000
SDB3260122894	Open	NEW	25 Sep 2034	700	CNE000001LK0	CNY	7.355700	90.00	50.0000	ACT/360	1.993190	1,395.23	1,395.23	(0.28)	0.00
		Financing Payment	06 Jan 2025		002039.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122894		AMEND	25 Sep 2034	113,500	CNE000001LK0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,075.14)

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066831553 (Cont.)															
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603439.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262741451		NEW	17 Nov 2034	(38,400)	CNE1000040B4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(643.36)
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	09 Jan 2025		600268.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.462225	5,816.00	0.878489	(2.50)	1.000000
SDB3260487332	Open	NEW	11 Oct 2034	900	CNE0000010S3	CNY	7.355700	90.00	50.0000	ACT/360	0.878489	790.64	790.64	(0.16)	0.00
	Buy	Upsize Trade	09 Jan 2025		600268.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.439998	4,508.00	0.875760	2.00	1.000000
SDB3260487332	Open	NEW	11 Oct 2034	700	CNE0000010S3	CNY	7.355700	90.00	50.0000	ACT/360	0.875760	613.03	613.03	(0.12)	0.00
	Financing Payment		06 Jan 2025		600268.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260487332		AMEND	11 Oct 2034	234,720	CNE0000010S3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(993.42)
GUOSHENG FINANCIAL HOLDING INC. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002670.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261097770		NEW	19 Oct 2034	6,400	CNE100001D21	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.60)
GUOTAI JUNAN SECURITIES CO. LTD CMN															
	Sell	Partial Termination	08 Jan 2025		2611.HK	HKD	HKD		3.897830	HKD-HONIX	10.441112	(37,588.00)	11.160000	10.85	1.000000
SDB3263426696	Close	NEW	01 Dec 2034	(3,600)	CNE100002FK9	HKD	1.000000	90.00	30.0000	ACT/365	10.428530	(37,542.71)	(40,176.00)	(4.51)	0.00
	Sell	Full Termination	08 Jan 2025		2611.HK	HKD	HKD		3.897830	HKD-HONIX	10.450000	(4,180.00)	11.160000	1.20	1.000000
SDB3263426696	Close	NEW	01 Dec 2034	(400)	CNE100002FK9	HKD	1.000000	90.00	30.0000	ACT/365	10.448746	(4,179.50)	(4,464.00)	(0.50)	0.00
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601211.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262867373		NEW	24 Nov 2034	122,200	CNE1000022F3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,200.97)
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000728.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261097704		NEW	19 Oct 2034	18,800	CNE000000QZ9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(100.10)
HAINAN DRINDA AUTOMOTIVE TRIM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002865.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261230681		NEW	19 Oct 2034	(25,753)	CNE100002QL4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(167.21)
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000886.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264054675		NEW	14 Dec 2034	(7,500)	CNE000000V48	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(8.23)
		Financing Payment	06 Jan 2025		000886.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264178831		NEW	15 Dec 2034	(4,700)	CNE000000V48	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.32)

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066831553 (Cont.)															
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263589488		Financing Payment NEW	06 Jan 2025 07 Dec 2034	(2,100)	603069.SH CNE1000029C5	USD CNY	USD 1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (86.33)
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3264649885	Buy Close	Partial Termination NEW	09 Jan 2025 02 Jan 2035	4,600	688676.SH CNE1000053V5	USD CNY	USD 7.355700	100.00	4.330000 (1,775.1812)	USD-Federal Funds-H.15 ACT/360	38.068210 5.176805	175,113.77 23,813.30	5.656384 26,019.37	2.00 (4.76)	1.000000 0.00
			06 Jan 2025											0.00	
SDB3264649885		Financing Payment AMEND	06 Jan 2025 02 Jan 2035	(10,761)	688676.SH CNE1000053V5	USD CNY	USD 1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (89.43)
HAINAN YEDAO CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263426676		Financing Payment NEW	06 Jan 2025 04 Dec 2034	(143,500)	600238.SH CNE000001170	USD CNY	USD 1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (109.50)
			06 Jan 2025											0.00	
SDB3263589507		Financing Payment NEW	06 Jan 2025 07 Dec 2034	(2,600)	600238.SH CNE000001170	USD CNY	USD 1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (3.12)
			06 Jan 2025											0.00	
SDB3263645057		Financing Payment NEW	06 Jan 2025 07 Dec 2034	(8,400)	600238.SH CNE000001170	USD CNY	USD 1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (3.77)
			06 Jan 2025											0.00	
SDB3264054756		Financing Payment NEW	06 Jan 2025 14 Dec 2034	(1,300)	600238.SH CNE000001170	USD CNY	USD 1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1.87)
			06 Jan 2025											0.00	
SDB3264178833		Financing Payment NEW	06 Jan 2025 15 Dec 2034	(5,400)	600238.SH CNE000001170	USD CNY	USD 1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (25.91)
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260123378		Financing Payment NEW	06 Jan 2025 25 Sep 2034	140,200	002008.ZK CNE000001JQ1	USD CNY	USD 1.000000	90.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,737.81)
HANA MICROELECTRONICS PCL NVDR CMN															
			06 Jan 2025											0.21	
SDB3265058825	Sell Open	Upsize Trade NEW	08 Jan 2025 05 Jan 2035	(20,500)	HANA_n.BK TH0324010R12	USD THB	USD 34.600000	100.00	4.330000 (2,125.0000)	USD-Federal Funds-H.15 ACT/360	24.730243 0.714446	(506,969.98) (14,646.14)	0.714446 (14,646.14)	4.00 (5.86)	1.000000 0.00
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264649891		Financing Payment NEW	06 Jan 2025 02 Jan 2035	(76,000)	000818.ZK CNE000000T67	USD CNY	USD 1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (337.60)
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264649856		Financing Payment NEW	06 Jan 2025 02 Jan 2035	(1,000)	688581.SH CNE100005ZF0	USD CNY	USD 1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (15.69)

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066831553 (Cont.)															
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		603258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.238568	13,467.00	2.616207	2.00	1.000000
SDB3260123366	Open	NEW	25 Sep 2034	700	CNE100002GB6	CNY	7.355700	90.00	50.0000	ACT/360	2.616207	1,831.34	1,831.34	(0.37)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		603258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.260002	3,852.00	2.618247	2.00	1.000000
SDB3260123366	Open	NEW	25 Sep 2034	200	CNE100002GB6	CNY	7.355700	90.00	50.0000	ACT/360	2.618247	523.65	523.65	(0.10)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603258.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123366		AMEND	25 Sep 2034	106,500	CNE100002GB6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,336.11)
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603931.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261862941		NEW	02 Nov 2034	8,000	CNE1000043S2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(123.13)
HANGZHOU HUAXING CHUANGYE COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300025.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040673		NEW	24 Nov 2034	(16,600)	CNE100000GG9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(349.40)
HANGZHOU IRON & STEEL CO CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600126.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264390223		NEW	21 Dec 2034	(3,000)	CNE000000V97	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	0.26
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300792.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649888		NEW	02 Jan 2035	(1,200)	CNE100003N92	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.59)
			06 Jan 2025											0.00	
	Buy	Full Termination	09 Jan 2025		300792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.396194	130,516.78	3.228590	0.00	1.000000
SDB3265127484	Close	NEW	08 Jan 2035	6,100	CNE100003N92	CNY	7.355700	100.00	(2,150.0000)	ACT/360	2.908791	17,743.63	19,694.40	0.00	0.00
HANGZHOU ROBAM APPLIANCES CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002508.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261928039		NEW	02 Nov 2034	(9,600)	CNE100000WY9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(272.03)
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600460.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123628		NEW	25 Sep 2034	(61,800)	CNE000001DN1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,274.54)
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300360.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122839		NEW	25 Sep 2034	84,200	CNE100001R17	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(872.38)
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600571.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054709		NEW	14 Dec 2034	(1,200)	CNE000001CZ7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3.39)

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066831553 (Cont.)															
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		600571.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264649837		NEW	02 Jan 2035	(600)	CNE000001CZ7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.46)
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300347.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260962047		NEW	13 Oct 2034	48,500	CNE100001KV8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,381.28)
HARMONIC DRIVE SYSTEMS INC. CMN															
	Buy	Partial Termination	06 Jan 2025		6324.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,666.071428	5,132,500.00	3,345.000000	0.65	1.000000
SDB3263426674	Close	NEW	01 Dec 2034	1,400	JP3765150002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,666.309723	5,132,833.61	4,683,000.00	(333.61)	0.00
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300323.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264649894		NEW	02 Jan 2035	(800)	CNE100001DV3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.31)
	Sell	Upsize Trade	06 Jan 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.230001	(823.00)	1.117983	2.00	1.000000
SDB3265057932	Open	NEW	05 Jan 2035	(100)	CNE100001DV3	CNY	7.355700	100.00	(1,600.0000)	ACT/360	1.117983	(111.80)	(111.80)	(0.02)	0.00
HDFC BANK LIMITED CMN															
	Buy	New Trade	06 Jan 2025		HDBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,720.627287	38,695,187.06	20.083743	4.00	1.000000
SDB3265202615	Open	NEW	09 Jan 2035	22,489	INE040A01034	INR	85.814000	78.16	75.0000	ACT/360	20.083743	451,663.30	451,663.30	(180.37)	0.00
HEALTHCARE CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603313.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262540434		NEW	16 Nov 2034	(44,350)	CNE1000030G4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(162.21)
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600598.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260427138		NEW	10 Oct 2034	44,300	CNE0000019Z9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(409.00)
HENAN PINGGAO ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600312.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261789932		NEW	02 Nov 2034	45,300	CNE000001774	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(414.92)
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000895.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260492462		NEW	11 Oct 2034	222,000	CNE000000XM3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,312.88)
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.980622	35,169.00	2.988094	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	1,600	CNE100002540	CNY	7.355700	90.00	50.0000	ACT/360	2.988094	4,780.95	4,780.95	(0.96)	0.00

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066831553 (Cont.)															
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.933571	92,121.00	2.982694	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	4,200	CNE100002540	CNY	7.355700	90.00	50.0000	ACT/360	2.982694	12,527.31	12,527.31	(2.50)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603508.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260961903		AMEND	13 Oct 2034	43,500	CNE100002540	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(589.75)
HENAN YUNENG COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		001896.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985618		NEW	14 Dec 2034	(57,300)	CNE000000TZ3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(228.60)
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600346.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264255562		NEW	18 Dec 2034	(127,600)	CNE0000018V0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(759.74)
HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603223.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328873		NEW	21 Dec 2034	(6,700)	CNE100002276	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(56.06)
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.951055	30,307.00	2.169146	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	1,900	CNE1000040Y6	CNY	7.355700	90.00	50.0000	ACT/360	2.169146	4,121.38	4,121.38	(0.82)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.960718	11,172.50	2.169735	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	700	CNE1000040Y6	CNY	7.355700	90.00	50.0000	ACT/360	2.169735	1,518.81	1,518.81	(0.30)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300847.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122956		AMEND	25 Sep 2034	89,700	CNE1000040Y6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,007.83)
HIKARI TSUSHIN, INC. CMN															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		9435.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	35,000.000000	3,500,000.00	35,002.275000	0.65	1.000000
SDB3260588370	Open	NEW	04 Oct 2034	100	JP3783420007	JPY	1.000000	90.00	25.0000	ACT/365	35,002.275000	3,500,227.50	3,500,227.50	(227.50)	0.00
HINDUSTAN AERONAUTICS LIMITED CMN															
			06 Jan 2025											11.00	
	Sell	Partial Termination	07 Jan 2025		HIAE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,130.604250	(4,192,563.31)	48,798533	4.00	1.000000
SDB3264583769	Close	NEW	21 Dec 2034	(1,015)	INE066F01020	INR	85.814000	78.16	75.0000	ACT/360	48,062185	(48,783.12)	(49,530.51)	(19.54)	0.00
HINO MOTORS LTD CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		7205.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	561.000000	56,100.00	566.000000	0.65	1.000000
SDB3260121444	Close	NEW	22 Sep 2034	100	JP3792600003	JPY	1.000000	92.00	(25.0000)	ACT/365	561.036465	56,103.65	56,600.00	(3.65)	0.00

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066831553 (Cont.)															
HIS CMN															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		9603.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,432.421052	(2,721,600.00)	1,432.327945	0.65	1.000000
SDB3260458781	Open	NEW	29 Sep 2034	(1,900)	JP3160740001	JPY	1.000000	92.00	(152.9761)	ACT/365	1,432.327945	(2,721,423.10)	(2,721,423.10)	(176.90)	0.00
HITACHI CMN															
	Buy	Upside Trade	06 Jan 2025		6501.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,981.363636	4,379,500.00	3,981.622425	0.65	1.000000
SDB3264178775	Open	NEW	14 Dec 2034	1,100	JP3788600009	JPY	1.000000	90.00	25.0000	ACT/365	3,981.622425	4,379,784.67	4,379,784.67	(284.67)	0.00
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upside Trade	06 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.860034	26,281.84	1.612279	(2.50)	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	2,216	CNE1000040G3	CNY	7.355700	90.00	50.0000	ACT/360	1.612279	3,572.81	3,572.81	(0.71)	0.00
	Buy	Upside Trade	06 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.762203	59,799.04	1.599514	0.84	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	5,084	CNE1000040G3	CNY	7.355700	90.00	50.0000	ACT/360	1.599514	8,131.93	8,131.93	(1.63)	0.00
		Financing Payment	06 Jan 2025		688222.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261439312		AMEND	26 Oct 2034	71,732	CNE1000040G3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(561.10)
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300033.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263530570		NEW	07 Dec 2034	(3,600)	CNE100000JG3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(52.69)
		Financing Payment	06 Jan 2025		300033.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120684		NEW	14 Dec 2034	4,000	CNE100000JG3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(443.16)
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	New Trade	06 Jan 2025		600398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.621362	(285,801.08)	1.035304	5.84	1.000000
SDB3265201718	Open	NEW	11 Jan 2035	(37,500)	CNE0000016H3	CNY	7.355700	100.00	(1,825.0000)	ACT/360	1.035304	(38,823.90)	(38,823.90)	(7.77)	0.00
	Sell	Upside Trade	06 Jan 2025		600398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.759732	(100,100.54)	1.054453	2.50	1.000000
SDB3265201718	Open	NEW	11 Jan 2035	(12,900)	CNE0000016H3	CNY	7.355700	100.00	(1,825.0000)	ACT/360	1.054453	(13,602.44)	(13,602.44)	(2.72)	0.00
HONGFA TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600885.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260427202		NEW	10 Oct 2034	32,300	CNE000000JK6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(20.76)
HONYU WEAR-RESISTANT NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300345.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262681193		NEW	16 Nov 2034	(24,300)	CNE100001K30	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(234.05)
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603260.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123629		NEW	25 Sep 2034	(138,700)	CNE100002V10	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(11,386.32)

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066831553 (Cont.)															
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
			06 Jan 2025											11.00	
SDB3264858077	Sell	Partial Termination	07 Jan 2025		HUUC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	243.928680	(1,301,115.58)	2.741155	4.00	1.000000
	Close	NEW	28 Dec 2034	(5,334)	INE031A01017	INR	85.814000	78.16	75.0000	ACT/360	2.838264	(15,139.30)	(14,621.32)	(6.06)	0.00
HSIN-LI CHEMICAL INDUSTRIAL CO CMN															
			06 Jan 2025											30.00	
SDB3264453056	Sell	Upsize Trade	08 Jan 2025		4303.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	49.892851	(349,249.96)	1.512821	2.75	1.000000
	Open	NEW	20 Dec 2034	(7,000)	TW0004303003	TWD	32.872000	100.00	(1,105.4687)	ACT/360	1.512821	(10,589.75)	(10,589.75)	(2.92)	0.00
HUA XIA BANK CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3262990901		Financing Payment	06 Jan 2025		600015.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	24 Nov 2034	(32,600)	CNE000001FW7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.71)
			06 Jan 2025											0.00	
SDB3264054720		Financing Payment	06 Jan 2025		600015.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	14 Dec 2034	(41,600)	CNE000001FW7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	17.82
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3262115524	Buy	Upsize Trade	09 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.346003	16,346.00	2.222854	2.00	1.000000
	Open	NEW	09 Nov 2034	1,000	CNE100003605	CNY	7.355700	90.00	50.0000	ACT/360	2.222854	2,222.85	2,222.85	(0.44)	0.00
			06 Jan 2025											(2.50)	
SDB3262115524	Buy	Upsize Trade	09 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.357497	6,543.00	2.223674	2.00	1.000000
	Open	NEW	09 Nov 2034	400	CNE100003605	CNY	7.355700	90.00	50.0000	ACT/360	2.223674	889.47	889.47	(0.18)	0.00
			06 Jan 2025											0.00	
SDB3262115524		Financing Payment	06 Jan 2025		300741.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	09 Nov 2034	17,100	CNE100003605	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(134.55)
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
SDB3265057926	Sell	Upsize Trade	09 Jan 2025		601226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.997286	(56,678.02)	0.950528	2.00	1.000000
	Open	NEW	05 Jan 2035	(8,100)	CNE100001W10	CNY	7.355700	100.00	(850.0000)	ACT/360	0.950528	(7,699.28)	(7,699.28)	(1.54)	0.00
			06 Jan 2025											2.50	
SDB3265057926	Sell	Upsize Trade	09 Jan 2025		601226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.785001	(678.50)	0.921999	2.00	1.000000
	Open	NEW	05 Jan 2035	(100)	CNE100001W10	CNY	7.355700	100.00	(850.0000)	ACT/360	0.921999	(92.20)	(92.20)	(0.02)	0.00
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
SDB3260123439	Buy	Upsize Trade	09 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.820001	108,306.00	4.461623	2.00	1.000000
	Open	NEW	25 Sep 2034	3,300	CNE0000011S1	CNY	7.355700	90.00	50.0000	ACT/360	4.461623	14,723.36	14,723.36	(2.94)	0.00
			06 Jan 2025											0.84	
SDB3260123439	Buy	Upsize Trade	09 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.884444	147,980.00	4.471877	2.00	1.000000
	Open	NEW	25 Sep 2034	4,500	CNE0000011S1	CNY	7.355700	90.00	50.0000	ACT/360	4.471877	20,123.45	20,123.45	(4.02)	0.00
			06 Jan 2025											0.00	
SDB3260123439		Financing Payment	06 Jan 2025		000963.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	25 Sep 2034	119,600	CNE0000011S1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,844.64)

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066831553 (Cont.)															
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		000988.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.015002	7,803.00	5.689493	2.00	1.000000
SDB3265057933	Close	NEW	05 Jan 2035	200	CNE000001303	CNY	7.355700	100.00	(800.0000)	ACT/360	5.303785	1,060.76	1,137.90	(0.21)	0.00
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300592.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120720		NEW	14 Dec 2034	(3,500)	CNE100002MT6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3.33)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300592.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264178826		NEW	15 Dec 2034	(5,900)	CNE100002MT6	CNY	1.000000	100.00	0.000000	ACT/360	0.000000	0.00	0.00	0.00	(5.25)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300592.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264390226		NEW	21 Dec 2034	(19,400)	CNE100002MT6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(45.50)
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264921676		NEW	05 Jan 2035	0	CNE100002MT6	CNY		100.00	(1,753.8961)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300592.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921676		AMEND	05 Jan 2035	(1,800)	CNE100002MT6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.52)
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.686717	(170,002.01)	1.723394	2.00	1.000000
SDB3265127463	Open	NEW	08 Jan 2035	(13,400)	CNE100002MT6	CNY	7.355700	100.00	(1,500.0000)	ACT/360	1.723394	(23,093.48)	(23,093.48)	(4.62)	0.00
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.682984	(72,293.01)	1.723463	2.00	1.000000
SDB3265127463	Open	NEW	08 Jan 2035	(5,700)	CNE100002MT6	CNY	7.355700	100.00	(1,500.0000)	ACT/360	1.723463	(9,823.74)	(9,823.74)	(1.97)	0.00
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300979.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122977		NEW	25 Sep 2034	18,900	CNE100004KP4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(654.63)
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600025.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123474		NEW	25 Sep 2034	419,600	CNE100002T71	CNY	1.000000	90.00	0.000000	ACT/360	0.000000	0.00	0.00	0.00	(2,453.39)
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262441829		NEW	13 Nov 2034	0	CNE000000PV0	CNY		100.00	(1,753.9458)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600054.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262441829		AMEND	13 Nov 2034	(238,700)	CNE000000PV0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,829.21)
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300997.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426721		NEW	04 Dec 2034	(2,500)	CNE100004L77	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(43.30)

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066831553 (Cont.)															
HUANLEJIA FOOD GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300997.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264255576		NEW	18 Dec 2034	(200)	CNE100004L77	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.24)
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601688.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097775		NEW	19 Oct 2034	162,700	CNE100000LQ8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,809.76)
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002926.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097719		NEW	19 Oct 2034	20,000	CNE1000033J2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(110.64)
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		301267.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262681170		NEW	16 Nov 2034	(6,200)	CNE100005WL5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(215.34)
HUAYU AUTOMOTIVE SYSTEMS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600741.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741474		NEW	17 Nov 2034	(17,800)	CNE000000M15	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(78.88)
HUBEI DINGLONG CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300054.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262055915		NEW	06 Nov 2034	15,100	CNE100000LM7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(225.23)
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.751000	43,126.50	3.908474	2.00	1.000000
SDB3260760878	Open	NEW	12 Oct 2034	1,500	CNE0000018X6	CNY	7.355700	90.00	50.0000	ACT/360	3.908474	5,862.71	5,862.71	(1.17)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.726285	100,542.00	3.906419	2.00	1.000000
SDB3260760878	Open	NEW	12 Oct 2034	3,500	CNE0000018X6	CNY	7.355700	90.00	50.0000	ACT/360	3.906419	13,672.47	13,672.47	(2.73)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600566.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760878		AMEND	12 Oct 2034	24,500	CNE0000018X6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(150.85)
HULUDAO ZINC INDUSTRY CO CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000751.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741452		NEW	17 Nov 2034	(14,400)	CNE0000004X6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(14.67)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000751.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707314		NEW	08 Dec 2034	(900)	CNE0000004X6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.16)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000751.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985598		NEW	14 Dec 2034	(29,000)	CNE0000004X6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(92.39)

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066831553 (Cont.)															
HUNAN SOKAN NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688157.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262441812		NEW	13 Nov 2034	1,500	CNE100003ZS8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(23.73)
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000932.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741469		NEW	17 Nov 2034	(122,600)	CNE000001006	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(795.20)
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		001208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.379998	5,028.00	1.239980	2.00	1.000000
SDB3264649868	Close	NEW	02 Jan 2035	600	CNE100004K29	CNY	7.355700	100.00	(1,600.0000)	ACT/360	1.139576	683.75	743.99	(0.14)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		001208.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649868		AMEND	02 Jan 2035	(13,600)	CNE100004K29	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(39.73)
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600570.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123688		NEW	25 Sep 2034	(80)	CNE000001GD5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3.28)
HWANG CHANG GEN CONTRACTOR CO CMN															
			06 Jan 2025											30.00	
	Sell	Upsize Trade	08 Jan 2025		2543.TW	USD	USD		4.330000	USD-Federal Funds-H.15	80.849999	(161,700.00)	2.451485	2.75	1.000000
SDB3260661423	Open	NEW	12 Oct 2034	(2,000)	TW0002543006	TWD	32.872000	100.00	(900.0000)	ACT/360	2.451485	(4,902.97)	(4,902.97)	(1.35)	0.00
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	136.487944	175,250.52	20.455570	2.00	1.000000
SDB3261928006	Close	NEW	02 Nov 2034	1,284	CNE100005PT2	CNY	7.355700	100.00	(723.0891)	ACT/360	18.560670	23,831.90	26,264.95	(4.77)	0.00
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	136.182523	220,070.96	20.455570	2.00	1.000000
SDB3261928006	Close	NEW	02 Nov 2034	1,616	CNE100005PT2	CNY	7.355700	100.00	(723.0891)	ACT/360	18.512951	29,916.93	33,056.20	(5.98)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261928006		NEW	02 Nov 2034	0	CNE100005PT2	CNY		100.00	(722.3095)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688041.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261928006		AMEND	02 Nov 2034	(33,995)	CNE100005PT2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(420.73)
ICICI BANK LIMITED CMN															
			06 Jan 2025											12.50	
	Buy	New Trade	07 Jan 2025		ICBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,265.123079	12,148,976.93	14.766944	4.00	1.000000
SDB3265202616	Open	NEW	09 Jan 2035	9,603	INE090A01021	INR	85.814000	78.16	75.0000	ACT/360	14.766944	141,806.96	141,806.96	(56.63)	0.00
IDEMITSU KOSAN CO.,LTD. CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		5019.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,042.779605	15,850,250.00	1,035.500000	0.65	1.000000
SDB3260458784	Close	NEW	29 Sep 2034	15,200	JP3142500002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,042.847386	15,851,280.27	15,739,600.00	(1,030.27)	0.00

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066831553 (Cont.)															
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
SDB3260123681	Buy	Partial Termination	09 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.645240	375,020.02	6.598659	2.00	1.000000
	Close	NEW	25 Sep 2034	8,400	CNE100000B81	CNY	7.355700	100.00	(1,515.7465)	ACT/360	6.069172	50,981.04	55,428.74	(10.20)	0.00
			06 Jan 2025											0.84	
SDB3260123681	Buy	Partial Termination	09 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.413419	1,816,508.84	6.598659	2.00	1.000000
	Close	NEW	25 Sep 2034	40,900	CNE100000B81	CNY	7.355700	100.00	(1,515.7465)	ACT/360	6.039675	247,022.71	269,885.15	(49.39)	0.00
			06 Jan 2025											0.00	
SDB3260123681		Financing Payment	06 Jan 2025		002230.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	25 Sep 2034	(234,400)	CNE100000B81	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(11,628.84)
IHI CORPORATION CMN															
			06 Jan 2025											0.00	
SDB3264921672	Buy	Full Termination	08 Jan 2025		7013.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,984.333333	2,695,300.00	9,311.000000	0.65	1.000000
	Close	NEW	09 Jan 2035	300	JP3134800006	JPY	1.000000	100.00	(25.0000)	ACT/365	8,984.917315	2,695,475.19	2,793,300.00	(175.19)	0.00
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3260961780	Buy	Upsize Trade	09 Jan 2025		300896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	171.413999	85,707.00	23.310181	2.00	1.000000
	Open	NEW	13 Oct 2034	500	CNE100004868	CNY	7.355700	90.00	50.0000	ACT/360	23.310181	11,655.09	11,655.09	(2.33)	0.00
			06 Jan 2025											0.01	
SDB3260961780	Buy	Upsize Trade	09 Jan 2025		300896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	172.399999	17,240.00	23.442307	2.00	1.000000
	Open	NEW	13 Oct 2034	100	CNE100004868	CNY	7.355700	90.00	50.0000	ACT/360	23.442307	2,344.23	2,344.23	(0.47)	0.00
			06 Jan 2025											(2.50)	
SDB3260961780	Buy	Upsize Trade	09 Jan 2025		300896.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	172.417226	155,175.50	23.438776	2.00	1.000000
	Open	NEW	13 Oct 2034	900	CNE100004868	CNY	7.355700	90.00	50.0000	ACT/360	23.438776	21,094.90	21,094.90	(4.22)	0.00
			06 Jan 2025											0.00	
SDB3260961780		Financing Payment	06 Jan 2025		300896.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	13 Oct 2034	8,800	CNE100004868	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(929.85)
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
			06 Jan 2025											12.50	
SDB3264650040	Buy	Upsize Trade	07 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	779.449338	116,917.40	9.097996	4.00	1.000000
	Open	NEW	27 Dec 2034	150	INE335Y01020	INR	85.814000	78.16	75.0000	ACT/360	9.097996	1,364.70	1,364.70	(0.54)	0.00
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264520324		Spread Change	06 Jan 2025		601398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Dec 2034	0	CNE000001P37	CNY		100.00	(275.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
SDB3264520324		Financing Payment	06 Jan 2025		601398.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	22 Dec 2034	(1,800,500)	CNE000001P37	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	257.35
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264649850		Spread Change	06 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE000001QZ7	CNY		100.00	(216.6907)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
SDB3264649850		Financing Payment	06 Jan 2025		601166.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	02 Jan 2035	(287,700)	CNE000001QZ7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	228.19

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066831553 (Cont.)																
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND																
			06 Jan 2025											0.00		
SDB3262115556		Financing Payment NEW	06 Jan 2025 09 Nov 2034	35,600	601377.SH CNE100000V95	USD CNY	USD	1.000000	90.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (143.74)	
INFRATIL LIMITED CMN																
			06 Jan 2025											0.00		
SDB3260121440	Sell Open	Upsize Trade NEW	08 Jan 2025 22 Sep 2034	(2,156)	IFT.NZ NZIFTE0003S3	NZD NZD	NZD	1.000000	100.00	4.250000 (35.0000)	NZD-OIS-RBNZ ACT/365	12.243858 12.242021	(26,397.76) (26,393.80)	12.242021 (26,393.80)	1.50 (3.96)	1.000000 0.00
SDB3260121440		Financing Payment AMEND	06 Jan 2025 22 Sep 2034	(151,366)	IFT.NZ NZIFTE0003S3	NZD NZD	NZD	1.000000	100.00	0.000000 0.0000	NZD-OIS-RBNZ ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 5,973.98
INFRONEER HOLDINGS INC. CMN																
			06 Jan 2025											0.00		
SDB3262741463	Buy Close	Partial Termination NEW	08 Jan 2025 16 Nov 2034	400	5076.T JP3153850007	JPY JPY	JPY	1.000000	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,211.000000 1,211.078715	484,400.00 484,431.49	1,221.000000 488,400.00	0.65 (31.49)	1.000000 0.00
INNER MONGOLIA YUAN XING ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																
			06 Jan 2025											0.00		
SDB3260962271		Financing Payment NEW	06 Jan 2025 13 Oct 2034	7,400	000683.ZK CNE000000P20	USD CNY	USD	1.000000	90.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (10.89)	
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			06 Jan 2025											(2.50)		
SDB3261862950	Buy Close	Partial Termination NEW	09 Jan 2025 02 Nov 2034	31,100	600010.SH CNE0000017H1	USD CNY	USD	7.355700	100.00	4.330000 (1,202.8514)	USD-Federal Funds-H.15 ACT/360	1.802700 0.245063	56,063.97 7,621.46	0.254005 7,899.56	2.00 (1.52)	1.000000 0.00
SDB3261862950	Buy Close	Partial Termination NEW	09 Jan 2025 02 Nov 2034	500	600010.SH CNE0000017H1	USD CNY	USD	7.355700	100.00	4.330000 (1,202.8514)	USD-Federal Funds-H.15 ACT/360	1.810000 0.246117	905.00 123.06	0.254005 127.00	2.00 (0.02)	1.000000 0.00
SDB3261862950	Buy Close	Partial Termination NEW	09 Jan 2025 02 Nov 2034	41,400	600010.SH CNE0000017H1	USD CNY	USD	7.355700	100.00	4.330000 (1,202.8514)	USD-Federal Funds-H.15 ACT/360	1.784589 0.242682	73,881.98 10,047.03	0.254005 10,515.81	2.00 (2.01)	1.000000 0.00
SDB3261862950		Financing Payment AMEND	06 Jan 2025 02 Nov 2034	(1,180,000)	600010.SH CNE0000017H1	USD CNY	USD	1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (2,243.88)	
INUOVO TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																
			06 Jan 2025											0.00		
SDB3260588432		Financing Payment NEW	06 Jan 2025 12 Oct 2034	4,000	000795.ZK CNE000000SL5	USD CNY	USD	1.000000	90.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.00	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (4.92)
INPEX CMN																
			06 Jan 2025											0.00		
SDB3263242781	Buy Open	Upsize Trade NEW	08 Jan 2025 29 Nov 2034	11,900	1605.T JP3294460005	JPY JPY	JPY	1.000000	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	1,997.134454 1,997.264268	23,765,900.00 23,767,444.79	1,997.264268 23,767,444.79	0.65 (1,544.78)	1.000000 0.00
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND																
			06 Jan 2025											0.00		
SDB3264583148		Financing Payment NEW	06 Jan 2025 27 Dec 2034	(12,600)	000977.ZK CNE0000012M2	USD CNY	USD	1.000000	100.00	0.000000 0.0000	USD-Federal Funds-H.15 ACT/360	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (252.06)	

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066831553 (Cont.)															
INSTITUTE FOR Q-SHU PIONEERS O CMN															
		Spread Change	06 Jan 2025		5595.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3262936528		NEW	22 Nov 2034	0	JP3244850008	JPY		92.00	(2,337.2093)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300677.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260861215		NEW	12 Oct 2034	(46,600)	CNE100003456	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,521.66)
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688301.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263530545		NEW	07 Dec 2034	(6,899)	CNE1000042V8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(99.79)
		Sell	09 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	97.535000	(20,677.42)	13.253818	2.00	1.000000
SDB3264120675	Open	Upsize Trade	14 Dec 2034	(212)	CNE1000042V8	CNY	7.355700	100.00	(1,598.1654)	ACT/360	13.253818	(2,809.81)	(2,809.81)	(0.56)	0.00
		Sell	09 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	97.877456	(134,777.26)	13.295908	2.00	1.000000
SDB3264120675	Open	Upsize Trade	14 Dec 2034	(1,377)	CNE1000042V8	CNY	7.355700	100.00	(1,598.1654)	ACT/360	13.295908	(18,308.47)	(18,308.47)	(3.66)	0.00
		Spread Change	06 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264120675		NEW	14 Dec 2034	0	CNE1000042V8	CNY	100.00		(1,588.2064)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Financing Payment	06 Jan 2025		688301.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120675		AMEND	14 Dec 2034	(22,994)	CNE1000042V8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(978.75)
ISETAN MITSUKOSHI HOLDINGS CMN															
	Buy	Partial Termination	06 Jan 2025		3099.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,697.250000	7,552,300.00	2,752,500000	0.65	1.000000
SDB3264328897	Close	NEW	20 Dec 2034	2,800	JP3894900004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,697.425321	7,552,790.90	7,707,000.00	(490.90)	0.00
ISOFTSTONE INFORMATION TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		301236.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263242808		NEW	30 Nov 2034	(10,600)	CNE1000058S0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(227.70)
		Financing Payment	06 Jan 2025		301236.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120676		NEW	14 Dec 2034	(15,900)	CNE1000058S0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(362.43)
ITEQ CORPORATION CMN															
	Sell	Upsize Trade	06 Jan 2025		6213.TW	USD	USD		4.330000	USD-Federal Funds-H.15	78.600003	(157,200.01)	2.383262	30.00	1.000000
SDB3262115536	Open	NEW	08 Nov 2034	(2,000)	TW0006213002	TWD	32.872000	100.00	(650.0000)	ACT/360	2.383262	(4,766.52)	(4,766.52)	(1.32)	0.00
		Spread Change	06 Jan 2025		6213.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262115536		NEW	08 Nov 2034	0	TW0006213002	TWD	100.00		(781.2500)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
ITO EN, LTD.															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		2593.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,485.500000	(697,100.00)	3,485.273442	0.65	1.000000
SDB3262681149	Open	NEW	15 Nov 2034	(200)	JP3143000002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,485.273442	(697,054.69)	(697,054.69)	(45.31)	0.00
IWATANI INTERNATIONAL CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		8088.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,801.500001	180,150.00	1,799.000000	0.65	1.000000
SDB3264054732	Close	NEW	13 Dec 2034	100	JP3151600008	JPY	1.000000	92.00	(25.0000)	ACT/365	1,801.617098	180,161.71	179,900.00	(11.71)	0.00
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688252.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122700		NEW	25 Sep 2034	22,844	CNE100005P07	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(252.85)
JAPAN POST BANK CMN															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		7182.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,497.005000	(29,940,100.00)	1,494.500000	0.65	1.000000
SDB3264583156	Close	NEW	22 Dec 2034	(20,000)	JP3946750001	JPY	1.000000	90.00	25.0000	ACT/365	1,496.907695	(29,938,153.90)	(29,890,000.00)	(1,946.11)	0.00
JAPAN POST HOLDINGS CO. LTD. CMN															
			06 Jan 2025											0.00	
	Buy	Upside Trade	08 Jan 2025		6178.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,502.916666	2,705,250.00	1,503.014356	0.65	1.000000
SDB3264390166	Open	NEW	20 Dec 2034	1,800	JP3752900005	JPY	1.000000	90.00	25.0000	ACT/365	1,503.014356	2,705,425.84	2,705,425.84	(175.84)	0.00
JAPAN POST INSURANCE CO., LTD CMN															
			06 Jan 2025											0.00	
	Buy	Upside Trade	08 Jan 2025		7181.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,922.875000	1,169,150.00	2,923.064987	0.65	1.000000
SDB3263868399	Open	NEW	08 Dec 2034	400	JP3233250004	JPY	1.000000	90.00	25.0000	ACT/365	2,923.064987	1,169,225.99	1,169,225.99	(75.99)	0.00
JAPAN TOBACCO INC. CMN															
			06 Jan 2025											0.00	
	Buy	Upside Trade	08 Jan 2025		2914.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,049.020834	19,435,300.00	4,049.284020	0.65	1.000000
SDB3260458799	Open	NEW	29 Sep 2034	4,800	JP3726800000	JPY	1.000000	90.00	25.0000	ACT/365	4,049.284020	19,436,563.30	19,436,563.30	(1,263.29)	0.00
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600584.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263185964		NEW	30 Nov 2034	15,400	CNE000001F05	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(359.21)
JFE HOLDINGS CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		5411.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,779.500001	177,950.00	1,779.500000	0.65	1.000000
SDB3261928013	Close	NEW	01 Nov 2034	100	JP3386030005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,779.615668	177,961.57	177,950.00	(11.57)	0.00
JGC HOLDINGS CMN															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		1963.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,328.625000	(531,450.00)	1,328.538639	0.65	1.000000
SDB3260760801	Open	NEW	12 Oct 2034	(400)	JP3667600005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,328.538639	(531,415.46)	(531,415.46)	(34.54)	0.00

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066831553 (Cont.)															
JIANGSU AIDEA PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260122782		Financing Payment NEW	06 Jan 2025 25 Sep 2034		688488.SH CNE1000041S6	USD CNY	USD		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 (496.15)
JIANGSU BOAMAX TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263589506		Financing Payment NEW	06 Jan 2025 07 Dec 2034		002514.ZK CNE100000XQ3	USD CNY	USD		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 (0.77)
JIANGSU CHANGBAO STEEL TUBE CO LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3262800212		Financing Payment NEW	06 Jan 2025 20 Nov 2034		002478.ZK CNE100000TX7	USD CNY	USD		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 (107.01)
JIANGSU CHUANZHIBOKE EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263530537		Financing Payment NEW	06 Jan 2025 07 Dec 2034		003032.ZK CNE1000049R1	USD CNY	USD		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 (72.67)
			06 Jan 2025											0.00	
SDB3263868412		Financing Payment NEW	06 Jan 2025 11 Dec 2034		003032.ZK CNE1000049R1	USD CNY	USD		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 (1.08)
			06 Jan 2025											0.00	
SDB3263985647		Financing Payment NEW	06 Jan 2025 14 Dec 2034		003032.ZK CNE1000049R1	USD CNY	USD		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 (0.43)
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.01	
SDB3260427201	Sell Open	Upside Trade NEW	09 Jan 2025 10 Oct 2034		000301.ZK CNE0000012K6	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	8.420003 1.143889	(842.00) (114.39)	1.143889 (114.39)	2.00 (0.02)	1.000000 0.00
			06 Jan 2025											5.84	
SDB3260427201	Sell Open	Upside Trade NEW	09 Jan 2025 10 Oct 2034		000301.ZK CNE0000012K6	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	8.410003 1.142435	(15,138.01) (2,056.38)	1.142435 (2,056.38)	2.00 (0.41)	1.000000 0.00
			06 Jan 2025											2.50	
SDB3260427201	Sell Open	Upside Trade NEW	09 Jan 2025 10 Oct 2034		000301.ZK CNE0000012K6	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	8.351999 1.134935	(4,176.00) (567.47)	1.134935 (567.47)	2.00 (0.11)	1.000000 0.00
			06 Jan 2025											0.00	
SDB3260427201		Financing Payment AMEND	06 Jan 2025 10 Oct 2034		000301.ZK CNE0000012K6	USD CNY	USD		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 (4,795.92)
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
SDB3260123295	Buy Open	Upside Trade NEW	09 Jan 2025 25 Sep 2034		603915.SH CNE100003LB4	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	10.748708 1.461203	33,320.99 4,529.73	1.461203 4,529.73	2.00 (0.91)	1.000000 0.00
			06 Jan 2025											0.84	
SDB3260123295	Buy Open	Upside Trade NEW	09 Jan 2025 25 Sep 2034		603915.SH CNE100003LB4	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	10.691841 1.453958	40,629.00 5,525.04	1.453958 5,525.04	2.00 (1.10)	1.000000 0.00
			06 Jan 2025											0.00	
SDB3260123295		Financing Payment AMEND	06 Jan 2025 25 Sep 2034		603915.SH CNE100003LB4	USD CNY	USD		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 (795.38)

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066831553 (Cont.)															
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263040712		Financing Payment	06 Jan 2025		600276.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	24 Nov 2034	(71,100)	CNE0000014W7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(20.87)
			06 Jan 2025											5.84	
SDB3264120714	Sell	Partial Termination	09 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.020003	(9,004.00)	6.268180	2.00	1.000000
	Close	NEW	14 Dec 2034	(200)	CNE0000014W7	CNY	7.355700	90.00	50.0000	ACT/360	6.115625	(1,223.13)	(1,253.64)	(0.24)	0.00
			06 Jan 2025											0.00	
SDB3264120714		Financing Payment	06 Jan 2025		600276.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	14 Dec 2034	79,000	CNE0000014W7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,166.12)
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263645059		Financing Payment	06 Jan 2025		000936.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	07 Dec 2034	(300)	CNE000001063	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.14)
JIANGSU LEADMICRO NANO TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263242807		Financing Payment	06 Jan 2025		688147.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	30 Nov 2034	(1,500)	CNE100005VH5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(78.41)
JIANGSU LEILI MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260122890		Financing Payment	06 Jan 2025		300660.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	25 Sep 2034	29,600	CNE100002ND8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(179.88)
JIANGSU LETTALL ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263985636		Financing Payment	06 Jan 2025		603629.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	14 Dec 2034	(12,900)	CNE100003J98	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(95.58)
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3262055913		Financing Payment	06 Jan 2025		300761.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	06 Nov 2034	40,700	CNE100003JX2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(527.68)
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
SDB3260122912	Buy	Upsize Trade	09 Jan 2025		603693.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.524997	1,905.00	1.294849	2.00	1.000000
	Open	NEW	25 Sep 2034	200	CNE1000036F3	CNY	7.355700	90.00	50.0000	ACT/360	1.294849	258.97	258.97	(0.05)	0.00
			06 Jan 2025											0.00	
SDB3260122912		Financing Payment	06 Jan 2025		603693.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	25 Sep 2034	30,300	CNE1000036F3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(196.33)
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260123009		Financing Payment	06 Jan 2025		601952.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	25 Sep 2034	186,900	CNE100002XD7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,180.25)

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066831553 (Cont.)															
JIANGSU RONGTAI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		605133.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707260		NEW	08 Dec 2034	(300)	CNE100005444	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	0.06
JIANGSU TONGRUN EQUIPMENT TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002150.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264178825		NEW	15 Dec 2034	(1,500)	CNE100000692	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.37)
JIANGSU YANGHE BREWERY JOINT-STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002304.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867393		NEW	24 Nov 2034	(8,900)	CNE100000HB8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(281.11)
JIANGSU YAWEI MACHINE TOOL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002559.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707247		NEW	08 Dec 2034	(4,300)	CNE1000010S1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(20.89)
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.447634	(21,750.50)	1.555594	2.00	1.000000
SDB3263530600	Open	NEW	07 Dec 2034	(1,900)	CNE100001914	CNY	7.355700	100.00	(1,990.3631)	ACT/360	1.555594	(2,955.63)	(2,955.63)	(0.59)	0.00
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.433162	(133,768.00)	1.553108	2.00	1.000000
SDB3263530600	Open	NEW	07 Dec 2034	(11,700)	CNE100001914	CNY	7.355700	100.00	(1,990.3631)	ACT/360	1.553108	(18,171.36)	(18,171.36)	(3.64)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530600		NEW	07 Dec 2034	0	CNE100001914	CNY		100.00	(1,970.1378)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601028.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530600		AMEND	07 Dec 2034	(100,900)	CNE100001914	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,635.89)
JIANGSU ZHONGTIAN TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600522.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261654690		NEW	27 Oct 2034	(6,400)	CNE000001CW4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(19.97)
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300294.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040698		NEW	24 Nov 2034	(15,100)	CNE100001FF1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(634.21)
JIANGXI CHEN GUANG NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		605399.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054678		NEW	14 Dec 2034	(20,900)	CNE1000044F7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(103.03)

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066831553 (Cont.)															
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600362.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263185963		NEW	30 Nov 2034	1,900	CNE0000019P0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(25.08)
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603977.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760832		NEW	12 Oct 2034	42,000	CNE100003092	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(254.15)
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600461.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707292		NEW	08 Dec 2034	(112,200)	CNE000001HW3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,035.45)
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002176.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263116866		NEW	27 Nov 2034	(173,700)	CNE1000007F4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,188.41)
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		301251.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649839		NEW	02 Jan 2035	(4,200)	CNE1000068P5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(38.88)
JIANGXI XINYU GUOKE TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300722.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261862936		NEW	02 Nov 2034	6,100	CNE1000035H1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(76.96)
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300320.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263185981		NEW	30 Nov 2034	22,300	CNE100001DT7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(90.35)
JIANGYIN HENGRUN HEAVY INDUSTRIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603985.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644959		NEW	07 Dec 2034	(14,500)	CNE100002XL0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(52.75)
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603871.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123345		NEW	25 Sep 2034	(211,500)	CNE100002SQ9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,476.75)
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002501.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120639		NEW	14 Dec 2034	(137,000)	CNE100000WP7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(355.53)

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066831553 (Cont.)															
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600189.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261230623		NEW	19 Oct 2034	(257,900)	CNE000000XG5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,361.04)
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601958.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123407		NEW	25 Sep 2034	463,200	CNE1000009Y1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,008.75)
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603279.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760868		NEW	12 Oct 2034	27,100	CNE100003M36	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(331.86)
JINZHOU NEW CHINA DRAGON MOLYBDENUM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603399.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264453046		NEW	21 Dec 2034	(6,400)	CNE100001L39	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.85)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603399.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264520328		NEW	22 Dec 2034	(200)	CNE100001L39	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.40)
JIO FINANCIAL SERVICES LTD CMN															
			06 Jan 2025											11.00	
	Sell	Full Termination	07 Jan 2025		JIOFNS	USD	USD		4.330000	USD-Federal Funds-H.15	299.875799	(3,364,906.34)	3.488488	4.00	1.000000
SDB3264520718	Close	NEW	20 Dec 2034	(11,221)	INE758E01017	INR	85.814000	78.16	75.0000	ACT/360	3.489244	(39,152.81)	(39,144.32)	(15.68)	0.00
JISHI MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601929.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645035		NEW	07 Dec 2034	(62,200)	CNE100001BY1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(151.92)
JIUGUI LIQUOR COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000799.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263186030		NEW	30 Nov 2034	(1,000)	CNE000000S92	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(15.96)
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.353504	152,136.95	1.543936	2.00	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	13,400	CNE000001816	CNY	7.355700	90.00	50.0000	ACT/360	1.543936	20,688.74	20,688.74	(4.14)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.384287	31,876.00	1.547605	2.00	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	2,800	CNE000001816	CNY	7.355700	90.00	50.0000	ACT/360	1.547605	4,333.29	4,333.29	(0.87)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600380.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123314		AMEND	25 Sep 2034	430,400	CNE000001816	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,130.63)
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		600872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.110003	6,333.00	2.869740	2.00	1.000000
SDB3260123495	Open	NEW	25 Sep 2034	300	CNE000000HK0	CNY	7.355700	90.00	50.0000	ACT/360	2.869740	860.92	860.92	(0.17)	0.00

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066831553 (Cont.)															
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		600872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.031430	14,722.00	2.860014	2.00	1.000000
SDB3260123495	Open	NEW	25 Sep 2034	700	CNE000000HK0	CNY	7.355700	90.00	50.0000	ACT/360	2.860014	2,002.01	2,002.01	(0.40)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600872.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123495		AMEND	25 Sep 2034	50,900	CNE000000HK0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(750.99)
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300762.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760928		NEW	12 Oct 2034	(11,900)	CNE100003JY0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(476.14)
K'S HOLDINGS CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		8282.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,410.750000	(846,450.00)	1,410.658301	0.65	1.000000
SDB3264178810	Open	NEW	14 Dec 2034	(600)	JP3277150003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,410.658301	(846,394.98)	(846,394.98)	(55.02)	0.00
KAJIMA CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		1812.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,868.388889	2,581,550.00	2,881.000000	0.65	1.000000
SDB3261724255	Close	NEW	27 Oct 2034	900	JP3210200006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,868.575334	2,581,717.80	2,592,900.00	(167.80)	0.00
KANSAI ELECTRIC POWER COMPANY CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		9503.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,752.250000	(350,450.00)	1,752.136104	0.65	1.000000
SDB3264921669	Open	NEW	09 Jan 2035	(200)	JP3228600007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,752.136104	(350,427.22)	(350,427.22)	(22.78)	0.00
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688598.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123437		NEW	25 Sep 2034	(30,409)	CNE100004033	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,371.12)
KEDA INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600499.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123229		NEW	25 Sep 2034	(4,600)	CNE000001CP8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.25)
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603662.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263186021		NEW	30 Nov 2034	(1,600)	CNE100003M02	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(32.41)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603662.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263868409		NEW	11 Dec 2034	(1,400)	CNE100003M02	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(9.54)
KIKKOMAN CORP. CMN															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		2801.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,703.857143	2,385,400.00	1,703.967894	0.65	1.000000
SDB3262441830	Open	NEW	10 Nov 2034	1,400	JP3240400006	JPY	1.000000	90.00	25.0000	ACT/365	1,703.967894	2,385,555.05	2,385,555.05	(155.05)	0.00

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066831553 (Cont.)															
KINDEN CORPORATION CMN															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		1944.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,020.700001	1,510,350.00		0.65	1.000000
SDB3263707279	Open	NEW	07 Dec 2034	500	JP3263000006	JPY	1.000000	90.00	25.0000	ACT/365	3,020.896346	1,510,448.17	3,020.896346	(98.17)	0.00
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603355.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115527		NEW	09 Nov 2034	(15,783)	CNE1000022K3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(623.47)
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.854258	104,119.49	1.747436	2.00	1.000000
SDB3260264474	Open	NEW	10 Oct 2034	8,100	CNE100000XB5	CNY	7.355700	90.00	50.0000	ACT/360	1.747436	14,154.23	14,154.23	(2.83)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.899035	201,224.95	1.754109	2.00	1.000000
SDB3260264474	Open	NEW	10 Oct 2034	15,600	CNE100000XB5	CNY	7.355700	90.00	50.0000	ACT/360	1.754109	27,364.10	27,364.10	(5.47)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002517.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260264474		AMEND	10 Oct 2034	107,800	CNE100000XB5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(886.29)
KINGSOFT CLOUD HOLDINGS LTD CMN															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		3896.HK	HKD	HKD		3.897830	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263707272		NEW	07 Dec 2034	0	KYG5264S1012	HKD		100.00	(806.7708)	ACT/365	0.000000	0.00	0.00	0.00	0.00
KIRIN HOLDINGS COMPANY, LTD CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		2503.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,021.221650	19,605,850.00	2,049.000000	0.65	1.000000
SDB3260121458	Close	NEW	22 Sep 2034	9,700	JP3258000003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,021.353029	19,607,124.38	19,875,300.00	(1,274.38)	0.00
KOBE BUSSAN CMN															
			06 Jan 2025											0.00	
	Buy	Full Termination	08 Jan 2025		3038.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,437.297298	12,718,000.00	3,440.000000	0.65	1.000000
SDB3264520305	Close	NEW	21 Dec 2034	3,700	JP3291200008	JPY	1.000000	92.00	(25.0000)	ACT/365	3,437.520722	12,718,826.67	12,728,000.00	(826.67)	0.00
KOBE STEEL CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		5406.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,581.500001	316,300.00	1,579.000000	0.65	1.000000
SDB3264328879	Close	NEW	20 Dec 2034	200	JP3289800009	JPY	1.000000	92.00	(25.0000)	ACT/365	1,581.602798	316,320.56	315,800.00	(20.56)	0.00
KOSE CORPORATION. CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		4922.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	7,102.000000	(710,200.00)	7,101.538370	0.65	1.000000
SDB3264921654	Open	NEW	09 Jan 2035	(100)	JP3283650004	JPY	1.000000	100.00	(25.0000)	ACT/365	7,101.538370	(710,153.84)	(710,153.84)	(46.16)	0.00
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		002625.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.187778	72,338.00	6.527647	2.00	1.000000
SDB3261724274	Close	NEW	30 Oct 2034	1,800	CNE1000018P0	CNY	7.355700	100.00	(1,278.6666)	ACT/360	5.465040	9,837.07	11,749.76	(1.97)	0.00
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		002625.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.966112	35,969.50	6.527647	2.00	1.000000
SDB3261724274	Close	NEW	30 Oct 2034	900	CNE1000018P0	CNY	7.355700	100.00	(1,278.6666)	ACT/360	5.433081	4,889.77	5,874.88	(0.98)	0.00

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066831553 (Cont.)															
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Spread Change	06 Jan 2025		002625.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00
SDB3261724274		NEW	30 Oct 2034	0	CNE1000018P0	CNY		100.00	(1,143.7500)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
		Financing Payment	06 Jan 2025		002625.ZK	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00
SDB3261724274		AMEND	30 Oct 2034	(15,000)	CNE1000018P0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.000000 (683.77)
KUNMING YUNNEI POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000903.ZK	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00
SDB3263426686		NEW	04 Dec 2034	(17,400)	CNE000000YJ7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.000000 (11.06)
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688700.SH	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00
SDB3263185968		NEW	30 Nov 2034	(1,400)	CNE1000051C9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.000000 (56.98)
		Sell	09 Jan 2025		688700.SH	USD	USD			4.330000	USD-Federal Funds-H.15	27.622121	(50,852.32)	3.752255	2.00
SDB3265057971	Open	NEW	05 Jan 2035	(1,841)	CNE1000051C9	CNY	7.355700	100.00	(1,700.0000)	ACT/360	3.752255	(6,907.90)	(6,907.90)	(1.38)	1.000000 0.00
		Sell	09 Jan 2025		688700.SH	USD	USD			4.330000	USD-Federal Funds-H.15	26.485001	(6,859.62)	3.598989	2.00
SDB3265057971	Open	NEW	05 Jan 2035	(259)	CNE1000051C9	CNY	7.355700	100.00	(1,700.0000)	ACT/360	3.598989	(932.14)	(932.14)	(0.19)	1.000000 0.00
KWEICHOW MOUTAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600519.SH	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00
SDB3264255526		NEW	18 Dec 2034	700	CNE0000018R8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.000000 (100.79)
KYORITSU MAINTENANCE CMN															
		Sell	06 Jan 2025		9616.T	JPY	JPY			0.227000	JPY-BOJ-TONAT	2,933.714285	(2,053,600.00)	2,933.523594	0.65
SDB3260121407	Open	NEW	22 Sep 2034	(700)	JP3253900009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,933.523594	(2,053,466.52)	(2,053,466.52)	(133.48)	1.000000 0.00
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Buy	06 Jan 2025		300773.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	16.182408	87,385.00	2.200607	0.84
SDB3260123519	Open	NEW	25 Sep 2034	5,400	CNE100003KF7	CNY	7.355700	90.00	50.0000	ACT/360	2.200607	11,883.28	11,883.28	(2.38)	1.000000 0.00
		Buy	06 Jan 2025		300773.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	16.176295	43,676.00	2.199041	2.00
SDB3260123519	Open	NEW	25 Sep 2034	2,700	CNE100003KF7	CNY	7.355700	90.00	50.0000	ACT/360	2.199041	5,937.41	5,937.41	(1.19)	1.000000 0.00
		Financing Payment	06 Jan 2025		300773.ZK	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00
SDB3260123519		AMEND	25 Sep 2034	64,400	CNE100003KF7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.000000 (837.36)
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688017.SH	USD	USD			0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00
SDB3260123005		NEW	25 Sep 2034	(68)	CNE1000043F9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.000000 (13.11)

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066831553 (Cont.)															
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300433.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262055936		NEW	06 Nov 2034	127,900	CNE100001YW7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,414.40)
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300003.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649808		NEW	02 Jan 2035	(5,700)	CNE100000H44	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(24.84)
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
		Sell	09 Jan 2025		603477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.876668	(5,063.00)	2.292567	2.00	1.000000
SDB3260123395		Open	25 Sep 2034	(300)	CNE100002T63	CNY	7.355700	100.00	(849.1972)	ACT/360	2.292567	(687.77)	(687.77)	(0.14)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603477.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123395		AMEND	25 Sep 2034	(160,300)	CNE100002T63	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,070.23)
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002250.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123126		NEW	25 Sep 2034	212,000	CNE100000C15	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(681.29)
LIAONING CHENG DA CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600739.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040692		NEW	24 Nov 2034	(9,300)	CNE000000LY3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(38.69)
LIAONING DINGJIDE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603255.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264453035		NEW	21 Dec 2034	(2,300)	CNE100005PS4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(14.46)
LINGNAN LANDSCAPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002717.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040664		NEW	24 Nov 2034	(26,200)	CNE100001WD1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.86)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002717.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264453058		NEW	21 Dec 2034	(6,900)	CNE100001WD1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5.30)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
		Sell	09 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.679245	(63,766.03)	0.363955	2.00	1.000000
SDB3262115544		Open	09 Nov 2034	(23,800)	CNE000001R68	CNY	7.355700	100.00	(1,771.3800)	ACT/360	0.363955	(8,662.13)	(8,662.13)	(1.73)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 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		100.00	(1,750.9842)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601003.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115544		AMEND	09 Nov 2034	(471,000)	CNE000001R68	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,873.97)

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066831553 (Cont.)															
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000513.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260489733		NEW	11 Oct 2034	20,300	CNE0000002Y8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(240.28)
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262540419		NEW	16 Nov 2034	0	CNE1000035N9	CNY		100.00	(1,822.7182)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300729.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262540419		AMEND	16 Nov 2034	(89,205)	CNE1000035N9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,902.19)
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600491.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261654688		NEW	27 Oct 2034	(237,500)	CNE000011HQ5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(820.17)
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000523.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800193		NEW	20 Nov 2034	(146,900)	CNE0000005T1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(412.09)
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	New Trade	08 Jan 2025		TLC.AX	AUD	AUD		4.338120	AUD-OIS-RBA	5.013442	(129,126.21)	5.012941	1.00	1.000000
SDB3265201674	Open	NEW	10 Jan 2035	(25,756)	AU0000219529	AUD	1.000000	100.00	(25.0000)	ACT/365	5.012941	(129,113.31)	(129,113.31)	(12.91)	0.00
LTIMINDTREE LIMITED CMN															
			06 Jan 2025											11.00	
	Sell	Full Termination	07 Jan 2025		LTIM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	5,782.056393	(2,763,822.96)	65.237169	4.00	1.000000
SDB3264716754	Close	NEW	27 Dec 2034	(478)	INE214T01019	INR	85.814000	78.16	75.0000	ACT/360	67.277872	(32,158.82)	(31,183.37)	(12.88)	0.00
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263242831		NEW	30 Nov 2034	0	CNE100004116	CNY		100.00	(2,158.4809)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300850.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263242831		AMEND	30 Nov 2034	(77,600)	CNE100004116	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,580.46)
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
	Sell	Partial Termination	09 Jan 2025		000830.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.475003	(24,097.51)	1.596406	2.00	1.000000
SDB3260123413	Close	NEW	25 Sep 2034	(2,100)	CNE000000WN3	CNY	7.355700	90.00	50.0000	ACT/360	1.559313	(3,274.56)	(3,352.45)	(0.66)	0.00
			06 Jan 2025											5.84	
	Sell	Partial Termination	09 Jan 2025		000830.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.528153	(149,865.99)	1.596406	2.00	1.000000
SDB3260123413	Close	NEW	25 Sep 2034	(13,000)	CNE000000WN3	CNY	7.355700	90.00	50.0000	ACT/360	1.566012	(20,358.16)	(20,753.28)	(4.07)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000830.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123413		AMEND	25 Sep 2034	119,000	CNE000000WN3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(861.88)

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066831553 (Cont.)															
LUXSHARE PRECISION INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002475.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645013	NEW	NEW	07 Dec 2034	(94,300)	CNE100000TP3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(75.43)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002475.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264583160	NEW	NEW	27 Dec 2034	(7,500)	CNE100000TP3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	7.55
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000568.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264390176	NEW	NEW	21 Dec 2034	9,000	CNE000000GF2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(321.68)
LY CMN															
			06 Jan 2025											0.00	
	Sell	Full Termination	08 Jan 2025		4689.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	415.655556	(2,244,540.00)	419.400000	0.65	1.000000
SDB3264753522	Close	NEW	27 Dec 2034	(5,400)	JP3933800009	JPY	1.000000	90.00	25.0000	ACT/365	415.628538	(2,244,394.11)	(2,264,760.00)	(145.90)	0.00
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		LYC.AX	AUD	AUD		4.338892	AUD-OIS-RBA	6.831535	4,672.77	6.430000	1.00	1.000000
SDB3263707259	Close	NEW	07 Dec 2034	684	AU000000LYC6	AUD	1.000000	100.00	(25.0000)	ACT/365	6.832218	4,673.24	4,398.12	(0.47)	0.00
MAANSHAN IRON & STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600808.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645055	NEW	NEW	07 Dec 2034	(15,600)	CNE000000DD4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(6.36)
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688062.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123461	NEW	NEW	25 Sep 2034	(1)	CNE100005RD2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	0.01
MARSSSENGER KITCHENWARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300894.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530558	NEW	NEW	07 Dec 2034	(3,300)	CNE1000049T7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(16.68)
MATSUKIYOCOCOKARA CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		3088.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,265.051021	11,098,750.00	2,305.000000	0.65	1.000000
SDB3262055918	Close	NEW	06 Nov 2034	4,900	JP3869010003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,265.198249	11,099,471.42	11,294,500.00	(721.42)	0.00
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300782.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123706	NEW	NEW	25 Sep 2034	(55,600)	CNE100003QK4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(907.27)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300782.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985646	NEW	NEW	14 Dec 2034	(19,600)	CNE100003QK4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(227.74)

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066831553 (Cont.)															
MAXSCEND MICROELECTRONICS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300782.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649874		NEW	02 Jan 2035	(700)	CNE100003QK4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(7.24)
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		002990.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.059999	31,590.00	2.863899	2.00	1.000000
SDB3264921678	Open	NEW	05 Jan 2035	1,500	CNE100003XX3	CNY	7.355700	90.00	50.0000	ACT/360	2.863899	4,295.85	4,295.85	(0.86)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		002990.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.178002	10,589.00	2.878984	2.00	1.000000
SDB3264921678	Open	NEW	05 Jan 2035	500	CNE100003XX3	CNY	7.355700	90.00	50.0000	ACT/360	2.878984	1,439.49	1,439.49	(0.29)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002990.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921678		AMEND	05 Jan 2035	1,800	CNE100003XX3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.41)
MEBUKI FINANCIAL GROUP CMN															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		7167.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	635.812500	(508,650.00)	642.300000	0.65	1.000000
SDB3264649743	Close	NEW	27 Dec 2034	(800)	JP3117700009	JPY	1.000000	90.00	25.0000	ACT/365	635.771172	(508,616.94)	(513,840.00)	(33.06)	0.00
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002881.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261928014		NEW	02 Nov 2034	(19,000)	CNE100002Q41	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(665.20)
MERCARI CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		4385.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,752.710526	(3,330,150.00)	1,752.596600	0.65	1.000000
SDB3262179001	Open	NEW	08 Nov 2034	(1,900)	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,752.596600	(3,329,933.54)	(3,329,933.54)	(216.46)	0.00
MINGCHEN HEALTH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002919.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328876		NEW	21 Dec 2034	(500)	CNE1000033B9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.30)
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.985237	12,569.00	0.813918	2.00	1.000000
SDB3260123331	Open	NEW	25 Sep 2034	2,100	CNE0000016N1	CNY	7.355700	90.00	50.0000	ACT/360	0.813918	1,709.23	1,709.23	(0.34)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.013748	2,405.50	0.817522	2.00	1.000000
SDB3260123331	Open	NEW	25 Sep 2034	400	CNE0000016N1	CNY	7.355700	90.00	50.0000	ACT/360	0.817522	327.01	327.01	(0.07)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600390.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123331		AMEND	25 Sep 2034	659,800	CNE0000016N1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,549.32)
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
			06 Jan 2025											0.21	
	Sell	Upsize Trade	08 Jan 2025		MINT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	26.000009	(416,000.14)	0.751129	4.00	1.000000
SDB3262992335	Open	NEW	22 Nov 2034	(16,000)	TH0128010R17	THB	34.600000	100.00	(50.0000)	ACT/360	0.751129	(12,018.06)	(12,018.06)	(4.81)	0.00

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066831553 (Cont.)															
NABTESCO CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		6268.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,788.666667	836,600.00	2,808.000000	0.65	1.000000
SDB3264390158	Close	NEW	20 Dec 2034	300	JP3651210001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,788.847930	836,654.38	842,400.00	(54.38)	0.00
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.625997	(4,313.00)	1.171776	2.00	1.000000
SDB3263186006	Open	NEW	30 Nov 2034	(500)	CNE000000PR8	CNY	7.355700	100.00	(2,040.8004)	ACT/360	1.171776	(585.89)	(585.89)	(0.12)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000737.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263186006		AMEND	30 Nov 2034	(131,800)	CNE000000PR8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,879.04)
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603093.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115453		NEW	09 Nov 2034	9,300	CNE100003PC3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(71.18)
NANJING CANATAL DATA-CENTRE ENVIRONMENTAL TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603912.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264583164		NEW	27 Dec 2034	(71,400)	CNE100002TZ8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(151.46)
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300618.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800228		NEW	20 Nov 2034	(2,500)	CNE100002PM4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(143.07)
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601990.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097759		NEW	19 Oct 2034	29,300	CNE1000031R9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(166.23)
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600406.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800246		NEW	20 Nov 2034	307,320	CNE000001G38	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4,016.69)
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688126.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260128341		NEW	25 Sep 2034	(61,519)	CNE1000040F5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,805.61)
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300077.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707242		NEW	08 Dec 2034	(4,000)	CNE100000NT8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(209.57)
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002371.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644989		NEW	07 Dec 2034	7,500	CNE100000ML7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(883.09)

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066831553 (Cont.)															
NAURA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		002371.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264649699		NEW	02 Jan 2035	(300)	CNE100000ML7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1.42
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002405.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263530574		NEW	07 Dec 2034	(155,300)	CNE100000P69	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,553.65)
NBTM NEW MATERIALS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600114.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123264		NEW	25 Sep 2034	56,700	CNE000001HK8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(94.83)
NEC CORPORATION CMN															
	Buy	Partial Termination	06 Jan 2025		6701.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	13,620.000000	5,448,000.00	13,720.000000	0.65	1.000000
SDB3264453060	Close	NEW	20 Dec 2034	400	JP3733000008	JPY	1.000000	92.00	(25.0000)	ACT/365	13,620.885300	5,448,354.12	5,488,000.00	(354.12)	0.00
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
	Buy	Upsize Trade	06 Jan 2025		NWL.AX	AUD	AUD		4.338120	AUD-OIS-RBA	28.820532	18,675.70	28.823414	1.00	1.000000
SDB3261588078	Open	NEW	25 Oct 2034	648	AU000000NWL7	AUD	1.000000	100.00	25.0000	ACT/365	28.823414	18,677.57	18,677.57	(1.87)	0.00
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601336.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261724283		NEW	30 Oct 2034	18,700	CNE1000019Y0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(138.46)
	Buy	New Trade	06 Jan 2025		601336.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.720002	13,716.00	6.217354	2.00	1.000000
SDB3265201655	Open	NEW	11 Jan 2035	300	CNE1000019Y0	CNY	7.355700	90.00	50.0000	ACT/360	6.217354	1,865.21	1,865.21	(0.37)	0.00
	Buy	Upsize Trade	06 Jan 2025		601336.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.872858	32,111.00	6.236057	2.00	1.000000
SDB3265201655	Open	NEW	11 Jan 2035	700	CNE1000019Y0	CNY	7.355700	90.00	50.0000	ACT/360	6.236057	4,365.24	4,365.24	(0.87)	0.00
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
	Buy	New Trade	06 Jan 2025		NHC.AX	AUD	AUD		4.338120	AUD-OIS-RBA	5.045373	174,746.49	5.045878	1.00	1.000000
SDB3265201680	Open	NEW	10 Jan 2035	34,635	AU000000NHC7	AUD	1.000000	100.00	25.0000	ACT/365	5.045878	174,763.98	174,763.98	(17.47)	0.00
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002946.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261789951		NEW	02 Nov 2034	53,500	CNE100003J11	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(392.58)
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.719998	8,576.00	1.457300	2.00	1.000000
SDB3262115534	Open	NEW	09 Nov 2034	800	CNE100002CM2	CNY	7.355700	90.00	50.0000	ACT/360	1.457300	1,165.84	1,165.84	(0.23)	0.00
	Buy	Upsize Trade	06 Jan 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.700526	40,662.00	1.455139	2.00	1.000000
SDB3262115534	Open	NEW	09 Nov 2034	3,800	CNE100002CM2	CNY	7.355700	90.00	50.0000	ACT/360	1.455139	5,529.53	5,529.53	(1.11)	0.00

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066831553 (Cont.)															
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
SDB3262115534		Financing Payment	06 Jan 2025		300532.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	09 Nov 2034	42,481	CNE100002CM2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(231.37)
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3262115450		Financing Payment	06 Jan 2025		603699.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	09 Nov 2034	328,200	CNE100001SJ6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4,474.35)
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
SDB3263530573	Sell Open	Upsize Trade NEW	08 Jan 2025 06 Dec 2034		NXT.AX	AUD	AUD		4.338120	AUD-OIS-RBA	15.127466	(70,418.35)	15.125953	1.00	1.000000
				(4,655)	AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	15.125953	(70,411.31)	(70,411.31)	(7.04)	0.00
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
			06 Jan 2025											0.21	
SDB3260121420	Sell Open	Upsize Trade NEW	08 Jan 2025 22 Sep 2034		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	16.498898	(1,781,880.98)	0.476646	4.00	1.000000
				(108,000)	THA271010R18	THB	34.600000	100.00	(1,296.2859)	ACT/360	0.476646	(51,477.77)	(51,477.77)	(20.60)	0.00
			06 Jan 2025											0.00	
SDB3260121420		Spread Change NEW	06 Jan 2025 22 Sep 2034		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
				0	THA271010R18	THB		100.00	(1,298.6688)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NGK INSULATORS CMN															
			06 Jan 2025											0.00	
SDB3260458762	Sell Close	Partial Termination NEW	08 Jan 2025 29 Sep 2034		5333.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,991.777778	(1,792,600.00)	2,013.000000	0.65	1.000000
				(900)	JP3695200000	JPY	1.000000	90.00	25.0000	ACT/365	1,991.648312	(1,792,483.48)	(1,811,700.00)	(116.52)	0.00
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
SDB3260123386	Sell Close	Partial Termination NEW	09 Jan 2025 25 Sep 2034		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	88.597503	(212,634.01)	11.580428	2.00	1.000000
				(2,400)	CNE1000052S3	CNY	7.355700	90.00	50.0000	ACT/360	12.035297	(28,884.71)	(27,793.03)	(5.78)	0.00
			06 Jan 2025											2.50	
SDB3260123386	Sell Close	Full Termination NEW	09 Jan 2025 25 Sep 2034		605117.SH	USD	USD		4.330000	USD-Federal Funds-H.15	89.107496	(35,643.00)	11.580428	2.00	1.000000
				(400)	CNE1000052S3	CNY	7.355700	90.00	50.0000	ACT/360	12.108623	(4,843.45)	(4,632.17)	(0.97)	0.00
			06 Jan 2025											0.00	
SDB3260123386		Financing Payment AMEND	06 Jan 2025 25 Sep 2034		605117.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
				10,100	CNE1000052S3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(362.36)
NINGBO ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264583158		Financing Payment NEW	06 Jan 2025 27 Dec 2034		600982.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
				(2,700)	CNE000001K24	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.37)
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260123510		Spread Change NEW	06 Jan 2025 25 Sep 2034		603997.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
				0	CNE100001V94	CNY		100.00	(1,478.9473)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
SDB3260123510		Financing Payment AMEND	06 Jan 2025 25 Sep 2034		603997.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
				(6,300)	CNE100001V94	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(104.87)

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06831553 (Cont.)															
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688005.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123594		NEW	25 Sep 2034	(130,471)	CNE100003MS6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4,960.52)
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600884.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263116865		NEW	27 Nov 2034	(47,200)	CNE000000JJ8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(578.25)
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002896.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122703		NEW	25 Sep 2034	70,200	CNE1000032Q9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,011.58)
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600989.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040665		NEW	24 Nov 2034	(31,600)	CNE100003LF5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(26.59)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600989.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054721		NEW	14 Dec 2034	(47,000)	CNE100003LF5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(51.77)
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.690004	(1,669.00)	2.267210	2.00	1.000000
SDB3264857840	Open	NEW	02 Jan 2035	(100)	CNE100003LF5	CNY	7.355700	100.00	(475.0000)	ACT/360	2.267210	(226.72)	(226.72)	(0.05)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600989.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857840		AMEND	02 Jan 2035	(46,300)	CNE100003LF5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(6.35)
NIPPON PAINT CO., LTD. CMN															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		4612.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,002.488889	902,240.00	1,002.554051	0.65	1.000000
SDB3264255559	Open	NEW	15 Dec 2034	900	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	1,002.554051	902,298.65	902,298.65	(58.65)	0.00
NIPPON STEEL CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		5401.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,154.736842	5,994,000.00	3,182,000000	0.65	1.000000
SDB3264792330	Close	NEW	28 Dec 2034	1,900	JP3381000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,154.941900	5,994,389.61	6,045,800.00	(389.61)	0.00
NISSAN MOTOR CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		7201.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	468.543817	13,259,790.02	480,000000	0.65	1.000000
SDB3264520293	Close	NEW	21 Dec 2034	28,300	JP3672400003	JPY	1.000000	92.00	(25.0000)	ACT/365	468.574272	13,260,651.90	13,584,000.00	(861.89)	0.00
NISSIN FOODS HOLDINGS CMN															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		2897.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,823.000000	382,300.00	3,823.248495	0.65	1.000000
SDB3264453043	Open	NEW	20 Dec 2034	100	JP3675600005	JPY	1.000000	90.00	25.0000	ACT/365	3,823.248495	382,324.85	382,324.85	(24.85)	0.00

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06831553 (Cont.)															
NITTO DENKO CMN															
	Buy	New Trade	06 Jan 2025		6988.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,635.125000	1,054,050.00	2,635.296283	0.00	1.000000
SDB3265201704	Open	NEW	11 Jan 2035	400	JP3684000007	JPY	1.000000	90.00	25.0000	ACT/365	2,635.296283	1,054,118.51	1,054,118.51	(68.51)	0.00
NOF CORPORATION CMN															
	Buy	Upsize Trade	06 Jan 2025		4403.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,185.750000	437,150.00	2,185.892074	0.00	1.000000
SDB3261588071	Open	NEW	25 Oct 2034	200	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,185.892074	437,178.41	437,178.41	(28.41)	0.00
NOMURA MICRO SCIENCE CMN															
	Buy	Partial Termination	06 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,667.105263	15,202,500.00	2,311.000000	0.00	1.000000
SDB3260121385	Close	NEW	22 Sep 2034	5,700	JP3762950008	JPY	1.000000	92.00	(130.3598)	ACT/365	2,667.278625	15,203,488.16	13,172,700.00	(988.16)	0.00
		Spread Change	06 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260121385		NEW	22 Sep 2034	0	JP3762950008	JPY		92.00	(130.4185)	ACT/365	0.000000	0.00	0.00	0.00	0.00
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000686.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097725		NEW	19 Oct 2034	7,500	CNE0000004H9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(39.53)
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688300.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122761		NEW	25 Sep 2034	46,078	CNE100003PN0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,666.64)
NS SOLUTIONS CMN															
	Sell	Full Termination	06 Jan 2025		2327.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,021.000000	(1,608,400.00)	4,072.000000	0.65	1.000000
SDB3263985554	Close	NEW	13 Dec 2034	(400)	JP3379900008	JPY	1.000000	90.00	25.0000	ACT/365	4,020.738635	(1,608,295.45)	(1,628,800.00)	(104.55)	0.00
NSFOCUS TECHNOLOGIES GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300369.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261985901		NEW	03 Nov 2034	(7,600)	CNE100001S32	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(104.29)
OBIC BUSINESS CONSULTANTS CMN															
	Buy	Upsize Trade	06 Jan 2025		4733.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,870.000000	1,374,000.00	6,870.446550	0.65	1.000000
SDB3260121423	Open	NEW	22 Sep 2034	200	JP3173500004	JPY	1.000000	90.00	25.0000	ACT/365	6,870.446550	1,374,089.31	1,374,089.31	(89.31)	0.00
OCBC LTD CMN															
	Sell	Partial Termination	06 Jan 2025		OCBC.SI	SGD	SGD		2.757300	SGD-SORA	16.742740	(122,222.00)	16.690000	0.75	1.000000
SDB3263644981	Close	NEW	06 Dec 2034	(7,300)	SG1S04926220	SGD	1.000000	100.00	20.0000	ACT/365	16.734787	(122,163.95)	(121,837.00)	(9.17)	0.00
OFFCN EDUCATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002607.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264520321		NEW	22 Dec 2034	(15,000)	CNE100001641	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(26.65)

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066831553 (Cont.)															
OJI HOLDINGS CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		3861.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	604.551724	3,506,400.00	604.100000	0.65	1.000000
SDB3260458794	Close	NEW	29 Sep 2034	5,800	JP3174410005	JPY	1.000000	92.00	(25.0000)	ACT/365	604.591020	3,506,627.92	3,503,780.00	(227.92)	0.00
OLYMPUS CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		7733.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,322.961539	3,019,850.00	2,370.500000	0.65	1.000000
SDB3264178805	Close	NEW	14 Dec 2034	1,300	JP3201200007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,323.112531	3,020,046.29	3,081,650.00	(196.29)	0.00
OMRON CORPORATION CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		6645.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,177.925000	20,711,700.00	5,353.000000	0.65	1.000000
SDB3263985551	Close	NEW	13 Dec 2034	4,000	JP3197800000	JPY	1.000000	92.00	(25.0000)	ACT/365	5,178.261565	20,713,046.26	21,412,000.00	(1,346.26)	0.00
ONO PHARMACEUTICAL CMN															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		4528.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,660.500001	(2,988,900.00)	1,634.500000	0.65	1.000000
SDB3264328857	Close	NEW	20 Dec 2034	(1,800)	JP3197600004	JPY	1.000000	90.00	25.0000	ACT/365	1,660.392068	(2,988,705.72)	(2,942,100.00)	(194.28)	0.00
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603833.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264583169		NEW	27 Dec 2034	900	CNE100002RB3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(11.32)
ORACLE CORPORATION JAPAN CMN															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		4716.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	15,345.000000	(1,534,500.00)	15,155.000000	0.65	1.000000
SDB3260588249	Close	NEW	04 Oct 2034	(100)	JP3689500001	JPY	1.000000	90.00	25.0000	ACT/365	15,344.002575	(1,534,400.26)	(1,515,500.00)	(99.74)	0.00
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600958.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097763		NEW	19 Oct 2034	78,800	CNE100001ZV6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(517.13)
ORIENTAL LAND CO CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		4661.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,424.000000	(1,369,600.00)	3,423.777440	0.65	1.000000
SDB3264520326	Open	NEW	21 Dec 2034	(400)	JP3198900007	JPY	1.000000	92.00	(25.0000)	ACT/365	3,423.777440	(1,369,510.98)	(1,369,510.98)	(89.02)	0.00
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		ORG.AX	AUD	AUD		4.338892	AUD-OIS-RBA	11.013230	185,121.38	10.900000	1.00	1.000000
SDB3262115576	Close	NEW	08 Nov 2034	16,809	AU0000000ORG5	AUD	1.000000	100.00	(25.0000)	ACT/365	11.014331	185,139.89	183,218.10	(18.51)	0.00
ORORA LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		ORA.AX	AUD	AUD		4.338892	AUD-OIS-RBA	2.433100	19,330.98	2.460000	1.00	1.000000
SDB3260458766	Close	NEW	29 Sep 2034	7,945	AU0000000ORA8	AUD	1.000000	100.00	(25.0000)	ACT/365	2.433343	19,332.91	19,544.70	(1.93)	0.00

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066831553 (Cont.)															
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3260123351		NEW	06 Jan 2025 25 Sep 2034	35,600	300595.ZK CNE100002MR0	USD CNY	USD	90.00	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 (387.83)
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	06 Jan 2025											0.00	
SDB3264390195	Close	NEW	08 Jan 2025 20 Dec 2034	1,608	PDN.AX AU000000PDN8	AUD AUD	AUD	100.00	4.338892	AUD-OIS-RBA ACT/365	8.662793 8.663659	13,929.77 13,931.16	7.560000 12,156.48	1.00 (1.39)	1.000000 0.00
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3264054700		NEW	06 Jan 2025 14 Dec 2034	(53,500)	000629.ZK CNE0000007H2	USD CNY	USD	100.00	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 (202.38)
PERFECT WORLD CO., LTD. (CN) CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3261862961		NEW	06 Jan 2025 02 Nov 2034	(15,400)	002624.ZK CNE1000018W6	USD CNY	USD	100.00	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 (11.52)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
		Spread Change	06 Jan 2025											0.00	
SDB3263707255		NEW	06 Jan 2025 08 Dec 2034	0	601857.SH CNE1000007Q1	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
		Financing Payment	06 Jan 2025											0.00	
SDB3263707255		AMEND	06 Jan 2025 08 Dec 2034	(701,400)	601857.SH CNE1000007Q1	USD CNY	USD	100.00	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 255.81
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3262867390		NEW	06 Jan 2025 24 Nov 2034	(12,300)	300725.ZK CNE1000035K5	USD CNY	USD	100.00	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 (207.76)
		Financing Payment	06 Jan 2025											0.00	
SDB3264054688		NEW	06 Jan 2025 14 Dec 2034	(11,300)	300725.ZK CNE1000035K5	USD CNY	USD	100.00	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 (637.08)
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	06 Jan 2025											(2.50)	
SDB3260123306	Open	NEW	09 Jan 2025 25 Sep 2034	2,600	300759.ZK CNE100003JW4	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	24.690385 3.356465	64,195.00 8,726.81	3.356465 8,726.81	2.00 (1.75)	1.000000 0.00
	Buy	Upsize Trade	06 Jan 2025											0.84	
SDB3260123306	Open	NEW	09 Jan 2025 25 Sep 2034	5,400	300759.ZK CNE100003JW4	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	24.647782 3.351793	133,098.02 18,099.68	3.351793 18,099.68	2.00 (3.62)	1.000000 0.00
		Financing Payment	06 Jan 2025											0.00	
SDB3260123306		AMEND	06 Jan 2025 25 Sep 2034	86,900	300759.ZK CNE100003JW4	USD CNY	USD	90.00	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 (1,500.74)
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025											0.00	
SDB3260588317		NEW	06 Jan 2025 12 Oct 2034	6,600	300398.ZK CNE100001XV1	USD CNY	USD	90.00	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 (73.08)

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066831553 (Cont.)															
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		PLS.AX	AUD	AUD		4.338120	AUD-OIS-RBA	2.226896	(1,086.73)	2.226673	1.00	1.000000
SDB3264983884	Open	NEW	04 Jan 2035	(488)	AU000000PLS0	AUD	1.000000	100.00	(50.0000)	ACT/365	2.226673	(1,086.62)	(1,086.62)	(0.11)	0.00
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000001.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649795		NEW	02 Jan 2035	(12,700)	CNE0000000040	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	14.19
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
			06 Dec 2024											10.85	
	Sell	Upside Trade	10 Dec 2024		1833.HK	HKD	HKD		3.576470	HKD-HONIX	6.162339	76,413.00	6.154913	1.20	1.000000
SDB3263644967	Open	CANCEL	06 Dec 2034	12,400	KYG711391022	HKD	1.000000	100.00	(575.0000)	ACT/365	6.154913	76,320.92	76,320.92	9.17	0.00
			06 Dec 2024											0.00	
	Sell	Upside Trade	10 Dec 2024		1833.HK	HKD	HKD		3.576470	HKD-HONIX	6.075625	9,721.00	6.074896	1.20	1.000000
SDB3263644967	Open	CANCEL	06 Dec 2034	1,600	KYG711391022	HKD	1.000000	100.00	(575.0000)	ACT/365	6.074896	9,719.83	9,719.83	1.17	0.00
			06 Dec 2024											10.85	
	Sell	Upside Trade	10 Dec 2024		1833.HK	HKD	HKD		3.576470	HKD-HONIX	6.162339	(76,413.00)	6.154913	1.20	1.000000
SDB3263644967	Open	AMEND	06 Dec 2034	(12,400)	KYG711391022	HKD	1.000000	100.00	(575.0000)	ACT/365	6.154913	(76,320.92)	(76,320.92)	(9.17)	0.00
			06 Dec 2024											0.00	
	Sell	Upside Trade	10 Dec 2024		1833.HK	HKD	HKD		3.576470	HKD-HONIX	6.075625	(9,721.00)	6.074896	1.20	1.000000
SDB3263644967	Open	AMEND	06 Dec 2034	(1,600)	KYG711391022	HKD	1.000000	100.00	(575.0000)	ACT/365	6.074896	(9,719.83)	(9,719.83)	(1.17)	0.00
			09 Dec 2024											0.00	
		Spread Change	09 Dec 2024		1833.HK	HKD	HKD		3.631840	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		CANCEL	06 Dec 2034	0	KYG711391022	HKD		100.00	(597.2222)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			09 Dec 2024											0.00	
		Spread Change	09 Dec 2024		1833.HK	HKD	HKD		3.631840	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		AMEND	06 Dec 2034	0	KYG711391022	HKD		100.00	(597.2222)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			10 Dec 2024											0.00	
		Spread Change	10 Dec 2024		1833.HK	HKD	HKD		3.788090	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		CANCEL	06 Dec 2034	0	KYG711391022	HKD		100.00	(576.5625)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			10 Dec 2024											0.00	
		Spread Change	10 Dec 2024		1833.HK	HKD	HKD		3.788090	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		AMEND	06 Dec 2034	0	KYG711391022	HKD		100.00	(576.5625)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			27 Dec 2024											0.00	
	Sell	Upside Trade	31 Dec 2024		1833.HK	HKD	HKD		5.046740	HKD-HONIX	6.596765	11,214.50	6.595973	1.20	1.000000
SDB3263644967	Open	CANCEL	06 Dec 2034	1,700	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.595973	11,213.15	11,213.15	1.35	0.00
			27 Dec 2024											10.85	
	Sell	Upside Trade	31 Dec 2024		1833.HK	HKD	HKD		5.046740	HKD-HONIX	6.584027	199,496.02	6.576093	1.20	1.000000
SDB3263644967	Open	CANCEL	06 Dec 2034	30,300	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.576093	199,255.62	199,255.62	23.94	0.00
			27 Dec 2024											0.00	
	Sell	Upside Trade	31 Dec 2024		1833.HK	HKD	HKD		5.046740	HKD-HONIX	6.596765	(11,214.50)	6.595973	1.20	1.000000
SDB3263644967	Open	AMEND	06 Dec 2034	(1,700)	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.595973	(11,213.15)	(11,213.15)	(1.35)	0.00
			27 Dec 2024											10.85	
	Sell	Upside Trade	31 Dec 2024		1833.HK	HKD	HKD		5.046740	HKD-HONIX	6.584027	(199,496.02)	6.576093	1.20	1.000000
SDB3263644967	Open	AMEND	06 Dec 2034	(30,300)	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.576093	(199,255.62)	(199,255.62)	(23.94)	0.00
			30 Dec 2024											10.85	
	Sell	Upside Trade	02 Jan 2025		1833.HK	HKD	HKD		6.053760	HKD-HONIX	6.455906	110,395.99	6.448127	1.20	1.000000
SDB3263644967	Open	CANCEL	06 Dec 2034	17,100	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.448127	110,262.97	110,262.97	13.25	0.00

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066831553 (Cont.)															
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED (Cont.)															
			30 Dec 2024											0.00	
	Sell	Upsize Trade	02 Jan 2025		1833.HK	HKD	HKD		6.053760	HKD-HONIX	6.399655	18,559.00	6.398887	1.20	1.000000
SDB3263644967	Open	CANCEL	06 Dec 2034	2,900	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.398887	18,556.77	18,556.77	2.23	0.00
			30 Dec 2024											10.85	
	Sell	Upsize Trade	02 Jan 2025		1833.HK	HKD	HKD		6.053760	HKD-HONIX	6.455906	(110,395.99)	6.448127	1.20	1.000000
SDB3263644967	Open	AMEND	06 Dec 2034	(17,100)	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.448127	(110,262.97)	(110,262.97)	(13.25)	0.00
			30 Dec 2024											0.00	
	Sell	Upsize Trade	02 Jan 2025		1833.HK	HKD	HKD		6.053760	HKD-HONIX	6.399655	(18,559.00)	6.398887	1.20	1.000000
SDB3263644967	Open	AMEND	06 Dec 2034	(2,900)	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.398887	(18,556.77)	(18,556.77)	(2.23)	0.00
			31 Dec 2024											0.00	
	Sell	Upsize Trade	03 Jan 2025		1833.HK	HKD	HKD		5.188260	HKD-HONIX	6.220000	3,110.00	6.219254	1.20	1.000000
SDB3263644967	Open	CANCEL	06 Dec 2034	500	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.219254	3,109.63	3,109.63	0.37	0.00
			31 Dec 2024											10.85	
	Sell	Upsize Trade	03 Jan 2025		1833.HK	HKD	HKD		5.188260	HKD-HONIX	6.234667	9,352.00	6.227154	1.20	1.000000
SDB3263644967	Open	CANCEL	06 Dec 2034	1,500	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.227154	9,340.73	9,340.73	1.12	0.00
			31 Dec 2024											0.00	
		Spread Change	31 Dec 2024		1833.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		CANCEL	06 Dec 2034	0	KYG711391022	HKD		100.00	(1,225.7812)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		1833.HK	HKD	HKD		5.188260	HKD-HONIX	6.200000	533,200.00	8.189746	-	1.000000
SDB3263644967		CANCEL	06 Dec 2034	86,000	KYG711391022	HKD	1.000000	100.00	(1,225.7812)	ACT/365	6.200000	533,200.00	704,318.16	0.00	(171,118.16)
			31 Dec 2024											0.00	
	Sell	Upsize Trade	03 Jan 2025		1833.HK	HKD	HKD		5.188260	HKD-HONIX	6.220000	(3,110.00)	6.219254	1.20	1.000000
SDB3263644967	Open	AMEND	06 Dec 2034	(500)	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.219254	(3,109.63)	(3,109.63)	(0.37)	0.00
			31 Dec 2024											10.85	
	Sell	Upsize Trade	03 Jan 2025		1833.HK	HKD	HKD		5.188260	HKD-HONIX	6.234667	(9,352.00)	6.227154	1.20	1.000000
SDB3263644967	Open	AMEND	06 Dec 2034	(1,500)	KYG711391022	HKD	1.000000	100.00	(576.5625)	ACT/365	6.227154	(9,340.73)	(9,340.73)	(1.12)	0.00
			31 Dec 2024											0.00	
		Spread Change	31 Dec 2024		1833.HK	HKD	HKD		5.188260	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		AMEND	06 Dec 2034	0	KYG711391022	HKD		100.00	(1,225.7812)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			31 Dec 2024											0.00	
		Equity Reset	03 Jan 2025		1833.HK	HKD	HKD		5.188260	HKD-HONIX	6.200000	(533,200.00)	8.189746	-	1.000000
SDB3263644967		AMEND	06 Dec 2034	(86,000)	KYG711391022	HKD	1.000000	100.00	(1,225.7812)	ACT/365	6.200000	(533,200.00)	(704,318.16)	0.00	171,118.16
			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		CANCEL	06 Dec 2034	0	KYG711391022	HKD		100.00	(1,320.8333)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			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		AMEND	06 Dec 2034	0	KYG711391022	HKD		100.00	(1,320.8333)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			03 Jan 2025											0.00	
		Spread Change	03 Jan 2025		1833.HK	HKD	HKD		3.948950	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		CANCEL	06 Dec 2034	0	KYG711391022	HKD		100.00	(1,329.6511)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			03 Jan 2025											0.00	
		Financing Payment	03 Jan 2025		1833.HK	HKD	HKD		0.000000	HKD-HONIX	0.000000	0.00	0.000000	-	1.000000
SDB3263644967		CANCEL	06 Dec 2034	84,000	KYG711391022	HKD	1.000000	100.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	91.01
			03 Jan 2025											0.00	
		Spread Change	03 Jan 2025		1833.HK	HKD	HKD		3.948950	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3263644967		AMEND	06 Dec 2034	0	KYG711391022	HKD		100.00	(1,329.6511)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED (Cont.)															
			03 Jan 2025											0.00	
		Financing Payment	03 Jan 2025		1833.HK	HKD	HKD		0.000000	HKD-HONIX	0.000000	0.00	0.000000	-	1.000000
SDB3263644967		AMEND	06 Dec 2034	(84,000)	KYG711391022	HKD	1.000000	100.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(91.01)
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601318.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262055934		NEW	06 Nov 2034	134,500	CNE000001R84	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4,166.35)
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601666.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123573		NEW	25 Sep 2034	(625,700)	CNE000001PH7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5,209.67)
PIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688072.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800219		NEW	20 Nov 2034	(6,283)	CNE100005998	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,699.13)
PLAID INC. (JAPAN) CMN															
			06 Jan 2025											0.00	
	Sell	New Trade	08 Jan 2025		4165.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	994.760000	(2,486,900.00)	994.695341	0.65	1.000000
SDB3265201672	Open	NEW	11 Jan 2035	(2,500)	JP3833270006	JPY	1.000000	100.00	(250.0000)	ACT/365	994.695341	(2,486,738.35)	(2,486,738.35)	(161.65)	0.00
POLA ORBIS HOLDINGS CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		4927.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,415.300001	(707,650.00)	1,415.208006	0.65	1.000000
SDB3264583138	Open	NEW	22 Dec 2034	(500)	JP3855900001	JPY	1.000000	92.00	(25.0000)	ACT/365	1,415.208006	(707,604.00)	(707,604.00)	(46.00)	0.00
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600155.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328846		NEW	21 Dec 2034	(74,300)	CNE000000X53	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(257.06)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600048.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054710		NEW	14 Dec 2034	39,100	CNE000001ND1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(30.96)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600048.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857807		NEW	02 Jan 2035	33,600	CNE000001ND1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(22.48)
POSTAL SAVINGS BANK OF CHINA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601658.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263308439		NEW	30 Nov 2034	(491,600)	CNE100003P24	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(68.11)
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601669.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123648		NEW	25 Sep 2034	(1,808,615)	CNE1000017G1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,702.44)

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066831553 (Cont.)															
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
SDB3264328874		Financing Payment NEW	06 Jan 2025 21 Dec 2034	(1,111,800)	601669.SH CNE1000017G1	USD CNY	USD	100.00	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 (2,769.86)
POWER FINANCE CORP LTD CMN															
			06 Jan 2025											11.00	
SDB3264650036	Sell Close	Full Termination NEW	07 Jan 2025 27 Dec 2034	(41,173)	PWFC.NS INE134E01011	USD INR	USD	78.16	4.330000	USD-Federal Funds-H.15 ACT/360	451.680893 5.255592	(18,597,057.41) (216,388.49)	5.243875 (215,906.05)	4.00 (86.69)	1.000000 0.00
POWER GRID CORPORATION OF INDIA LIMITED CMN															
			06 Jan 2025											12.50	
SDB3264922952	Buy Open	Upsize Trade NEW	07 Jan 2025 02 Jan 2035	567	PGRD.NS INE752E01010	USD INR	USD	78.16	4.330000	USD-Federal Funds-H.15 ACT/360	308.469481 3.600560	174,902.20 2,041.52	3.600560 2,041.52	4.00 (0.82)	1.000000 0.00
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
SDB3264120680	Buy Open	Upsize Trade NEW	08 Jan 2025 13 Dec 2034	577	PME.AX AU000000PME8	AUD AUD	AUD	100.00	4.338120	AUD-OIS-RBA ACT/365	254.907521 254.933012	147,081.64 147,096.35	254.933012 147,096.35	1.00 (14.71)	1.000000 0.00
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR															
			06 Jan 2025											0.21	
SDB3265128017	Sell Open	Upsize Trade NEW	08 Jan 2025 05 Jan 2035	(7,000)	PTTGC_n.BK TH1074010R12	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	24.635711 0.711715	(172,449.98) (4,982.01)	0.711715 (4,982.01)	4.00 (1.99)	1.000000 0.00
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3260491923	Buy Open	Upsize Trade NEW	09 Jan 2025 11 Oct 2034	3,000	300481.ZK CNE1000020Z5	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.001003 1.903963	42,003.01 5,711.89	1.903963 5,711.89	2.00 (1.14)	1.000000 0.00
			06 Jan 2025											(2.50)	
SDB3260491923	Buy Open	Upsize Trade NEW	09 Jan 2025 11 Oct 2034	1,500	300481.ZK CNE1000020Z5	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	13.993330 1.902284	20,989.99 2,853.43	1.902284 2,853.43	2.00 (0.57)	1.000000 0.00
			06 Jan 2025											0.00	
SDB3260491923		Financing Payment AMEND	06 Jan 2025 11 Oct 2034	22,000	300481.ZK CNE1000020Z5	USD CNY	USD	90.00	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 (154.82)
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260588303		Financing Payment NEW	06 Jan 2025 12 Oct 2034	(12,700)	688063.SH CNE100005D68	USD CNY	USD	100.00	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 (251.32)
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
SDB3265057943	Sell Close	Full Termination NEW	08 Jan 2025 04 Jan 2035	(3,362)	QAN.AX AU000000QAN2	AUD AUD	AUD	100.00	4.338892	AUD-OIS-RBA ACT/365	8.997818 8.996918	(30,250.66) (30,247.64)	9.071051 (30,496.87)	1.00 (3.03)	1.000000 0.00
QI AN XIN TECHNOLOGY GROUP INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260350119		Financing Payment NEW	06 Jan 2025 10 Oct 2034	(63,600)	688561.SH CNE1000041K3	USD CNY	USD	100.00	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 (484.91)

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066831553 (Cont.)															
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002232.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707284		NEW	08 Dec 2034	(500)	CNE10000B73	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.76)
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300183.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649855		NEW	02 Jan 2035	(5,400)	CNE1000010C5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(37.07)
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688556.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426717		NEW	04 Dec 2034	(19,267)	CNE1000044B6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(28.84)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688556.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263589502		NEW	07 Dec 2034	(78,501)	CNE1000044B6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(206.54)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688556.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985644		NEW	14 Dec 2034	(177,908)	CNE1000044B6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(808.84)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688556.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716689		NEW	02 Jan 2035	(10,302)	CNE1000044B6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(22.48)
			06 Jan 2025											2.50	
	Sell	New Trade	09 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.452674	(5,278.60)	1.420391	2.00	1.000000
SDB3265201713	Open	NEW	11 Jan 2035	(505)	CNE1000044B6	CNY	7.355700	100.00	(2,225.0000)	ACT/360	1.420391	(717.30)	(717.30)	(0.14)	0.00
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.506389	(36,740.84)	1.427213	2.00	1.000000
SDB3265201713	Open	NEW	11 Jan 2035	(3,497)	CNE1000044B6	CNY	7.355700	100.00	(2,225.0000)	ACT/360	1.427213	(4,990.96)	(4,990.96)	(1.00)	0.00
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		688677.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.859998	7,372.00	5.132818	2.00	1.000000
SDB3265127423	Close	NEW	08 Jan 2035	200	CNE100005410	CNY	7.355700	100.00	(2,250.0000)	ACT/360	5.010829	1,002.17	1,026.56	(0.20)	0.00
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		688677.SH	USD	USD		4.330000	USD-Federal Funds-H.15	37.065280	18,532.64	5.132818	2.00	1.000000
SDB3265127423	Close	NEW	08 Jan 2035	500	CNE100005410	CNY	7.355700	100.00	(2,250.0000)	ACT/360	5.040419	2,520.21	2,566.41	(0.50)	0.00
QINGHAI HUZHUR BARLEY WINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002646.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262540452		NEW	16 Nov 2034	(50,800)	CNE1000019X2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(510.83)
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000792.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645024		NEW	07 Dec 2034	137,600	CNE000000SW2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(996.40)

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066831553 (Cont.)															
QINHUANGDAO PORT CO., LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260264454		Financing Payment	06 Jan 2025											0.00	
		NEW	10 Oct 2034	13,800	601326.SH CNE100002QX9	USD CNY	USD	90.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
									0.0000		0.000000	0.00	0.00	0.00	(4.67)
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3263530567		Financing Payment	06 Jan 2025											0.00	
		NEW	07 Dec 2034	(600)	688027.SH CNE100004231	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
									0.0000		0.000000	0.00	0.00	0.00	(376.84)
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3261789940		Financing Payment	06 Jan 2025											0.00	
		NEW	02 Nov 2034	78,300	605183.SH CNE100005XK5	USD CNY	USD	90.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
									0.0000		0.000000	0.00	0.00	0.00	(851.37)
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264921685		Financing Payment	06 Jan 2025											0.00	
		NEW	05 Jan 2035	(1,500)	603236.SH CNE100003N01	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
									0.0000		0.000000	0.00	0.00	0.00	(15.63)
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
SDB3260487510	Buy	Partial Termination	06 Jan 2025											0.84	
	Close	NEW	11 Oct 2034	1,500	300442.ZK CNE100001Z58	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	47.979332	71,969.00	7.095743	2.00	1.000000
									(1,444.4347)		6.524595	9,786.89	10,643.61	(1.96)	0.00
SDB3260487510	Buy	Partial Termination	06 Jan 2025											0.00	
	Close	NEW	11 Oct 2034	2,833	300442.ZK CNE100001Z58	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	46.927203	132,944.77	7.095743	0.00	1.000000
									(1,444.4347)		6.379706	18,073.71	20,102.24	0.00	0.00
SDB3260487510	Buy	Partial Termination	06 Jan 2025											(2.50)	
	Close	NEW	11 Oct 2034	2,600	300442.ZK CNE100001Z58	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	47.933653	124,627.50	7.095743	2.00	1.000000
									(1,444.4347)		6.516206	16,942.14	18,448.93	(3.39)	0.00
SDB3260487510		Spread Change	06 Jan 2025											0.00	
		NEW	11 Oct 2034	0	300442.ZK CNE100001Z58	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	0.000000
									(1,425.2929)		0.000000	0.00	0.00	0.00	0.00
SDB3260487510		Financing Payment	06 Jan 2025											0.00	
		AMEND	11 Oct 2034	(88,900)	300442.ZK CNE100001Z58	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
									0.0000		0.000000	0.00	0.00	0.00	(5,183.57)
RAYHOO MOTOR DIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3264120674		Financing Payment	06 Jan 2025											0.00	
		NEW	14 Dec 2034	(700)	002997.ZK CNE1000046J4	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
									0.0000		0.000000	0.00	0.00	0.00	(1.14)
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
SDB3264120655	Sell	Partial Termination	06 Jan 2025											0.00	
	Close	NEW	13 Dec 2034	(280)	REA.AX AU000000REA9	AUD AUD	AUD	100.00	4.338892	AUD-OIS-RBA ACT/365	237.907393	(66,614.07)	233.310000	1.00	1.000000
									25.0000		237.883602	(66,607.41)	(65,326.80)	(6.66)	0.00
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
SDB3260123118		Financing Payment	06 Jan 2025											0.00	
		NEW	25 Sep 2034	115,000	601828.SH CNE100002RX7	USD CNY	USD	90.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
									0.0000		0.000000	0.00	0.00	0.00	(115.51)

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066831553 (Cont.)															
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263530595		Financing Payment NEW	06 Jan 2025 07 Dec 2034		688331.SH (7,000) CNE100005B03	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
			06 Jan 2025											0.00	(17.57)
SDB3263589496		Financing Payment NEW	06 Jan 2025 07 Dec 2034		688331.SH (17,322) CNE100005B03	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
														0.00	(206.85)
RESONA HOLDINGS CMN															
			06 Jan 2025											0.00	
SDB3263868377	Sell Close	Partial Termination NEW	08 Jan 2025 08 Dec 2034		8308.T (39,800) JP3500610005	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	1,142.057789	(45,453,900.00)	1,144.500000	0.65	1.000000
														(2,954.50)	0.00
RESORTTRUST INC CMN															
			06 Jan 2025											0.00	
SDB3260121526	Sell Open	Upsize Trade NEW	08 Jan 2025 22 Sep 2034		4681.T (800) JP39774450003	JPY JPY	JPY	92.05	0.227000	JPY-BOJ-TONAT ACT/365	3,107.625000	(2,486,100.00)	3,107.423004	0.65	1.000000
														(161.60)	0.00
RIANLON CORPORATION CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260122905		Financing Payment NEW	06 Jan 2025 25 Sep 2034		300596.ZK 9,000 CNE100002MQ2	USD CNY	USD	90.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
														0.00	(130.17)
RINNAI CORP. CMN															
			06 Jan 2025											0.00	
SDB3260458771	Buy Close	Partial Termination NEW	08 Jan 2025 29 Sep 2034		5947.T 100 JP3977400005	JPY JPY	JPY	92.04	0.227000	JPY-BOJ-TONAT ACT/365	3,238.000000	323,800.00	3,259.000000	0.65	1.000000
														(21.05)	0.00
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
SDB3265057927	Buy Close	Full Termination NEW	08 Jan 2025 04 Jan 2035		RIO.AX 162 AU000000RIO1	AUD AUD	AUD	100.00	4.338892	AUD-OIS-RBA ACT/365	115.426300	18,699.06	118.042643	1.00	1.000000
														(1.87)	0.00
SDB3265201685	Buy Open	New Trade NEW	08 Jan 2025 10 Jan 2035		RIO.AX 1,015 AU000000RIO1	AUD AUD	AUD	100.00	4.338120	AUD-OIS-RBA ACT/365	115.426300	117,157.69	115.437843	1.00	1.000000
														(11.72)	0.00
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3262800215		Financing Payment NEW	06 Jan 2025 20 Nov 2034		600259.SH (1,400) CNE0000012R1	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
														0.00	(87.06)
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263185974		Financing Payment NEW	06 Jan 2025 30 Nov 2034		300757.ZK (200) CNE100003JTO	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
														0.00	(9.33)
SDB3264390221		Spread Change NEW	06 Jan 2025 21 Dec 2034		300757.ZK 0 CNE100003JTO	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	0.000000
														0.00	0.00
SDB3264390221		Financing Payment AMEND	06 Jan 2025 21 Dec 2034		300757.ZK (6,300) CNE100003JTO	USD CNY	USD	100.00	0.000000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	1.000000
														0.00	(555.65)

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066831553 (Cont.)															
ROHM CO LTD ORD CMN															
			06 Jan 2025											0.00	
	Sell	New Trade	08 Jan 2025		6963.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,497.578948	(2,845,400.00)	1,497.481605	0.65	1.000000
SDB3265201700	Open	NEW	11 Jan 2025	(1,900)	JP3982800009	JPY	1.000000	100.00	(25.0000)	ACT/365	1,497.481605	(2,845,215.05)	(2,845,215.05)	(184.95)	0.00
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002493.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123522		NEW	25 Sep 2024	(348,200)	CNE100000W60	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,395.38)
RORZE CMN															
			06 Jan 2025											0.00	
	Sell	New Trade	08 Jan 2025		6323.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,545.125000	(1,236,100.00)	1,545.024567	0.65	1.000000
SDB3265201688	Open	NEW	11 Jan 2025	(800)	JP3982200002	JPY	1.000000	100.00	(25.0000)	ACT/365	1,545.024567	(1,236,019.65)	(1,236,019.65)	(80.35)	0.00
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002617.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649751		NEW	02 Jan 2025	(38,100)	CNE1000016Y6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(11.45)
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		002617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.806141	95,285.97	1,044697	2.00	1.000000
SDB3264716718	Close	NEW	02 Jan 2025	14,000	CNE1000016Y6	CNY	7.355700	100.00	(1,275.0000)	ACT/360	0.925551	12,957.71	14,625.76	(2.59)	0.00
			06 Jan 2025											(2.50)	
	Buy	Full Termination	09 Jan 2025		002617.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.855002	2,056.50	1,044697	2.00	1.000000
SDB3264716718	Close	NEW	02 Jan 2025	300	CNE1000016Y6	CNY	7.355700	100.00	(1,275.0000)	ACT/360	0.931884	279.57	313.41	(0.06)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002617.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716718		AMEND	02 Jan 2025	(30,400)	CNE1000016Y6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(50.03)
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002929.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263186027		NEW	30 Nov 2024	(132,100)	CNE1000033M6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,704.29)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002929.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649887		NEW	02 Jan 2025	(17,900)	CNE1000033M6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(175.64)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.406670	108,732.01	8.214559	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2024	1,800	CNE100003G91	CNY	7.355700	90.00	50.0000	ACT/360	8.214559	14,786.21	14,786.21	(2.96)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.192504	132,423.51	8.182701	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2024	2,200	CNE100003G91	CNY	7.355700	90.00	50.0000	ACT/360	8.182701	18,001.94	18,001.94	(3.60)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300724.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260488015		AMEND	11 Oct 2024	81,200	CNE100003G91	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,551.99)
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002352.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644992		NEW	07 Dec 2024	29,600	CNE100000L63	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(209.55)

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066831553 (Cont.)															
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002352.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857812		NEW	02 Jan 2035	7,600	CNE100000L63	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5.66)
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600104.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260489634		NEW	11 Oct 2034	(133,700)	CNE000000TY6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(596.66)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600104.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264520288		NEW	22 Dec 2034	(6,300)	CNE000000TY6	CNY	1.000000	100.00	0.000000	ACT/360	0.000000	0.00	0.00	0.00	(30.99)
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		600104.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.124077	768,460.86	2.835020	2.00	1.000000
SDB3264921647	Close	NEW	05 Jan 2035	42,400	CNE000000TY6	CNY	7.355700	100.00	(1,475.0000)	ACT/360	2.464650	104,501.16	120,204.85	(20.89)	0.00
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		600104.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.142027	228,589.54	2.835020	2.00	1.000000
SDB3264921647	Close	NEW	05 Jan 2035	12,600	CNE000000TY6	CNY	7.355700	100.00	(1,475.0000)	ACT/360	2.466267	31,074.96	35,721.25	(6.22)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600104.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921647		AMEND	05 Jan 2035	(71,700)	CNE000000TY6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(170.60)
SANFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		SFR.AX	AUD	AUD		4.338892	AUD-OIS-RBA	9.298966	20,374.03	9.280000	1.00	1.000000
SDB3260188363	Close	NEW	27 Sep 2034	2,191	AU000000SFR8	AUD	1.000000	100.00	(25.0000)	ACT/365	9.298986	20,376.07	20,332.48	(2.04)	0.00
SANKYO CO., LTD.															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		6417.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,142.794118	(3,642,750.00)	2,142.654836	0.65	1.000000
SDB3260961779	Open	NEW	12 Oct 2034	(1,700)	JP3326410002	JPY	1.000000	92.00	(25.0000)	ACT/365	2,142.654836	(3,642,513.22)	(3,642,513.22)	(236.78)	0.00
SANRIO CO LTD															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		8136.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,544.700001	11,089,400.00	5,540.000000	0.65	1.000000
SDB3260760905	Close	NEW	12 Oct 2034	2,000	JP3343200006	JPY	1.000000	92.00	(25.0000)	ACT/365	5,545.060406	11,090,120.81	11,080,000.00	(720.81)	0.00
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
	Buy	Full Termination	09 Jan 2025		688289.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.841059	1,632,684.68	3.099949	0.00	1.000000
SDB3260123550	Close	NEW	25 Sep 2034	74,753	CNE1000043J1	CNY	7.355700	100.00	(255.0282)	ACT/360	2.969270	221,961.84	231,730.49	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688289.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123550		AMEND	25 Sep 2034	(80,953)	CNE1000043J1	CNY	1.000000	100.00	0.000000	ACT/360	0.000000	0.00	0.00	0.00	299.82
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Upside Trade	08 Jan 2025		STO.AX	AUD	AUD		4.338120	AUD-OIS-RBA	6.862268	11,164.91	6.862954	1.00	1.000000
SDB3261285283	Open	NEW	19 Oct 2034	1,627	AU000000STO6	AUD	1.000000	100.00	25.0000	ACT/365	6.862954	11,166.03	11,166.03	(1.12)	0.00

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06831553 (Cont.)															
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600031.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645027		NEW	07 Dec 2034	276,100	CNE000001F70	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,692.73)
			06 Jan 2025											2.50	
	Sell	Partial Termination	09 Jan 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.555001	(66,886.50)	2.153872	2.00	1.000000
SDB3265127444	Close	NEW	08 Jan 2035	(4,300)	CNE000001F70	CNY	7.355700	90.00	50.0000	ACT/360	2.113735	(9,089.06)	(9,261.65)	(1.82)	0.00
			06 Jan 2025											5.84	
	Sell	Full Termination	09 Jan 2025		600031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.575558	(14,018.00)	2.159599	2.00	1.000000
SDB3265127444	Close	NEW	08 Jan 2035	(900)	CNE000001F70	CNY	7.355700	90.00	50.0000	ACT/360	2.115821	(1,904.24)	(1,943.64)	(0.38)	0.00
SATS LTD CMN															
			06 Jan 2025											4.00	
	Sell	Upsize Trade	08 Jan 2025		SATS.SI	SGD	SGD		2.833791	SGD-SORA	3.690000	(369.00)	3.688247	0.75	1.000000
SDB3260121418	Open	NEW	22 Sep 2034	(100)	SG1152882764	SGD	1.000000	100.00	(20.0000)	ACT/365	3.688247	(368.82)	(368.82)	(0.03)	0.00
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002291.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426682		NEW	04 Dec 2034	(98,700)	CNE100000FS6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(473.24)
SBI SUMISHIN NET BANK CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		7163.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,815.000000	763,000.00	3,790.000000	0.65	1.000000
SDB3260599733	Close	NEW	04 Oct 2034	200	JP3400650002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,815.247975	763,049.59	758,000.00	(49.59)	0.00
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			06 Jan 2025											0.21	
	Sell	Upsize Trade	08 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	18.945905	(973,819.52)	0.547339	4.00	1.000000
SDB3265128016	Open	NEW	05 Jan 2035	(51,400)	TH0098010R12	THB	34.600000	100.00	(4,000.0000)	ACT/360	0.547339	(28,133.22)	(28,133.22)	(11.26)	0.00
SCREEN HOLDINGS CMN															
			06 Jan 2025											0.00	
	Sell	Full Termination	08 Jan 2025		7735.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	9,580.142857	(6,706,100.00)	9,490.000000	0.65	1.000000
SDB3264328856	Close	NEW	20 Dec 2034	(700)	JP3494600004	JPY	1.000000	90.00	25.0000	ACT/365	9,579.520148	(6,705,664.10)	(6,643,000.00)	(435.90)	0.00
SCSK CORPORATION CMN															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		9719.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,296.000000	(988,800.00)	3,331.000000	0.65	1.000000
SDB3260427112	Close	NEW	28 Sep 2034	(300)	JP3400400002	JPY	1.000000	90.00	25.0000	ACT/365	3,295.785760	(988,735.73)	(999,300.00)	(64.27)	0.00
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600061.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097743		NEW	19 Oct 2034	214,100	CNE000000Q11	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(882.68)
SEARAINBOW HOLDING CORP. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000503.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800239		NEW	20 Nov 2034	(46,300)	CNE000000255	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(56.75)

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066831553 (Cont.)															
SEARAINBOW HOLDING CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
SDB3263645033		Financing Payment NEW	06 Jan 2025 07 Dec 2034		000503.ZK CNE000000255	USD CNY	USD		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 (18.26)
SEATRIUM LIMITED CMN															
			06 Jan 2025											4.00	
SDB3262990909	Sell Open	Upsize Trade NEW	08 Jan 2025 22 Nov 2034		SEAT.SI SGXE34184239	SGD SGD	SGD		2.833791	SGD-SORA ACT/365	2.198378 2.197334	(98,927.01) (98,880.03)	2.197334 (98,880.03)	0.75 (7.42)	1.000000 0.00
SDB3262990909		Spread Change NEW	06 Jan 2025 22 Nov 2034		SEAT.SI 0 SGXE34184239	SGD SGD	SGD	100.00	2.757300	SGD-SORA ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
SEIBU HOLDINGS INC CMN															
			06 Jan 2025											0.00	
SDB3264753530	Buy Open	Upsize Trade NEW	08 Jan 2025 27 Dec 2034		9024.T JP3417200007	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	3,271.000000 3,271.212615	1,635,500.00 1,635,606.31	3,271.212615 1,635,606.31	0.65 (106.31)	1.000000 0.00
SEKISUI CHEMICAL CO., LTD. CMN															
			06 Jan 2025											0.00	
SDB3264921635	Buy Close	Partial Termination NEW	08 Jan 2025 09 Jan 2035		4204.T JP3419400001	JPY JPY	JPY	100.00	0.227000	JPY-BOJ-TONAT ACT/365	2,707.217391 2,707.393360	6,226,600.00 6,227,004.73	2,715,000.00 6,244,500.00	0.65 (404.73)	1.000000 0.00
SEKISUI HOUSE, LTD. CMN															
			06 Jan 2025											0.00	
SDB3263707268	Buy Close	Partial Termination NEW	08 Jan 2025 07 Dec 2034		1928.T 900 JP3420600003	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	3,776.444444 3,776.689913	3,398,800.00 3,399,020.92	3,782,000.00 3,403,800.00	0.65 (220.92)	1.000000 0.00
SERES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263644982		Financing Payment NEW	06 Jan 2025 07 Dec 2034		601127.SH CNE1000028B9	USD CNY	USD	100.00	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 (41.10)
SEVEN BANK CMN															
			06 Jan 2025											0.00	
SDB3263530540	Buy Open	Upsize Trade NEW	08 Jan 2025 06 Dec 2034		8410.T JP3105220002	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	309.111111 309.131203	1,391,000.00 1,391,090.41	309.131203 1,391,090.41	0.65 (90.42)	1.000000 0.00
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3262322914		Financing Payment NEW	06 Jan 2025 10 Nov 2034		601225.SH CNE100001T64	USD CNY	USD	90.00	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 (166.42)
SDB3264857802	Sell Close	Partial Termination NEW	09 Jan 2025 02 Jan 2035		601225.SH CNE100001T64	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	23.235696 3.157448	(1,619,528.01) (220,074.13)	3.176424 (221,396.75)	2.00 (44.03)	1.000000 0.00
SDB3264857802	Sell Close	Partial Termination NEW	09 Jan 2025 02 Jan 2035		601225.SH CNE100001T64	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	23.218775 3.154094	(1,899,295.79) (258,004.89)	3.186333 (260,642.06)	2.00 (51.64)	1.000000 0.00
SDB3264857802		Financing Payment AMEND	06 Jan 2025 02 Jan 2035		601225.SH CNE100001T64	USD CNY	USD	90.00	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 (197.59)

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066831553 (Cont.)															
SHAANXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600248.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262115519	NEW	NEW	09 Nov 2034	(234,300)	CNE000001329	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(649.23)
SHAANXI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600984.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264520290	NEW	NEW	22 Dec 2034	(15,300)	CNE000001K40	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(8.78)
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601015.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263985580	NEW	NEW	14 Dec 2034	(32,400)	CNE100001VV5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(131.33)
SHANDONG BUCHANG PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603858.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123614	NEW	NEW	25 Sep 2034	(7,900)	CNE100002FV6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(6.99)
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300821.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264649799	NEW	NEW	02 Jan 2035	(14,700)	CNE100003SH6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(9.93)
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600547.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262800232	NEW	NEW	20 Nov 2034	(68,000)	CNE000001FR7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,400.59)
	Buy	New Trade	09 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.910100	288,331.90	3.250554	0.00	1.000000
SDB3265201716	Open	NEW	11 Jan 2035	12,059	CNE000001FR7	CNY	7.355700	90.00	50.0000	ACT/360	3.250554	39,198.43	39,198.43	0.00	0.00
	Sell	Full Termination	09 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.103005	(290,658.14)	3.250554	2.00	1.000000
SDB3265201716	Close	NEW	11 Jan 2035	(12,059)	CNE000001FR7	CNY	7.355700	90.00	50.0000	ACT/360	3.274210	(39,483.70)	(39,198.43)	(7.90)	0.00
	Sell	New Trade	09 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.103005	(1,001,262.93)	3.274210	2.00	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(41,541)	CNE000001FR7	CNY	7.355700	100.00	(1,275.0000)	ACT/360	3.274210	(136,013.96)	(136,013.96)	(27.22)	0.00
	Sell	Upsize Trade	09 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.851932	(357,778.98)	3.241187	2.00	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(15,000)	CNE000001FR7	CNY	7.355700	100.00	(1,275.0000)	ACT/360	3.241187	(48,617.81)	(48,617.81)	(9.73)	0.00
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600350.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260588377	NEW	NEW	12 Oct 2034	(20,000)	CNE0000019Y2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(38.68)
		Spread Change	06 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264583140	NEW	NEW	27 Dec 2034	0	CNE0000019Y2	CNY		100.00	(451.6759)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		600350.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264583140		AMEND	27 Dec 2034	(13,200)	CNE0000019Y2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(6.28)
SHANDONG INTOCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	06 Jan 2025		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649724		NEW	02 Jan 2035	0	CNE100004PB3	CNY		100.00	(1,677.7594)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Financing Payment	06 Jan 2025		688087.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649724		AMEND	02 Jan 2035	(7,376)	CNE100004PB3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(29.23)
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600219.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123046		NEW	25 Sep 2034	1,784,500	CNE000001139	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4,056.80)
SHANDONG NEW BEIYANG INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002376.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261928023		NEW	02 Nov 2034	31,600	CNE100000M62	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(7.61)
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603026.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426713		NEW	04 Dec 2034	(3,700)	CNE100001ZW4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(37.92)
		Spread Change	06 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649907		NEW	02 Jan 2035	0	CNE100001ZW4	CNY		100.00	(1,679.2553)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Financing Payment	06 Jan 2025		603026.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649907		AMEND	02 Jan 2035	(4,400)	CNE100001ZW4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(35.11)
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		301035.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921655		NEW	05 Jan 2035	(1,400)	CNE100004NC6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(11.37)
SHANGHAI 2345 NETWORK HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002195.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644960		NEW	07 Dec 2034	(75,100)	CNE1000008K2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(54.63)
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		605098.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122681		NEW	25 Sep 2034	23,900	CNE1000052P9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(528.39)
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600732.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426715		NEW	04 Dec 2034	(40,700)	CNE000000LN6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(25.75)

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066831553 (Cont.)															
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		600732.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264921675		NEW	05 Jan 2035	(21,500)	CNE000000LN6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(49.94)
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600643.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262055920		NEW	06 Nov 2034	155,800	CNE0000008S7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(491.54)
SHANGHAI AOHUA PHOTOELECTRICITY ENDSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	06 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.604798	(20,302.40)	5.515853	5.84	1.000000
SDB3261510767	Open	NEW	26 Oct 2034	(500)	CNE100004ZJ5	CNY	7.355700	100.00	(1,822.2054)	ACT/360	5.515853	(2,757.93)	(2,757.93)	(0.55)	0.00
		Financing Payment	06 Jan 2025		688212.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261510767		AMEND	26 Oct 2034	(8,275)	CNE100004ZJ5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(610.79)
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603881.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123476		NEW	25 Sep 2034	161,300	CNE100002R57	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,713.08)
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	06 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.453090	139,991.99	3.825092	0.84	1.000000
SDB3264390192	Close	NEW	21 Dec 2034	5,500	CNE1000011K6	CNY	7.355700	100.00	(253.0662)	ACT/360	3.461305	19,037.18	21,038.01	(3.81)	0.00
	Buy	Partial Termination	06 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.853754	10,341.50	3.825092	(2.50)	1.000000
SDB3264390192	Close	NEW	21 Dec 2034	400	CNE1000011K6	CNY	7.355700	100.00	(253.0662)	ACT/360	3.514616	1,405.85	1,530.04	(0.28)	0.00
		Financing Payment	06 Jan 2025		002568.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264390192		AMEND	21 Dec 2034	(122,300)	CNE1000011K6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	301.69
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
	Sell	Partial Termination	06 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	193.626081	(78,999.44)	26.527101	2.50	1.000000
SDB3260188355	Close	NEW	10 Oct 2034	(408)	CNE100003LY6	CNY	7.355700	90.00	50.0000	ACT/360	26.311425	(10,735.06)	(10,823.06)	(2.15)	0.00
	Sell	Partial Termination	06 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	191.775095	(209,418.40)	26.527101	5.84	1.000000
SDB3260188355	Close	NEW	10 Oct 2034	(1,092)	CNE100003LY6	CNY	7.355700	90.00	50.0000	ACT/360	26.051188	(28,447.90)	(28,967.59)	(5.69)	0.00
		Financing Payment	06 Jan 2025		688188.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260188355		AMEND	10 Oct 2034	24,273	CNE100003LY6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,224.24)
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600621.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260961496		NEW	13 Oct 2034	44,900	CNE0000006D3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(439.66)

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066831553 (Cont.)															
SHANGHAI DIESEL ENGINE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600841.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263985631		NEW	14 Dec 2034	(11,700)	CNE000000CD6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(17.08)
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601727.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263530578		NEW	07 Dec 2034	4,200	CNE100000D55	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.87)
		Financing Payment	06 Jan 2025		601727.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264054671		NEW	14 Dec 2034	5,000	CNE100000D55	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(20.38)
		Buy	06 Jan 2025		601727.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.115436	16,365.50	0.967288	2.00	1.000000
SDB3265201682	Open	NEW	11 Jan 2035	2,300	CNE100000D55	CNY	7.355700	90.00	50.0000	ACT/360	0.967288	2,224.76	2,224.76	(0.44)	0.00
		Buy	06 Jan 2025		601727.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.030185	113,889.00	0.956018	2.00	1.000000
SDB3265201682	Open	NEW	11 Jan 2035	16,200	CNE100000D55	CNY	7.355700	90.00	50.0000	ACT/360	0.956018	15,487.49	15,487.49	(3.10)	0.00
SHANGHAI FENGYUZHU CULTURE AND TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603466.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264390218		NEW	21 Dec 2034	(3,900)	CNE100002V69	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(26.88)
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601595.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262867409		NEW	24 Nov 2034	(31,200)	CNE100002G92	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(511.82)
		Sell	06 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.889999	(4,578.00)	3.110472	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(200)	CNE100002G92	CNY	7.355700	100.00	(1,775.0000)	ACT/360	3.110472	(622.09)	(622.09)	(0.12)	0.00
		Sell	06 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.015002	(4,603.00)	3.126413	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(200)	CNE100002G92	CNY	7.355700	100.00	(1,775.0000)	ACT/360	3.126413	(625.28)	(625.28)	(0.13)	0.00
SHANGHAI GENERAL HEALTHY INFORMATION AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		605186.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262741448		NEW	17 Nov 2034	(17,100)	CNE100006BJ1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(313.44)
SHANGHAI GEOHARBOUR CONSTRUCTION GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		605598.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263707303		NEW	08 Dec 2034	(12,600)	CNE100005055	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(99.72)
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Buy	06 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.927002	8,963.50	2.437036	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	500	CNE1000006J8	CNY	7.355700	90.00	50.0000	ACT/360	2.437036	1,218.52	1,218.52	(0.24)	0.00
		Buy	06 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.957142	25,140.00	2.441949	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	1,400	CNE1000006J8	CNY	7.355700	90.00	50.0000	ACT/360	2.441949	3,418.73	3,418.73	(0.68)	0.00

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066831553 (Cont.)															
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002158.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122972		AMEND	25 Sep 2034	268,900	CNE1000006J8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,014.65)
SHANGHAI HIUV NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688680.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530559		NEW	07 Dec 2034	(1,400)	CNE100004BY5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(77.28)
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
		Upsize Trade	09 Jan 2025		600605.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.905003	(3,290.50)	4.471389	2.00	1.000000
SDB3264983881	Sell	NEW	05 Jan 2035	(100)	CNE000000370	CNY	7.355700	100.00	(2,000.0000)	ACT/360	4.471389	(447.14)	(447.14)	(0.09)	0.00
			06 Jan 2025											5.84	
		Upsize Trade	09 Jan 2025		600605.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.449996	(13,780.00)	4.679770	2.00	1.000000
SDB3264983881	Open	NEW	05 Jan 2035	(400)	CNE000000370	CNY	7.355700	100.00	(2,000.0000)	ACT/360	4.679770	(1,871.91)	(1,871.91)	(0.37)	0.00
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
		Partial Termination	09 Jan 2025		600754.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.512000	(38,268.00)	3.668046	2.00	1.000000
SDB3260123339	Sell	NEW	25 Sep 2034	(1,500)	CNE000000MK0	CNY	7.355700	90.00	50.0000	ACT/360	3.466770	(5,200.15)	(5,502.07)	(1.04)	0.00
			06 Jan 2025											5.84	
		Partial Termination	09 Jan 2025		600754.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.644189	(300,037.01)	3.668046	2.00	1.000000
SDB3260123339	Sell	NEW	25 Sep 2034	(11,700)	CNE000000MK0	CNY	7.355700	90.00	50.0000	ACT/360	3.483568	(40,757.75)	(42,916.14)	(8.16)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600754.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123339	Open	AMEND	25 Sep 2034	84,100	CNE000000MK0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(803.71)
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600639.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123080	Open	NEW	25 Sep 2034	(9,700)	CNE000000404	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(107.92)
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
		Upsize Trade	09 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.736543	(63,098.24)	3.631956	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(2,360)	CNE1000041Z1	CNY	7.355700	100.00	(1,811.6045)	ACT/360	3.631956	(8,571.42)	(8,571.42)	(1.72)	0.00
			06 Jan 2025											2.50	
		Upsize Trade	09 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.930002	(6,463.20)	3.659459	2.00	1.000000
SDB3263530590	Open	NEW	07 Dec 2034	(240)	CNE1000041Z1	CNY	7.355700	100.00	(1,811.6045)	ACT/360	3.659459	(878.27)	(878.27)	(0.18)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688180.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530590	Open	AMEND	07 Dec 2034	(69,800)	CNE1000041Z1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,921.84)
SHANGHAI KEHUA BIO-ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002022.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262990898	Open	NEW	24 Nov 2034	(32,600)	CNE000001KC9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(227.10)

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066831553 (Cont.)															
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264328855		Financing Payment NEW	06 Jan 2025 21 Dec 2034	(85,400)	600826.SH CNE000000C17	USD CNY	USD	100.00	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 (247.81)
SHANGHAI LIANGXIN ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260961147		Financing Payment NEW	06 Jan 2025 13 Oct 2034	20,600	002706.ZK CNE100001R74	USD CNY	USD	90.00	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 (37.83)
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260123507		Financing Payment NEW	06 Jan 2025 25 Sep 2034	(22,100)	600848.SH CNE000000C74	USD CNY	USD	100.00	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 (268.50)
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260122947		Financing Payment NEW	06 Jan 2025 25 Sep 2034	120,300	600835.SH CNE000000B91	USD CNY	USD	90.00	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 (1,105.64)
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
			06 Jan 2025											0.00	
SDB3264649827		Spread Change NEW	06 Jan 2025 29 Dec 2034	0	2252.HK CNE100004QP1	HKD HKD	HKD	100.00	3.897830	HKD-HONIX ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
SDB3264716702	Sell Open	Upsize Trade NEW	09 Jan 2025 02 Jan 2035	(46,400)	600000.SH CNE0000011B7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	10.090419 1.371165	(468,195.44) (63,622.06)	1.371165 (63,622.06)	2.00 (12.73)	1.000000 0.00
SDB3264716702	Sell Open	Upsize Trade NEW	06 Jan 2025 02 Jan 2035	(23,900)	600000.SH CNE0000011B7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	10.052723 1.365586	(240,260.08) (32,637.51)	1.365586 (32,637.51)	2.00 (6.53)	1.000000 0.00
SDB3264716702		Financing Payment AMEND	06 Jan 2025 02 Jan 2035	(721,000)	600000.SH CNE0000011B7	USD CNY	USD	100.00	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 586.83
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3261985894		Financing Payment NEW	06 Jan 2025 03 Nov 2034	(260,600)	600284.SH CNE000001GY1	USD CNY	USD	100.00	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 (1,981.75)
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3260123652	Buy Close	Partial Termination NEW	09 Jan 2025 25 Sep 2034	1,400	603659.SH CNE100002TX3	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.679286 1.996201	20,551.00 2,794.68	2.172696 3,041.77	2.00 (0.56)	1.000000 0.00
SDB3260123652	Buy Close	Partial Termination NEW	06 Jan 2025 25 Sep 2034	100	603659.SH CNE100002TX3	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.795002 2.011265	1,479.50 201.13	2.172696 217.27	2.00 (0.04)	1.000000 0.00
SDB3260123652		Financing Payment AMEND	06 Jan 2025 25 Sep 2034	(362,900)	603659.SH CNE100002TX3	USD CNY	USD	100.00	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 (800.74)

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066831553 (Cont.)															
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600662.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261510770		NEW	26 Oct 2034	(83,500)	CNE0000002W2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(451.49)
SHANGHAI RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601825.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263589429		NEW	07 Dec 2034	36,100	CNE100004QD7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(50.92)
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002028.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263868386		NEW	11 Dec 2034	33,900	CNE000001KM8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,001.17)
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300129.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328850		NEW	21 Dec 2034	(11,300)	CNE100000VK0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(103.86)
SHANGHAI TIANCHEN CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600620.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644999		NEW	07 Dec 2034	(98,700)	CNE000000610	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(285.52)
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600846.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645051		NEW	07 Dec 2034	(52,900)	CNE000000CL9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(493.76)
			06 Jan 2025											(2.50)	
	Buy	Full Termination	09 Jan 2025		600846.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.240002	824.00	1.120616	2.00	1.000000
SDB3265127488	Close	NEW	08 Jan 2035	100	CNE000000CL9	CNY	7.355700	100.00	(2,000.0000)	ACT/360	1.120164	112.02	112.06	(0.02)	0.00
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600820.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123654		NEW	25 Sep 2034	(1,096,400)	CNE000000B83	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(548.31)
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	126.056075	(667,592.97)	17.123759	2.00	1.000000
SDB3260427132	Open	NEW	10 Oct 2034	(5,296)	CNE100005PN5	CNY	7.355700	100.00	(1,025.0000)	ACT/360	17.123759	(90,687.43)	(90,687.43)	(18.15)	0.00
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	125.764999	(26,662.18)	17.089931	2.00	1.000000
SDB3260427132	Open	NEW	10 Oct 2034	(212)	CNE100005PN5	CNY	7.355700	100.00	(1,025.0000)	ACT/360	17.089931	(3,623.07)	(3,623.07)	(0.72)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688271.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427132		AMEND	10 Oct 2034	(43,589)	CNE100005PN5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,236.95)

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066831553 (Cont.)															
SHANGHAI WANYE ENTERPRISES CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260123635		Financing Payment NEW	06 Jan 2025 25 Sep 2034	(15,200)	600641.SH CNE0000008P3	USD CNY	USD	100.00	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 (12.29)
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3262681148	Buy Open	Upsize Trade NEW	09 Jan 2025 16 Nov 2034	1,800	603039.SH CNE100002ZC4	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	43.086107 5.859177	77,554.99 10,546.52	5.859177 10,546.52	2.00 (2.11)	1.000000 0.00
SDB3262681148	Buy Open	Upsize Trade NEW	09 Jan 2025 16 Nov 2034	400	603039.SH CNE100002ZC4	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	43.891252 5.966673	17,556.50 2,386.67	5.966673 2,386.67	2.00 (0.48)	1.000000 0.00
SDB3262681148		Financing Payment AMEND	06 Jan 2025 16 Nov 2034	19,800	603039.SH CNE100002ZC4	USD CNY	USD	90.00	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 (336.26)
SHANGHAI YANSHI ENTERPRISE DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3262322926		Financing Payment NEW	06 Jan 2025 10 Nov 2034	(50,600)	600696.SH CNE000000CP0	USD CNY	USD	100.00	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 (66.09)
SDB3263589513		Financing Payment NEW	06 Jan 2025 07 Dec 2034	(200)	600696.SH CNE000000CP0	USD CNY	USD	100.00	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 (0.47)
SDB3263645061		Financing Payment NEW	06 Jan 2025 07 Dec 2034	(5,500)	600696.SH CNE000000CP0	USD CNY	USD	100.00	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 (4.19)
SDB3263707312		Financing Payment NEW	06 Jan 2025 08 Dec 2034	(700)	600696.SH CNE000000CP0	USD CNY	USD	100.00	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 (0.52)
SDB3263868416		Financing Payment NEW	06 Jan 2025 11 Dec 2034	(4,300)	600696.SH CNE000000CP0	USD CNY	USD	100.00	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 (4.34)
SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260123585		Financing Payment NEW	06 Jan 2025 25 Sep 2034	(83,700)	600655.SH CNE000000594	USD CNY	USD	100.00	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 (169.04)
SDB3264178819		Financing Payment NEW	06 Jan 2025 15 Dec 2034	(72,900)	600655.SH CNE000000594	USD CNY	USD	100.00	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 (455.36)
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260122819		Financing Payment NEW	06 Jan 2025 25 Sep 2034	1,389,200	600320.SH CNE000001683	USD CNY	USD	90.00	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 (3,359.54)
SHANGHAI ZHIXIN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263116835		Financing Payment NEW	06 Jan 2025 27 Nov 2034	38,900	600517.SH CNE000001G20	USD CNY	USD	90.00	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 (136.42)

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066831553 (Cont.)															
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601515.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649841		NEW	02 Jan 2025	(73,300)	CNE100001C06	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(21.07)
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Partial Termination	09 Jan 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.970002	(32,901.01)	1.324648	2.00	1.000000
SDB3264054652	Close	NEW	14 Dec 2034	(3,300)	CNE000000KZ2	CNY	7.355700	90.00	50.0000	ACT/360	1.354349	(4,469.35)	(4,371.34)	(0.89)	0.00
			06 Jan 2025											2.50	
	Sell	Partial Termination	09 Jan 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.863335	(11,836.00)	1.324648	2.00	1.000000
SDB3264054652	Close	NEW	14 Dec 2034	(1,200)	CNE000000KZ2	CNY	7.355700	90.00	50.0000	ACT/360	1.340307	(1,608.37)	(1,589.58)	(0.32)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000680.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054652		AMEND	14 Dec 2034	41,400	CNE000000KZ2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(168.10)
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upside Trade	09 Jan 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.884516	(264,923.99)	0.527682	2.00	1.000000
SDB3260123076	Open	NEW	25 Sep 2034	(68,200)	CNE000000LD7	CNY	7.355700	100.00	(1,647.2099)	ACT/360	0.527682	(35,987.91)	(35,987.91)	(7.20)	0.00
			06 Jan 2025											2.50	
	Sell	Upside Trade	09 Jan 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.870200	(209,764.84)	0.525913	2.00	1.000000
SDB3260123076	Open	NEW	25 Sep 2034	(54,200)	CNE000000LD7	CNY	7.355700	100.00	(1,647.2099)	ACT/360	0.525913	(28,504.48)	(28,504.48)	(5.70)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600740.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123076		AMEND	25 Sep 2034	(482,700)	CNE000000LD7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,152.36)
SHANXI LANHUA SCI-TECH VENTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600123.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800217		NEW	20 Nov 2034	(10,000)	CNE000000XZ5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.88)
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002500.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097755		NEW	19 Oct 2034	20,000	CNE100000WJ0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(82.43)
SHENNAN CIRCUITS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002916.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123374		NEW	25 Sep 2034	5,300	CNE100003373	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(158.78)
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000166.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097711		NEW	19 Oct 2034	769,500	CNE100002FD4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,589.22)
SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		001287.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800221		NEW	20 Nov 2034	(10,000)	CNE100005Z88	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(55.72)

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066831553 (Cont.)															
SHENZHEN CECPORT TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		001287.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263707308		NEW	08 Dec 2034	(7,100)	CNE100005Z88	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(7.71)
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000019.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262115495		NEW	09 Nov 2034	30,800	CNE000000354	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(137.54)
SHENZHEN CHIPSCREEN BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688321.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263040704		NEW	24 Nov 2034	(3,300)	CNE100003LW0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(7.88)
SHENZHEN CLOU ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002121.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263185973		NEW	30 Nov 2034	(8,700)	CNE100000023	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(58.56)
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	06 Jan 2025		002957.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.397502	2,879.50	2.142652	2.00	1.000000
SDB3264649898	Close	NEW	02 Jan 2035	200	CNE100003LR0	CNY	7.355700	100.00	(1,700.0000)	ACT/360	1.957228	391.45	428.53	(0.08)	0.00
	Buy	Partial Termination	06 Jan 2025		002957.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.408570	10,086.00	2.142652	2.00	1.000000
SDB3264649898	Close	NEW	02 Jan 2035	700	CNE100003LR0	CNY	7.355700	100.00	(1,700.0000)	ACT/360	1.959387	1,371.57	1,499.86	(0.27)	0.00
		Financing Payment	06 Jan 2025		002957.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264649898		AMEND	02 Jan 2035	(7,000)	CNE100003LR0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(38.60)
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300769.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262612810		NEW	16 Nov 2034	(16,023)	CNE100003K95	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(126.22)
		Financing Payment	06 Jan 2025		300769.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264328834		NEW	21 Dec 2034	(8,800)	CNE100003K95	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(299.94)
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688318.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260188342		NEW	10 Oct 2034	7,353	CNE100005592	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(264.79)
SHENZHEN FUANNA BEDDING AND FURNISHING CO.,LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002327.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263644988		NEW	07 Dec 2034	7,500	CNE100000JP4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(9.93)

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066831553 (Cont.)															
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601139.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123649	NEW	NEW	25 Sep 2034	(428,562)	CNE10000JM1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(36.98)
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603160.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260963070	NEW	NEW	13 Oct 2034	(15,500)	CNE100002G84	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(598.97)
SHENZHEN H&T INTELLIGENT CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002402.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328875	NEW	NEW	21 Dec 2034	(300)	CNE100000P51	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.20)
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		301327.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122899	NEW	NEW	25 Sep 2034	1,300	CNE100005L92	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(64.13)
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002356.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262990917	NEW	NEW	24 Nov 2034	(14,100)	CNE100000LD6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(32.53)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002356.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264583195	NEW	NEW	27 Dec 2034	(3,200)	CNE100000LD6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.53)
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688559.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263589453	NEW	NEW	07 Dec 2034	(14,238)	CNE100004330	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(835.91)
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300124.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530577	NEW	NEW	07 Dec 2034	(137,200)	CNE100000V46	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,945.29)
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		002609.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.505000	3,002.00	1.020587	2.00	1.000000
SDB3264716716	Open	NEW	02 Jan 2035	400	CNE1000016J7	CNY	7.355700	90.00	50.0000	ACT/360	1.020587	408.23	408.23	(0.08)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002609.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716716	AMEND	AMEND	02 Jan 2035	8,900	CNE1000016J7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(8.22)
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688025.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122903	NEW	NEW	25 Sep 2034	7,585	CNE1000062T0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(173.51)

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06831553 (Cont.)															
SHENZHEN KANGTAI BIOLOGICAL PRODUCTS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300601.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260488571		NEW	11 Oct 2034	(8,500)	CNE100002Q33	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(202.87)
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002243.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123473		NEW	25 Sep 2034	(41,600)	CNE100000BR7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(189.39)
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		301308.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716720		NEW	02 Jan 2035	(17,000)	CNE100005K10	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(625.72)
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
		Sell	09 Jan 2025		301325.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	52.211664	(15,663.50)	7.094929	2.00	1.000000
SDB3264120638	Open	NEW	14 Dec 2034	(300)	CNE100006202	CNY	7.355700	100.00	(1,700.0000)	ACT/360	7.094929	(2,128.48)	(2,128.48)	(0.43)	0.00
			06 Jan 2025											5.84	
		Sell	09 Jan 2025		301325.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	52.625714	(73,676.00)	7.148803	2.00	1.000000
SDB3264120638	Open	NEW	14 Dec 2034	(1,400)	CNE100006202	CNY	7.355700	100.00	(1,700.0000)	ACT/360	7.148803	(10,008.32)	(10,008.32)	(2.00)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		301325.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120638		AMEND	14 Dec 2034	(13,400)	CNE100006202	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(167.14)
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		002851.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264390145		NEW	21 Dec 2034	0	CNE100002JV8	CNY		100.00	(1,527.6315)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002851.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264390145		AMEND	21 Dec 2034	(7,300)	CNE100002JV8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(274.01)
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300760.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263644955		NEW	07 Dec 2034	37,700	CNE100003G67	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,712.30)
SHENZHEN RAINBOW FINE CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002256.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122875		NEW	25 Sep 2034	82,100	CNE100000C72	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(44.20)
SHENZHEN SPECIAL ECONOMIC ZONE REAL ESTATE & PR (GRP) CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000029.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261928009		NEW	02 Nov 2034	(2,700)	CNE0000009X5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(25.86)

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066831553 (Cont.)															
SHENZHEN TECHWINSEMI TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		001309.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054681		NEW	14 Dec 2034	(200)	CNE100005GP9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.69)
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000025.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263426719		NEW	04 Dec 2034	(2,700)	CNE0000008N8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5.81)
			06 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.734298	56,643.47	2.255998	0.00	1.000000
SDB3263589504	Close	NEW	07 Dec 2034	3,600	CNE0000008N8	CNY	7.355700	100.00	(1,891.6184)	ACT/360	2.139062	7,700.62	8,121.59	0.00	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589504		NEW	07 Dec 2034	0	CNE0000008N8	CNY	1.000000	100.00	(1,908.7193)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000025.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263589504		AMEND	07 Dec 2034	(51,900)	CNE0000008N8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(804.22)
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		300047.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.754998	3,226.50	1.462058	2.00	1.000000
SDB3264716697	Open	NEW	02 Jan 2035	300	CNE100000KJ5	CNY	7.355700	90.00	50.0000	ACT/360	1.462058	438.62	438.62	(0.09)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		300047.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.701997	5,351.00	1.455339	2.00	1.000000
SDB3264716697	Open	NEW	02 Jan 2035	500	CNE100000KJ5	CNY	7.355700	90.00	50.0000	ACT/360	1.455339	727.67	727.67	(0.15)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300047.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716697		AMEND	02 Jan 2035	4,000	CNE100000KJ5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5.54)
SHENZHEN TOPBAND CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002139.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123127		NEW	25 Sep 2034	31,300	CNE1000005H4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(90.24)
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002130.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262258020		NEW	09 Nov 2034	23,400	CNE1000000C6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(139.62)
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		002285.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.384996	4,769.99	0.324330	2.00	1.000000
SDB3264857833	Open	NEW	02 Jan 2035	2,000	CNE100000FK3	CNY	7.355700	90.00	50.0000	ACT/360	0.324330	648.66	648.66	(0.13)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		002285.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.377812	3,804.50	0.323245	2.00	1.000000
SDB3264857833	Open	NEW	02 Jan 2035	1,600	CNE100000FK3	CNY	7.355700	90.00	50.0000	ACT/360	0.323245	517.19	517.19	(0.10)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002285.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857833		AMEND	02 Jan 2035	28,900	CNE100000FK3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5.63)

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066831553 (Cont.)															
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		003021.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260264465		NEW	10 Oct 2034	40	CNE100004934	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.87)
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000060.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097746		NEW	19 Oct 2034	(267,200)	CNE000000F57	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(836.93)
SHINKO ELEC IND CO LTD CMN															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		6967.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,704.033333	(17,112,100.00)	5,703.662571	0.65	1.000000
SDB3263242782	Open	NEW	29 Nov 2034	(3,000)	JP3375800004	JPY	1.000000	92.00	(25.0000)	ACT/365	5,703.662571	(17,110,987.71)	(17,110,987.71)	(1,112.29)	0.00
SHISEIDO CO., LTD. CMN															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		4911.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,729.875000	(1,091,950.00)	2,729.697558	0.65	1.000000
SDB3262681161	Open	NEW	15 Nov 2034	(400)	JP3351600006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,729.697558	(1,091,879.02)	(1,091,879.02)	(70.98)	0.00
SIASUN ROBOT&AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300024.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530550		NEW	07 Dec 2034	(4,200)	CNE100000GH7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(88.25)
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upside Trade	09 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.120002	53,428.00	3.823972	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	1,900	CNE100003S63	CNY	7.355700	90.00	50.0000	ACT/360	3.823972	7,265.55	7,265.55	(1.45)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upside Trade	09 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.026074	39,236.50	3.809926	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	1,400	CNE100003S63	CNY	7.355700	90.00	50.0000	ACT/360	3.809926	5,333.90	5,333.90	(1.07)	0.00
SICHUAN BIKIKN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688506.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040676		NEW	24 Nov 2034	(4,600)	CNE100006FN4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(361.29)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688506.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264255555		NEW	18 Dec 2034	1,100	CNE100006FN4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(38.31)
SICHUAN DANFU COMPRESSOR CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002366.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261928033		NEW	02 Nov 2034	(117,300)	CNE100000M21	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(266.64)
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		601107.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261097789		NEW	19 Oct 2034	0	CNE100000F38	CNY		100.00	(1,266.1652)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601107.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097789		AMEND	19 Oct 2034	(104,200)	CNE10000F38	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(444.29)
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		603327.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.470000	3,441.00	1.657858	2.00	1.000000
SDB3264649817	Close	NEW	02 Jan 2035	300	CNE100003LC2	CNY	7.355700	100.00	(1,775.0000)	ACT/360	1.559778	467.93	497.36	(0.09)	0.00
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		603327.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.491664	3,447.50	1.657858	2.00	1.000000
SDB3264649817	Close	NEW	02 Jan 2035	300	CNE100003LC2	CNY	7.355700	100.00	(1,775.0000)	ACT/360	1.562202	468.66	497.36	(0.09)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603327.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649817		AMEND	02 Jan 2035	(10,600)	CNE100003LC2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(48.30)
SICHUAN KELUN PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002422.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645005		NEW	07 Dec 2034	(18,400)	CNE10000PW7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(193.02)
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603077.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261862972		NEW	02 Nov 2034	(2,781,700)	CNE100001JM9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5,192.13)
SICHUAN NEW ENERGY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000155.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707243		NEW	08 Dec 2034	(5,000)	CNE0000014Z0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(6.33)
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600039.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985599		NEW	14 Dec 2034	(121,300)	CNE000001DQ4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(727.18)
SIEMENS LIMITED CMN															
			06 Jan 2025											11.00	
	Sell	Full Termination	07 Jan 2025		SIEM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,544.277568	(3,887,300.88)	76.333876	4.00	1.000000
SDB3264922954	Close	NEW	02 Jan 2035	(594)	INE003A01024	INR	85.814000	78.16	75.0000	ACT/360	76.146796	(45,231.20)	(45,342.32)	(18.12)	0.00
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.545000	(17,418.00)	5.915257	2.00	1.000000
SDB3263589436	Open	NEW	07 Dec 2034	(400)	CNE100003SY1	CNY	7.355700	100.00	(2,046.1864)	ACT/360	5.915257	(2,366.10)	(2,366.10)	(0.47)	0.00
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.870001	(4,087.00)	5.553735	2.00	1.000000
SDB3263589436	Open	NEW	07 Dec 2034	(100)	CNE100003SY1	CNY	7.355700	100.00	(2,046.1864)	ACT/360	5.553735	(555.37)	(555.37)	(0.11)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300827.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263589436		AMEND	07 Dec 2034	(11,800)	CNE100003SY1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(962.94)

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066831553 (Cont.)															
SINO WEALTH ELECTRONIC LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300327.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262990912	Open	NEW	24 Nov 2034	(1,900)	CNE100001FH7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(22.71)
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.234774	(131,460.94)	4.786376	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(3,731)	CNE100003ZL3	CNY	7.355700	100.00	(1,765.5417)	ACT/360	4.786376	(17,857.97)	(17,857.97)	(3.57)	0.00
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.073145	(26,971.25)	4.766013	2.00	1.000000
SDB3260121450	Open	NEW	25 Sep 2034	(769)	CNE100003ZL3	CNY	7.355700	100.00	(1,765.5417)	ACT/360	4.766013	(3,665.06)	(3,665.06)	(0.73)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121450	Open	NEW	25 Sep 2034	0	CNE100003ZL3	CNY		100.00	(1,767.1784)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688520.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260121450	Open	AMEND	25 Sep 2034	(97,153)	CNE100003ZL3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,003.02)
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002738.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261862977	Open	NEW	02 Nov 2034	(96,100)	CNE100001VW3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,805.78)
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300470.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262540432	Open	NEW	16 Nov 2034	20,200	CNE1000020P6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(442.15)
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601598.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123479	Open	NEW	25 Sep 2034	1,086,900	CNE100003GS8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,483.75)
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.009998	4,001.00	5.439047	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	100	CNE1000027D7	CNY	7.355700	90.00	50.0000	ACT/360	5.439047	543.90	543.90	(0.11)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.189998	12,057.00	5.465342	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	300	CNE1000027D7	CNY	7.355700	90.00	50.0000	ACT/360	5.465342	1,639.60	1,639.60	(0.33)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603737.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115552	Open	AMEND	09 Nov 2034	18,000	CNE1000027D7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(521.80)
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688361.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800191	Open	NEW	20 Nov 2034	(900)	CNE100005ZD5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(70.13)

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066831553 (Cont.)															
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		688361.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264649715		NEW	02 Jan 2035	(700)	CNE100005ZD5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(14.88)
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	06 Jan 2025		SHL.AX	AUD	AUD		4.338892	AUD-OIS-RBA	27.793993	56,949.89	27.010000	1.00	1.000000
SDB3260588436	Close	NEW	04 Oct 2034	2,049	AU000000SHL7	AUD	1.000000	100.00	(25.0000)	ACT/365	27.796772	56,955.59	55,343.49	(5.69)	0.00
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601555.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261097738		NEW	19 Oct 2034	16,300	CNE1000019P8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(83.93)
SOUTH32 LIMITED CMN ORDINARY FULLY PAID															
	Buy	Full Termination	06 Jan 2025		S32.AX	AUD	AUD		4.338892	AUD-OIS-RBA	3.403049	18,723.58	3.442615	1.00	1.000000
SDB3265057925	Close	NEW	04 Jan 2035	5,502	AU000000S320	AUD	1.000000	100.00	(25.0000)	ACT/365	3.403389	18,725.45	18,941.27	(1.87)	0.00
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600369.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261097734		NEW	19 Oct 2034	11,700	CNE0000016P6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(29.87)
SPARK NEW ZEALAND LIMITED CMN															
		Financing Payment	06 Jan 2025		SPK.NZ	NZD	NZD		0.000000	NZD-OIS-RBNZ	0.000000	0.00	0.000000	0.00	1.000000
SDB3260760824		NEW	11 Oct 2034	(146.602)	NZTELE0001S4	NZD	1.000000	100.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	90.31
SRI TRANG AGRO-INDUSTRY PUB CO* LTD NVDR CMN															
		Spread Change	06 Jan 2025		STA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3260121403		NEW	22 Sep 2034	0	TH0254010R11	THB		100.00	(1,410.4124)	ACT/360	0.000000	0.00	0.00	0.00	0.00
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upside Trade	06 Jan 2025		300143.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.802084	(10,562.50)	1.196096	2.00	1.000000
SDB3264649798	Open	NEW	02 Jan 2035	(1,200)	CNE100000XF6	CNY	7.355700	100.00	(1,897.5694)	ACT/360	1.196096	(1,435.32)	(1,435.32)	(0.29)	0.00
		Upside Trade	06 Jan 2025		300143.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.830476	(18,544.00)	1.199553	2.00	1.000000
SDB3264649798	Open	NEW	02 Jan 2035	(2,100)	CNE100000XF6	CNY	7.355700	100.00	(1,897.5694)	ACT/360	1.199553	(2,519.06)	(2,519.06)	(0.50)	0.00
		Spread Change	06 Jan 2025		300143.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264649798		NEW	02 Jan 2035	0	CNE100000XF6	CNY		100.00	(1,881.1827)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Financing Payment	06 Jan 2025		300143.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264649798		AMEND	02 Jan 2035	(14,400)	CNE100000XF6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(41.54)

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066831553 (Cont.)															
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603290.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707316		NEW	08 Dec 2034	(360)	CNE100003RN6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(12.79)
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002468.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123528		NEW	25 Sep 2034	523,200	CNE100000T99	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,168.03)
SUMCO CMN															
			06 Jan 2025											0.00	
		Sell	08 Jan 2025		3436.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,152.972441	(14,642,750.00)	1,152.897498	0.65	1.000000
SDB3265201668	Open	NEW	11 Jan 2035	(12,700)	JP3322930003	JPY	1.000000	100.00	(25.0000)	ACT/365	1,152.897498	(14,641,798.22)	(14,641,798.22)	(951.78)	0.00
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600710.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867377		NEW	24 Nov 2034	43,500	CNE000000KL2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(143.91)
SUMITOMO BAKELITE CO., LTD. CMN															
			06 Jan 2025											0.00	
		Sell	08 Jan 2025		4203.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,894.000000	(389,400.00)	3,874.000000	0.65	1.000000
SDB3260760775	Close	NEW	12 Oct 2034	(100)	JP3409400003	JPY	1.000000	90.00	25.0000	ACT/365	3,893.746890	(389,374.69)	(387,400.00)	(25.31)	0.00
SUMITOMO CORPORATION CMN															
			06 Jan 2025											0.00	
		Buy	08 Jan 2025		8053.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,431.714286	2,402,200.00	3,428.000000	0.65	1.000000
SDB3263426690	Close	NEW	01 Dec 2034	700	JP3404600003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,431.937347	2,402,356.14	2,399,600.00	(156.14)	0.00
SUMITOMO DAINIPPON PHARMA CMN															
			06 Jan 2025											0.00	
		Sell	08 Jan 2025		4506.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	557.000000	(334,200.00)	556.963795	0.65	1.000000
SDB3260264477	Open	NEW	27 Sep 2034	(600)	JP3495000006	JPY	1.000000	92.00	(25.0000)	ACT/365	556.963795	(334,178.28)	(334,178.28)	(21.72)	0.00
SUMITOMO MITSUI TRUST GROUP CMN															
			06 Jan 2025											0.00	
		Sell	08 Jan 2025		8309.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,716.733334	(5,575,100.00)	3,692.000000	0.65	1.000000
SDB3264792327	Close	NEW	28 Dec 2034	(1,500)	JP3892100003	JPY	1.000000	90.00	25.0000	ACT/365	3,716.491746	(5,574,737.62)	(5,538,000.00)	(362.38)	0.00
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
		Sell	08 Jan 2025		SUN.AX	AUD	AUD		4.338892	AUD-OIS-RBA	19.628122	(12,228.32)	19.333346	1.00	1.000000
SDB3265057951	Close	NEW	04 Jan 2035	(623)	AU000000SUN6	AUD	1.000000	100.00	25.0000	ACT/365	19.626159	(12,227.10)	(12,044.67)	(1.22)	0.00
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300274.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261790027		NEW	02 Nov 2034	40	CNE1000018M7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.03)

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066831553 (Cont.)															
SUNWELS CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		9229.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	700.307692	(910,400.00)	700.262172	0.65	1.000000
SDB3264649714	Open	NEW	27 Dec 2034	(1,300)	JP3324410004	JPY	1.000000	92.00	(500.0000)	ACT/365	700.262172	(910,340.82)	(910,340.82)	(59.18)	0.00
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		002572.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.258128	634,066.99	2.346129	2.00	1.000000
SDB3261928022	Close	NEW	02 Nov 2034	39,000	CNE100001203	CNY	7.355700	100.00	(2,081.8983)	ACT/360	2.210904	86,225.26	91,499.03	(17.24)	0.00
			06 Jan 2025											(2.50)	
	Buy	Full Termination	09 Jan 2025		002572.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.330471	676,081.50	2.346129	2.00	1.000000
SDB3261928022	Close	NEW	02 Nov 2034	41,400	CNE100001203	CNY	7.355700	100.00	(2,081.8983)	ACT/360	2.220000	91,908.00	97,129.74	(18.38)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002572.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261928022		AMEND	02 Nov 2034	(93,500)	CNE100001203	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,246.87)
SUZHOU DONGSHAN PRECISION MANUFACTURING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002384.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262540451		NEW	16 Nov 2034	3,800	CNE100000N79	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(15.24)
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688106.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115452		NEW	09 Nov 2034	32,248	CNE100003ZP4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(371.31)
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688052.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054669		NEW	14 Dec 2034	(566)	CNE100005972	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(54.33)
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		301030.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122805		NEW	25 Sep 2034	(26,155)	CNE100004N83	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,375.43)
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300394.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263116849		NEW	27 Nov 2034	11,000	CNE100001XQ1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(344.78)
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688698.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120673		NEW	14 Dec 2034	(1,200)	CNE100006BK9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3.20)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688698.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649823		NEW	02 Jan 2035	(1,500)	CNE100006BK9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(23.71)
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	61.384629	(90,051.25)	8.338635	2.00	1.000000
SDB3260123488	Open	NEW	25 Sep 2034	(1,467)	CNE100003RP1	CNY	7.355700	100.00	(1,737.8979)	ACT/360	8.338635	(12,232.78)	(12,232.78)	(2.45)	0.00

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066831553 (Cont.)															
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											2.50	
SDB3260123488	Sell	Upsize Trade	09 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	61.529924	(55,684.58)	8.361167	2.00	1.000000
	Open	NEW	25 Sep 2034	(905)	CNE100003RP1	CNY	7.355700	100.00	(1,737.8979)	ACT/360	8.361167	(7,566.86)	(7,566.86)	(1.51)	0.00
		Spread Change	06 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3260123488		NEW	25 Sep 2034	0	CNE100003RP1	CNY		100.00	(1,733.5979)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
		Financing Payment	06 Jan 2025		688266.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123488		AMEND	25 Sep 2034	(107,608)	CNE100003RP1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(6,653.16)
SYOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300740.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262441823		NEW	13 Nov 2034	(45,056)	CNE1000035Z3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(234.49)
		Financing Payment	06 Jan 2025		300740.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264255524		NEW	18 Dec 2034	(28,300)	CNE1000035Z3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(194.76)
	Buy	Partial Termination	09 Jan 2025		300740.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.009998	1,201.00	1.736544	2.00	1.000000
SDB3264857801	Close	NEW	02 Jan 2035	100	CNE1000035Z3	CNY	7.355700	100.00	(2,150.0000)	ACT/360	1.633211	163.32	173.65	(0.03)	0.00
	Buy	Full Termination	09 Jan 2025		300740.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.131002	12,131.00	1.736544	2.00	1.000000
SDB3264857801	Close	NEW	02 Jan 2035	1,000	CNE1000035Z3	CNY	7.355700	100.00	(2,150.0000)	ACT/360	1.649115	1,649.12	1,736.54	(0.33)	0.00
		Financing Payment	06 Jan 2025		300740.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857801		AMEND	02 Jan 2035	(11,700)	CNE1000035Z3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(42.40)
TAIYO YUDEN CMN															
	Sell	Upsize Trade	06 Jan 2025		6976.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,237.375000	(894,950.00)	2,237.229571	0.65	1.000000
SDB3260760787	Open	NEW	12 Oct 2034	(400)	JP3452000007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,237.229571	(894,891.83)	(894,891.83)	(58.17)	0.00
TAKASHIMAYA CO LTD CMN															
	Buy	Partial Termination	06 Jan 2025		8233.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,246.928572	872,850.00	1,264.000000	0.65	1.000000
SDB3264390204	Close	NEW	20 Dec 2034	700	JP3456000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,247.009622	872,906.74	884,800.00	(56.74)	0.00
TANSUN TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300872.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054717		NEW	14 Dec 2034	(17,160)	CNE1000047J2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(42.45)
TATA CONSULTANCY SERVICES LIMITED CMN															
	Buy	Upsize Trade	06 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,105.687364	6,692,270.40	47.922970	4.00	1.000000
SDB3262868169	Open	NEW	21 Nov 2034	1,630	INE467B01029	INR	85.814000	78.16	75.0000	ACT/360	47.922970	78,114.44	78,114.44	(31.19)	0.00

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066831553 (Cont.)															
TAZMO CO., LTD. CMN															
			06 Jan 2025											0.00	
	Sell	New Trade	08 Jan 2025		6266.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,203.000000	(1,542,100.00)		0.65	1.000000
SDB3265201695	Open	NEW	11 Jan 2035	(700)	JP3468000009	JPY	1.000000	100.00	(550.0000)	ACT/365	2,202.856805	(1,541,999.76)	(1,541,999.76)	(100.24)	0.00
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	06 Jan 2025		600089.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649847		NEW	02 Jan 2035	0	CNE000000RB8	CNY		100.00	(1,687.9164)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Financing Payment	06 Jan 2025		600089.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649847		AMEND	02 Jan 2035	(25,200)	CNE000000RB8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(115.75)
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000100.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261789957		NEW	02 Nov 2034	(1,330,410)	CNE000001GL8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(961.11)
TDK CORP CMN															
	Buy	Full Termination	06 Jan 2025		6762.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,019.147058	3,432,550.00	2,072.500000	0.65	1.000000
SDB3264921644	Close	NEW	09 Jan 2035	1,700	JP3538800008	JPY	1.000000	92.00	(25.0000)	ACT/365	2,019.278303	3,432,773.12	3,523,250.00	(223.12)	0.00
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
	Buy	Upsize Trade	06 Jan 2025		TNE.AX	AUD	AUD		4.338120	AUD-OIS-RBA	30.826711	79,070.51	30.829794	1.00	1.000000
SDB3260121474	Open	NEW	22 Sep 2034	2,565	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	30.829794	79,078.42	79,078.42	(7.91)	0.00
TECHNOPRO HOLDINGS, INC. CMN															
	Buy	Upsize Trade	06 Jan 2025		6028.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,941.125000	1,176,450.00	2,941.316173	0.65	1.000000
SDB3260862001	Open	NEW	12 Oct 2034	400	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,941.316173	1,176,526.47	1,176,526.47	(76.47)	0.00
TECHTRONIC INDUSTRIES CO LTD CMN															
	Sell	Partial Termination	06 Jan 2025		0669.HK	HKD	HKD		3.897830	HKD-HONIX	101.000000	(50,500.00)	102.500000	1.20	1.000000
SDB3264178807	Close	NEW	14 Dec 2034	(500)	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	100.878295	(50,439.15)	(51,250.00)	(6.06)	0.00
TEIJIN LTD CMN															
	Sell	Upsize Trade	06 Jan 2025		3401.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,329.925926	(3,590,800.00)	1,329.839481	0.65	1.000000
SDB3264390198	Open	NEW	20 Dec 2034	(2,700)	JP3544000007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,329.839481	(3,590,566.60)	(3,590,566.60)	(233.40)	0.00
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000829.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263116853		NEW	27 Nov 2034	(18,600)	CNE000000TM1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(331.91)
TERUMO CORP CMN															
	Buy	Partial Termination	06 Jan 2025		4543.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,010.960000	7,527,400.00	3,062.000000	0.65	1.000000
SDB3264390208	Close	NEW	20 Dec 2034	2,500	JP3546800008	JPY	1.000000	92.00	(25.0000)	ACT/365	3,011.155712	7,527,889.28	7,655,000.00	(489.28)	0.00

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066831553 (Cont.)															
THAI OIL PUBLIC COMPANY LIMITED NVDR CMN															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		TOP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260458713		NEW	29 Sep 2034	0	TH0796010R11	THB		100.00	(1,024.4595)	ACT/360	0.000000	0.00	0.00	0.00	0.00
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601319.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097728		NEW	19 Oct 2034	422,800	CNE100003F27	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(753.78)
			06 Jan 2025											0.01	
		Upsize Trade	09 Jan 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.972247	55,777.98	0.948060	2.00	1.000000
SDB3265127408	Buy	NEW	08 Jan 2035	8,000	CNE100003F27	CNY		7.355700	50.0000	ACT/360	0.948060	7,584.48	7,584.48	(1.52)	0.00
			06 Jan 2025											(2.50)	
		Upsize Trade	09 Jan 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.954309	325,461.66	0.945384	2.00	1.000000
SDB3265127408	Buy	NEW	08 Jan 2035	46,800	CNE100003F27	CNY		7.355700	50.0000	ACT/360	0.945384	44,243.97	44,243.97	(8.85)	0.00
			06 Jan 2025											0.84	
		Upsize Trade	09 Jan 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.932198	3,389,151.60	0.942693	2.00	1.000000
SDB3265127408	Buy	NEW	08 Jan 2035	488,900	CNE100003F27	CNY		7.355700	50.0000	ACT/360	0.942693	460,882.61	460,882.61	(92.15)	0.00
THK CMN															
			06 Jan 2025											0.00	
		Partial Termination	08 Jan 2025		6481.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,687.083334	4,424,500.00	3,680.000000	0.65	1.000000
SDB3262800225	Buy	NEW	17 Nov 2034	1,200	JP3539250005	JPY	1.000000	92.00	(25.0000)	ACT/365	3,687.322994	4,424,787.59	4,416,000.00	(287.59)	0.00
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300783.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328894		NEW	21 Dec 2034	(11,500)	CNE100003LT6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(84.53)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300783.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264583193		NEW	27 Dec 2034	(6,100)	CNE100003LT6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(32.13)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300783.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716723		NEW	02 Jan 2035	(8,600)	CNE100003LT6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(22.89)
			06 Jan 2025											5.84	
		Upsize Trade	09 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.863569	(50,209.00)	4.871793	2.00	1.000000
SDB3264857847	Sell	NEW	02 Jan 2035	(1,400)	CNE100003LT6	CNY		7.355700	100.00	(1,327.5735)	4.871793	(6,820.51)	(6,820.51)	(1.37)	0.00
			06 Jan 2025											2.50	
		Upsize Trade	09 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.175715	(24,623.00)	4.779951	2.00	1.000000
SDB3264857847	Sell	NEW	02 Jan 2035	(700)	CNE100003LT6	CNY		7.355700	100.00	(1,327.5735)	4.779951	(3,345.97)	(3,345.97)	(0.67)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264857847		NEW	02 Jan 2035	0	CNE100003LT6	CNY		100.00	(1,325.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300783.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857847		AMEND	02 Jan 2035	(6,800)	CNE100003LT6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(34.55)
TIANJIN 712 COMMUNICATION & BROADCASTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603712.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530565		NEW	07 Dec 2034	(6,100)	CNE1000030X9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(19.82)

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066831553 (Cont.)															
TIANJIN 712 COMMUNICATION & BROADCASTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		603712.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263985623		NEW	14 Dec 2034	(1,900)	CNE1000030X9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(32.30)
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000927.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123545		NEW	25 Sep 2034	(381,300)	CNE000000ZV9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(405.53)
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		600717.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260188351		NEW	10 Oct 2034	83,100	CNE000000L16	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(246.64)
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell Close	Partial Termination NEW	06 Jan 2025 09 Jan 2025 25 Sep 2034		688819.SH CNE100004C29	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	26.499997 3.599823	(10,600.00) (1,439.93)	3.717208 (1,486.88)	5.84 2.00 (0.29)	1.000000 0.00
SDB3260122933		AMEND	25 Sep 2034	51,398	CNE100004C29	CNY	1.000000	90.00	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 (515.33)
TIANQI LITHIUM CORP CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		002466.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3261654691		NEW	27 Oct 2034	(54,100)	CNE100000T32	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(401.30)
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND															
	Buy Open	Upsize Trade NEW	06 Jan 2025 09 Jan 2025 21 Dec 2034		002283.ZK CNE100000F79	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	5.154448 0.700941	9,278.01 1,261.69	0.700941 1,261.69	0.84 2.00 (0.25)	1.000000 0.00
SDB3264453049		AMEND	21 Dec 2034	1,200	CNE100000F79	CNY	1.000000	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	5.153750 0.700612	6,184.50 840.73	0.700612 840.73	2.00 (0.17)	1.000000 0.00
	Buy Open	Upsize Trade NEW	06 Jan 2025 09 Jan 2025 21 Dec 2034		002283.ZK CNE100000F79	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	5.153750 0.700612	6,184.50 840.73	0.700612 840.73	2.00 (0.17)	1.000000 0.00
SDB3264453049		AMEND	21 Dec 2034	84,000	CNE100000F79	CNY	1.000000	90.00	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 (78.67)
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000762.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260962788		NEW	13 Oct 2034	(12,335)	CNE000000S27	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(14.34)
		Financing Payment	06 Jan 2025		000762.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263645018		NEW	07 Dec 2034	(1,700)	CNE000000S27	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(9.88)
		Spread Change	06 Jan 2025		000762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054751		NEW	14 Dec 2034	0	CNE000000S27	CNY		100.00	(1,726.2773)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000762.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054751		AMEND	14 Dec 2034	(18,400)	CNE000000S27	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(369.46)
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.397498	29,118.00	4.949609	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	800	CNE000000ZW7	CNY	7.355700	90.00	50.0000	ACT/360	4.949609	3,959.69	3,959.69	(0.79)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.609001	18,304.50	4.976708	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	500	CNE000000ZW7	CNY	7.355700	90.00	50.0000	ACT/360	4.976708	2,488.35	2,488.35	(0.50)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600211.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264520311		AMEND	22 Dec 2034	3,100	CNE000000ZW7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(22.70)
TObU RAILWAY CMN															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		9001.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,603.375000	5,206,750.00	2,603.544219	0.65	1.000000
SDB3260121489	Open	NEW	22 Sep 2034	2,000	JP3597800006	JPY	1.000000	90.00	25.0000	ACT/365	2,603.544219	5,207,088.44	5,207,088.44	(338.44)	0.00
TOHOKU ELECTRIC POWER CO INC CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		9506.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,182.107143	(1,654,950.00)	1,182.030306	0.65	1.000000
SDB3263589455	Open	NEW	06 Dec 2034	(1,400)	JP3605400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,182.030306	(1,654,842.43)	(1,654,842.43)	(107.57)	0.00
TOkIO MARINE HOLDINGS CMN															
			06 Jan 2025											0.00	
	Sell	Partial Termination	08 Jan 2025		8766.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,680.500001	(2,272,200.00)	5,728.000000	0.65	1.000000
SDB3264054743	Close	NEW	13 Dec 2034	(400)	JP3910660004	JPY	1.000000	90.00	25.0000	ACT/365	5,680.130768	(2,272,052.31)	(2,291,200.00)	(147.69)	0.00
TOly BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		603866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.070002	4,856.00	0.825445	2.00	1.000000
SDB3260123446	Open	NEW	25 Sep 2034	800	CNE100002524	CNY	7.355700	90.00	50.0000	ACT/360	0.825445	660.36	660.36	(0.13)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		603866.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.103521	64,086.97	0.829726	2.00	1.000000
SDB3260123446	Open	NEW	25 Sep 2034	10,500	CNE100002524	CNY	7.355700	90.00	50.0000	ACT/360	0.829726	8,712.12	8,712.12	(1.74)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603866.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123446		AMEND	25 Sep 2034	834,700	CNE100002524	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,168.32)
TOngHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600867.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260488585		NEW	11 Oct 2034	(34,700)	CNE000000H87	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(486.03)
TOngKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		601233.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.108944	(253,076.93)	1.645458	2.00	1.000000
SDB3260123670	Open	NEW	25 Sep 2034	(20,900)	CNE1000012X7	CNY	7.355700	100.00	(1,617.8876)	ACT/360	1.645458	(34,390.07)	(34,390.07)	(6.88)	0.00

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066831553 (Cont.)															
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		601233.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.101267	(1,487,245.71)	1.643865	2.00	1.000000
SDB3260123670	Open	NEW	25 Sep 2034	(122,900)	CNE1000012X7	CNY	7.355700	100.00	(1,617.8876)	ACT/360	1.643865	(202,031.01)	(202,031.01)	(40.44)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601233.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123670		AMEND	25 Sep 2034	(292,800)	CNE1000012X7	CNY	1.000000	100.00	0.000000	ACT/360	0.000000	0.00	0.00	0.00	(4,987.75)
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
	Buy	Full Termination	09 Jan 2025		605108.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.658300	77,969.88	3.216191	0.00	1.000000
SDB3265127418	Close	NEW	08 Jan 2035	3,600	CNE1000041X6	CNY	7.355700	100.00	(1,750.0000)	ACT/360	2.944424	10,599.93	11,578.29	0.00	0.00
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600438.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867392		NEW	24 Nov 2034	5,800	CNE000001GS3	CNY	1.000000	90.00	0.000000	ACT/360	0.000000	0.00	0.00	0.00	(3.10)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600438.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264390135		NEW	21 Dec 2034	27,600	CNE000001GS3	CNY	1.000000	90.00	0.000000	ACT/360	0.000000	0.00	0.00	0.00	(130.32)
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.461821	6,008.00	0.742492	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	1,100	CNE000000NK8	CNY	7.355700	90.00	50.0000	ACT/360	0.742492	816.74	816.74	(0.16)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.442606	39,731.02	0.740127	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	7,300	CNE000000NK8	CNY	7.355700	90.00	50.0000	ACT/360	0.740127	5,402.93	5,402.93	(1.08)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600780.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262540429		AMEND	16 Nov 2034	113,600	CNE000000NK8	CNY	1.000000	90.00	0.000000	ACT/360	0.000000	0.00	0.00	0.00	(290.12)
TOPPAN PRINTING CO LTD CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		7911.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,176.000000	(2,088,000.00)	4,175.728560	0.65	1.000000
SDB3264792318	Open	NEW	28 Dec 2034	(500)	JP3629000005	JPY	1.000000	92.00	(25.0000)	ACT/365	4,175.728560	(2,087,864.28)	(2,087,864.28)	(135.72)	0.00
TORAY INDUSTRIES CMN															
			06 Jan 2025											0.00	
	Buy	New Trade	08 Jan 2025		3402.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	999.908594	12,798,830.00	999.973588	0.65	1.000000
SDB3265201697	Open	NEW	11 Jan 2035	12,800	JP3621000003	JPY	1.000000	90.00	25.0000	ACT/365	999.973588	12,799,661.93	12,799,661.93	(831.92)	0.00
TOWA CORP CMN															
			06 Jan 2025											0.00	
	Sell	New Trade	08 Jan 2025		6315.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,668.523809	(3,503,900.00)	1,668.415355	0.65	1.000000
SDB3265201673	Open	NEW	11 Jan 2035	(2,100)	JP3555700008	JPY	1.000000	100.00	(25.0000)	ACT/365	1,668.415355	(3,503,672.25)	(3,503,672.25)	(227.75)	0.00
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		5901.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,402.475000	4,804,950.00	2,406.500000	0.65	1.000000
SDB3261928008	Close	NEW	01 Nov 2034	2,000	JP3613400005	JPY	1.000000	92.00	(25.0000)	ACT/365	2,402.631161	4,805,262.32	4,813,000.00	(312.32)	0.00

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066831553 (Cont.)															
TOYOTA INDUSTRIES CMN															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		6201.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	12,725.500001	12,725,500.00	12,865.000000	0.65	1.000000
SDB3264520286	Close	NEW	21 Dec 2034	1,000	JP3634600005	JPY	1.000000	92.00	(25.0000)	ACT/365	12,726.327158	12,726,327.16	12,865,000.00	(827.16)	0.00
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000727.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123498		NEW	25 Sep 2034	(392,285)	CNE0000002J9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(600.57)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			06 Jan 2025											0.00	
	Buy	New Trade	08 Jan 2025		TCLAX	AUD	AUD		4.338120	AUD-OIS-RBA	13.691932	22,714.92	13.693301	1.00	1.000000
SDB3265201659	Open	NEW	10 Jan 2035	1,659	AU000000TCL6	AUD	1.000000	100.00	25.0000	ACT/365	13.693301	22,717.19	22,717.19	(2.27)	0.00
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		TWE.AX	AUD	AUD		4.338892	AUD-OIS-RBA	11.022301	126,040.01	11.330000	1.00	1.000000
SDB3260427219	Close	NEW	28 Sep 2034	11,435	AU000000TWE9	AUD	1.000000	100.00	(25.0000)	ACT/365	11.023403	126,052.61	129,558.55	(12.60)	0.00
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688599.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262055919		NEW	06 Nov 2034	3,689	CNE100003ZR0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5.33)
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upside Trade	09 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.339725	341,077.21	0.862124	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	53,800	CNE000000RK9	CNY	7.355700	90.00	50.0000	ACT/360	0.862124	46,382.27	46,382.27	(9.27)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upside Trade	09 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.304378	10,087.00	0.857031	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	1,600	CNE000000RK9	CNY	7.355700	90.00	50.0000	ACT/360	0.857031	1,371.25	1,371.25	(0.27)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600100.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262540433		AMEND	16 Nov 2034	150,000	CNE000000RK9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(448.77)
TSUBURAYA FIELDS HOLDINGS CMN															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		2767.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,831.892857	(5,129,300.00)	1,831.773784	0.65	1.000000
SDB3260961441	Open	NEW	12 Oct 2034	(2,800)	JP3802680003	JPY	1.000000	92.00	(730.1282)	ACT/365	1,831.773784	(5,128,966.60)	(5,128,966.60)	(333.40)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		2767.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260961441		NEW	12 Oct 2034	0	JP3802680003	JPY	1.000000	92.00	(718.6475)	ACT/365	0.000000	0.00	0.00	0.00	0.00
UBE INDUSTRIES LTD CMN															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		4208.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,400.714285	(1,680,500.00)	2,400.558239	0.65	1.000000
SDB3264921645	Open	NEW	09 Jan 2035	(700)	JP3158800007	JPY	1.000000	100.00	(25.0000)	ACT/365	2,400.558239	(1,680,390.77)	(1,680,390.77)	(109.23)	0.00

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066831553 (Cont.)															
ULVAC, INC. CMN															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		6728.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,142.000000	(1,842,600.00)	6,141.600770	0.65	1.000000
SDB3260264441	Open	NEW	27 Sep 2034	(300)	JP3126190002	JPY	1.000000	92.00	(25.0000)	ACT/365	6,141.600770	(1,842,480.23)	(1,842,480.23)	(119.77)	0.00
UNITED OVERSEAS BANK LTD CMN															
	Sell	Partial Termination	06 Jan 2025											4.00	
	Close	NEW	08 Jan 2025		UOBH.SI	SGD	SGD		2.757300	SGD-SORA	36.740882	(249,838.00)	36.330000	0.75	1.000000
SDB3264520280			21 Dec 2034	(6,800)	SG1M31001969	SGD	1.000000	100.00	20.0000	ACT/365	36.723430	(249,719.32)	(247,044.00)	(18.74)	0.00
UNIVERSAL SCIENTIFIC INDUSTRIAL SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025				USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123556		NEW	06 Jan 2025	48,600	601231.SH	USD	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	-	(242.59)
			25 Sep 2034		CNE100001BZ8	CNY								0.00	
USS CO LTD CMN															
	Buy	Upside Trade	06 Jan 2025				JPY		0.227000	JPY-BOJ-TONAT	1,380.000000	138,000.00	1,380.089700	0.65	1.000000
SDB3260121491	Open	NEW	08 Jan 2025	100	4732.T	JPY	1.000000	90.00	25.0000	ACT/365	1,380.089700	138,008.97	138,008.97	(8.97)	0.00
			22 Sep 2034		JP3944130008	JPY									
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025				USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263186001		NEW	06 Jan 2025	(2,052)	688153.SH	USD	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	-	(146.15)
			30 Nov 2034		CNE1000059G3	CNY								0.00	
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025				USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263372442		NEW	06 Jan 2025	(18,300)	300755.ZK	USD	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	-	(168.07)
			01 Dec 2034		CNE100003JR4	CNY								0.00	
		Financing Payment	06 Jan 2025				USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264255532		NEW	06 Jan 2025	(4,200)	300755.ZK	USD	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	-	(3.62)
			18 Dec 2034		CNE100003JR4	CNY								0.00	
		Financing Payment	06 Jan 2025				USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264520292		NEW	06 Jan 2025	(800)	300755.ZK	USD	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	-	(2.01)
			22 Dec 2034		CNE100003JR4	CNY								0.00	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025				USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123592		NEW	06 Jan 2025	(406,300)	002439.ZK	USD	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	-	(6,823.59)
			25 Sep 2034		CNE100000QJ2	CNY								0.00	
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025				USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262681183		NEW	06 Jan 2025	(32,066)	688521.SH	USD	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	-	(2,220.72)
			16 Nov 2034		CNE100004413	CNY								0.00	
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025				USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123379		NEW	06 Jan 2025	4,700	300476.ZK	USD	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	-	(90.09)
			25 Sep 2034		CNE1000020V4	CNY								0.00	

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066831553 (Cont.)															
VISIONAL INC CMN															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		4194.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,167.000000	816,700.00	8,167.530855	0.65	1.000000
SDB3260458716	Open	NEW	29 Sep 2034	100	JP3800270005	JPY	1.000000	90.00	25.0000	ACT/365	8,167.530855	816,753.09	816,753.09	(53.09)	0.00
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 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		(1,625.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000681.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328853		AMEND	21 Dec 2034	(26,100)	CNE000000BW8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(507.23)
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		VEA.AX	AUD	AUD		4.338892	AUD-OIS-RBA	2,699,457	13,124.76	2,630,000	1.00	1.000000
SDB3260188369	Close	NEW	27 Sep 2034	4,862	AU0000016875	AUD	1.000000	100.00	(25.0000)	ACT/365	2,699,727	13,126.07	12,787.06	(1.31)	0.00
MOBILE GROUP LIMITED CMN															
			06 Jan 2025											10.85	
	Sell	Upsize Trade	08 Jan 2025		3738.HK	HKD	HKD		3.897830	HKD-HONIX	3,585,571	(25,120.00)	3,584,247	1.20	1.000000
SDB3265057981	Open	NEW	04 Jan 2035	(7,000)	KYG9390R1103	HKD	1.000000	100.00	(1,525.0000)	ACT/365	3,584,247	(25,089.73)	(25,089.73)	(3.01)	0.00
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002739.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260588346		NEW	12 Oct 2034	(21,903)	CNE100001WW1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(288.29)
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8,917,026	65,985.99	1,212,605	2.00	1.000000
SDB3260961820	Open	NEW	13 Oct 2034	7,400	CNE100000GQ8	CNY	7.355700	90.00	50.0000	ACT/360	1,212,605	8,973.28	8,973.28	(1.79)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8,972,248	17,944.50	1,219,707	2.00	1.000000
SDB3260961820	Open	NEW	13 Oct 2034	2,000	CNE100000GQ8	CNY	7.355700	90.00	50.0000	ACT/360	1,219,707	2,439.41	2,439.41	(0.49)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300017.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260961820		AMEND	13 Oct 2034	44,300	CNE100000GQ8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(254.68)
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264178802		NEW	15 Dec 2034	0	CNE0000016J9	CNY	100.00		(536.8444)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600309.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264178802		AMEND	15 Dec 2034	(173,400)	CNE0000016J9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(831.67)
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		SOL.AX	AUD	AUD		4.338120	AUD-OIS-RBA	34,360,139	2,473.93	34,363,575	1.00	1.000000
SDB3265127427	Open	NEW	05 Jan 2035	72	AU000000SOL3	AUD	1.000000	100.00	25.0000	ACT/365	34,363,575	2,474.18	2,474.18	(0.25)	0.00

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066831553 (Cont.)															
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		603609.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.386248	6,709.00	1.140045	2.00	1.000000
SDB3264054655	Open	NEW	14 Dec 2034	800	CNE100001VB7	CNY	7.355700	90.00	50.0000	ACT/360	1.140045	912.04	912.04	(0.18)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		603609.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.342377	35,037.98	1.134460	2.00	1.000000
SDB3264054655	Open	NEW	14 Dec 2034	4,200	CNE100001VB7	CNY	7.355700	90.00	50.0000	ACT/360	1.134460	4,764.73	4,764.73	(0.95)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603609.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054655		AMEND	14 Dec 2034	39,800	CNE100001VB7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(108.47)
WEST HOLDINGS CORPORATION CMN															
			06 Jan 2025											0.00	
	Buy	Full Termination	08 Jan 2025		1407.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,834.300001	12,840,100.01	1,813.000000	0.65	1.000000
SDB3264857809	Close	NEW	29 Dec 2034	7,000	JP3154750008	JPY	1.000000	92.00	(25.0000)	ACT/365	1,834.419230	12,840,934.61	12,691,000.00	(834.61)	0.00
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601168.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260588440		NEW	12 Oct 2034	129,100	CNE100000619	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,360.01)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	New Trade	08 Jan 2025		WBC.AX	AUD	AUD		4.338120	AUD-OIS-RBA	32.675270	153,312.37	32.678538	1.00	1.000000
SDB3265201657	Open	NEW	10 Jan 2035	4,692	AU000000WBC1	AUD	1.000000	100.00	25.0000	ACT/365	32.678538	153,327.70	153,327.70	(15.33)	0.00
WG TECH (JIANG XI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603773.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261588064		NEW	26 Oct 2034	(5,100)	CNE100003FJ9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(71.89)
WILMAR INTERNATIONAL LTD CMN															
			06 Jan 2025											4.00	
	Sell	Partial Termination	08 Jan 2025		WLIL.SI	SGD	SGD		2.757300	SGD-SORA	3.102500	(1,241.00)	3.100000	0.75	1.000000
SDB3263985586	Close	NEW	14 Dec 2034	(400)	SG1T56930848	SGD	1.000000	100.00	20.0000	ACT/365	3.101026	(1,240.41)	(1,240.00)	(0.09)	0.00
WINGTECH TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600745.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263707250		NEW	08 Dec 2034	1,100	CNE000000M72	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(10.01)
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300888.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040666		NEW	24 Nov 2034	(3,500)	CNE1000047Z8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(127.05)
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	New Trade	09 Jan 2025		600157.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.614941	13,081.02	0.219612	2.00	1.000000
SDB3265201693	Open	NEW	11 Jan 2035	8,100	CNE000000WD4	CNY	7.355700	90.00	50.0000	ACT/360	0.219612	1,778.86	1,778.86	(0.36)	0.00

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066831553 (Cont.)															
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		600157.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.617129	316,795.57	0.219836	2.00	1.000000
SDB3265201693	Open	NEW	11 Jan 2035	195,900	CNE000000W4D	CNY	7.355700	90.00	50.0000	ACT/360	0.219836	43,065.87	43,065.87	(8.61)	0.00
WIPRO LIMITED CMN															
			06 Jan 2025											12.50	
	Buy	New Trade	07 Jan 2025		WIPR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	294.228975	26,110,467.70	3.434340	4.00	1.000000
SDB3265202619	Open	NEW	09 Jan 2035	88,742	INE075A01022	INR	85.814000	78.16	75.0000	ACT/360	3.434340	304,770.20	304,770.20	(121.71)	0.00
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		WTC.AX	AUD	AUD		4.338120	AUD-OIS-RBA	126.245932	(20,325.60)	126.233307	1.00	1.000000
SDB3265127438	Open	NEW	05 Jan 2035	(161)	AU000000WTC3	AUD	1.000000	100.00	(25.0000)	ACT/365	126.233307	(20,323.56)	(20,323.56)	(2.03)	0.00
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		600580.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.935003	6,374.00	2.166963	2.00	1.000000
SDB3260123077	Open	NEW	25 Sep 2034	400	CNE000001BJ3	CNY	7.355700	90.00	50.0000	ACT/360	2.166963	866.79	866.79	(0.17)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600580.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123077		AMEND	25 Sep 2034	209,400	CNE000001BJ3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,685.62)
WONDERS INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300168.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530549		NEW	07 Dec 2034	(1,700)	CNE100000ZD6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.95)
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Full Termination	08 Jan 2025		WDS.AX	AUD	AUD		4.338892	AUD-OIS-RBA	25.467225	89,033.42	25.149566	1.00	1.000000
SDB3265127403	Close	NEW	05 Jan 2035	3,496	AU0000224040	AUD	1.000000	100.00	(25.0000)	ACT/365	25.469772	89,042.32	87,922.88	(8.90)	0.00
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		WOW.AX	AUD	AUD		4.338120	AUD-OIS-RBA	30.723383	(346,006.74)	30.720311	1.00	1.000000
SDB3262936508	Open	NEW	22 Nov 2034	(11,262)	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.720311	(345,972.14)	(345,972.14)	(34.60)	0.00
WORLEY LTD ORD CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Buy	Partial Termination	08 Jan 2025		WOR.AX	AUD	AUD		4.338892	AUD-OIS-RBA	13.842941	1,176.65	13.700000	1.00	1.000000
SDB3264583145	Close	NEW	22 Dec 2034	85	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	13.844325	1,176.77	1,164.50	(0.12)	0.00
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603220.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261230641		NEW	19 Oct 2034	(44,800)	CNE100003F35	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(676.75)
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		603220.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264255569		NEW	18 Dec 2034	0	CNE100003F35	CNY		100.00	(1,967.0200)	ACT/360	0.000000	0.00	0.00	0.00	0.000000

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066831553 (Cont.)															
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Financing Payment	06 Jan 2025		603220.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264255569		AMEND	18 Dec 2034	(50,160)	CNE100003F35	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,063.40)
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000501.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264390197		NEW	21 Dec 2034	(12,300)	CNE000000024	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(121.68)
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
	Sell	New Trade	06 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.985001	(21,564.00)	1.220544	5.84	1.000000
SDB3265201667	Open	NEW	11 Jan 2035	(2,400)	CNE000000V71	CNY	7.355700	100.00	(2,050.0000)	ACT/360	1.220544	(2,929.31)	(2,929.31)	(0.59)	0.00
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	06 Jan 2025		002414.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.852499	5,482.00	1.014653	0.84	1.000000
SDB3261097754	Close	NEW	19 Oct 2034	800	CNE100000RK8	CNY	7.355700	100.00	(885.0609)	ACT/360	0.931855	745.48	811.72	(0.15)	0.00
	Buy	Partial Termination	06 Jan 2025		002414.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.859026	24,692.49	1.014653	2.00	1.000000
SDB3261097754	Close	NEW	19 Oct 2034	3,600	CNE100000RK8	CNY	7.355700	100.00	(885.0609)	ACT/360	0.932431	3,356.75	3,652.75	(0.67)	0.00
		Financing Payment	06 Jan 2025		002414.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097754		AMEND	19 Oct 2034	(41,000)	CNE100000RK8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(42.13)
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	06 Jan 2025		300567.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	56.833786	210,285.01	8.780914	0.84	1.000000
SDB3263186013	Close	NEW	30 Nov 2034	3,700	CNE100002DN8	CNY	7.355700	100.00	(1,731.2500)	ACT/360	7.728691	28,596.16	32,489.38	(5.72)	0.00
	Buy	Partial Termination	06 Jan 2025		300567.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	57.354378	45,883.50	8.780914	2.00	1.000000
SDB3263186013	Close	NEW	30 Nov 2034	800	CNE100002DN8	CNY	7.355700	100.00	(1,731.2500)	ACT/360	7.796880	6,237.50	7,024.73	(1.25)	0.00
		Financing Payment	06 Jan 2025		300567.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263186013		AMEND	30 Nov 2034	(16,000)	CNE100002DN8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(473.20)
WULIANGYE YIBIN CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000858.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264390162		NEW	21 Dec 2034	1,600	CNE000000VQ8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(17.11)
WUXI APPTTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		603259.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262800229		NEW	20 Nov 2034	36,600	CNE1000031K4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(287.19)
	Buy	Upsize Trade	06 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	52.923752	21,169.50	7.194571	2.00	1.000000
SDB3264921686	Open	NEW	05 Jan 2035	400	CNE1000031K4	CNY	7.355700	90.00	50.0000	ACT/360	7.194571	2,877.83	2,877.83	(0.58)	0.00
	Buy	Upsize Trade	06 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	52.692497	21,077.00	7.165527	0.84	1.000000
SDB3264921686	Open	NEW	05 Jan 2035	400	CNE1000031K4	CNY	7.355700	90.00	50.0000	ACT/360	7.165527	2,866.21	2,866.21	(0.57)	0.00

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066831553 (Cont.)															
WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
SDB3264921686		Financing Payment AMEND	06 Jan 2025 05 Jan 2035	15,300	603259.SH CNE1000031K4	USD CNY	USD	90.00	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 (47.01)
WUXI BIOLOGICS (CAYMAN) INC. CMN															
			06 Jan 2025											0.00	
SDB3264054722	Buy Close	Partial Termination NEW	08 Jan 2025 13 Dec 2034	1,500	2269.HK KYG970081173	HKD HKD	HKD	100.00	3.897830	HKD-HONIX ACT/365	16.913333 16.915363	25,370.00 25,373.04	17.560000 26,340.00	1.20 (3.04)	1.000000 0.00
SDB3264054722	Buy Close	Full Termination NEW	08 Jan 2025 13 Dec 2034	2,500	2269.HK KYG970081173	HKD HKD	HKD	100.00	3.897830	HKD-HONIX ACT/365	16.816000 16.836263	42,040.00 42,090.66	17.560000 43,900.00	1.20 (5.04)	1.000000 0.00
WUXI DK ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3263186008		Financing Payment NEW	06 Jan 2025 30 Nov 2034	(2,500)	300842.ZK CNE1000040T6	USD CNY	USD	100.00	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 (8.52)
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
SDB3262055929	Sell Open	Upsize Trade NEW	09 Jan 2025 06 Nov 2034	(6,100)	600475.SH CNE000001FD7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.919755 1.212086	(54,410.51) (7,393.72)	1.212086 (7,393.72)	2.00 (1.48)	1.000000 0.00
SDB3262055929	Sell Open	Upsize Trade NEW	09 Jan 2025 06 Nov 2034	(34,600)	600475.SH CNE000001FD7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.943813 1.214949	(309,455.93) (42,037.24)	1.214949 (42,037.24)	2.00 (8.41)	1.000000 0.00
SDB3262055929		Spread Change NEW	06 Jan 2025 06 Nov 2034	0	600475.SH CNE000001FD7	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
SDB3262055929		Financing Payment AMEND	06 Jan 2025 06 Nov 2034	(243,200)	600475.SH CNE000001FD7	USD CNY	USD	100.00	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 (1,340.82)
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3262322921	Buy Close	Partial Termination NEW	09 Jan 2025 10 Nov 2034	11,600	300450.ZK CNE100001ZF9	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	18.471807 2.511937	214,272.96 29,138.47	2.733964 31,713.98	2.00 (5.83)	1.000000 0.00
SDB3262322921	Buy Close	Partial Termination NEW	09 Jan 2025 10 Nov 2034	3,600	300450.ZK CNE100001ZF9	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	18.579169 2.525693	66,885.01 9,092.49	2.733964 9,842.27	2.00 (1.82)	1.000000 0.00
SDB3262322921		Financing Payment AMEND	06 Jan 2025 10 Nov 2034	(87,600)	300450.ZK CNE100001ZF9	USD CNY	USD	100.00	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 (2,413.29)
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
SDB3265057917	Buy Open	Upsize Trade NEW	09 Jan 2025 05 Jan 2035	6,700	600667.SH CNE000000B00	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.476421 0.880713	43,392.02 5,900.78	0.880713 5,900.78	2.00 (1.18)	1.000000 0.00
SDB3265057917	Buy Open	Upsize Trade NEW	09 Jan 2025 05 Jan 2035	11,700	600667.SH CNE000000B00	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.469485 0.879476	75,692.97 10,289.87	0.879476 10,289.87	2.00 (2.06)	1.000000 0.00

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066831553 (Cont.)															
WUZHOU SPECIAL PAPER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		605007.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3262681175	NEW	NEW	16 Nov 2034	(21,700)	CNE100005XH1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(175.31)
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		000425.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260123599	NEW	NEW	25 Sep 2034	(1,071,900)	CNE000000FH0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	1,593.44
		Sell	09 Jan 2025		000425.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.568251	(1,065,609.74)	1.028433	2.00	1.000000
SDB3265057949	Open	NEW	05 Jan 2035	(140,800)	CNE000000FH0	CNY	7.355700	100.00	(525.0000)	ACT/360	1.028433	(144,803.37)	(144,803.37)	(28.97)	0.00
		Sell	09 Jan 2025		000425.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.570670	(4,396,288.07)	1.028418	2.00	1.000000
SDB3265057949	Open	NEW	05 Jan 2035	(580,700)	CNE000000FH0	CNY	7.355700	100.00	(525.0000)	ACT/360	1.028418	(597,202.33)	(597,202.33)	(119.53)	0.00
XI'AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		601369.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260491723	NEW	NEW	11 Oct 2034	6,000	CNE100000QS3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(32.76)
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Sell	09 Jan 2025		688333.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.179725	(32,143.78)	5.458110	5.84	1.000000
SDB3263868395	Open	NEW	11 Dec 2034	(800)	CNE100003N19	CNY	7.355700	100.00	(1,700.0000)	ACT/360	5.458110	(4,366.49)	(4,366.49)	(0.87)	0.00
		Financing Payment	06 Jan 2025		688333.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3263868395	AMEND	AMEND	11 Dec 2034	(2,700)	CNE100003N19	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(142.02)
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688550.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3264178773	NEW	NEW	15 Dec 2034	1,700	CNE100005X80	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(20.43)
XI'AN QIYUAN MECHANICAL AND ELECTRICAL EQUIPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		300140.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260488563	NEW	NEW	11 Oct 2034	(102,700)	CNE100000WL6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(457.79)
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	06 Jan 2025		300775.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3260760854	NEW	NEW	12 Oct 2034	0	CNE100003QF4	CNY	1.000000	100.00	(1,821.8487)	ACT/360	0.000000	0.00	0.00	0.00	0.00
		Financing Payment	06 Jan 2025		300775.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260760854	AMEND	AMEND	12 Oct 2034	(73,900)	CNE100003QF4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,398.10)
XIAMEN AMOYTOP BIOTECH CO LTD CMN CLASS A SERIES NORTHBOUND															
		Financing Payment	06 Jan 2025		688278.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	1.000000
SDB3260588245	NEW	NEW	12 Oct 2034	(700)	CNE100003RT3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2.39)

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066831553 (Cont.)															
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600563.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123659		NEW	25 Sep 2034	22,700	CNE000001D72	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,550.48)
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002925.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123157		NEW	25 Sep 2034	15,200	CNE1000033H6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(135.01)
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002335.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260858391		NEW	12 Oct 2034	(20,600)	CNE100000K31	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(210.96)
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000905.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649845		NEW	02 Jan 2035	(19,400)	CNE000000YL3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(44.32)
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000526.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097708		NEW	19 Oct 2034	51	CNE0000005F0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.38)
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upside Trade	09 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.966704	(40,726.97)	0.674689	2.00	1.000000
SDB3262800262	Open	NEW	20 Nov 2034	(8,200)	CNE000000016	CNY	7.355700	100.00	(249.0568)	ACT/360	0.674689	(5,532.45)	(5,532.45)	(1.11)	0.00
			06 Jan 2025											2.50	
	Sell	Upside Trade	09 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.928926	(6,900.50)	0.669781	2.00	1.000000
SDB3262800262	Open	NEW	20 Nov 2034	(1,400)	CNE000000016	CNY	7.355700	100.00	(249.0568)	ACT/360	0.669781	(937.69)	(937.69)	(0.19)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000516.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800262		AMEND	20 Nov 2034	(95,064)	CNE000000016	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	126.55
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upside Trade	09 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.091431	(14,064.00)	2.729268	2.00	1.000000
SDB3260122906	Open	NEW	25 Sep 2034	(700)	CNE1000031H0	CNY	7.355700	100.00	(1,015.5945)	ACT/360	2.729268	(1,910.49)	(1,910.49)	(0.38)	0.00
			06 Jan 2025											2.50	
	Sell	Upside Trade	09 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.066428	(14,046.50)	2.726783	2.00	1.000000
SDB3260122906	Open	NEW	25 Sep 2034	(700)	CNE1000031H0	CNY	7.355700	100.00	(1,015.5945)	ACT/360	2.726783	(1,908.75)	(1,908.75)	(0.38)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260122906		NEW	25 Sep 2034	0	CNE1000031H0	CNY		100.00	(1,017.4838)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603733.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122906		AMEND	25 Sep 2034	(92,500)	CNE1000031H0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,124.86)

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066831553 (Cont.)															
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262741459		NEW	17 Nov 2034	0	CNE000000800	CNY	100.00		(1,668.9781)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000697.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741459		AMEND	17 Nov 2034	(64,300)	CNE000000800	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(335.98)
XILINMEN FURNITURE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603008.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115548		NEW	09 Nov 2034	(5,200)	CNE100001JQ0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(80.09)
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
		Sell	09 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.704792	(627,376.85)	1.590007	2.00	1.000000
SDB3260123600	Open	NEW	25 Sep 2034	(53,600)	CNE100002RH0	CNY	7.355700	100.00	(917.1998)	ACT/360	1.590007	(85,224.38)	(85,224.38)	(17.06)	0.00
			06 Jan 2025											2.50	
		Sell	09 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.565578	(141,100.05)	1.571621	2.00	1.000000
SDB3260123600	Open	NEW	25 Sep 2034	(12,200)	CNE100002RH0	CNY	7.355700	100.00	(917.1998)	ACT/360	1.571621	(19,173.78)	(19,173.78)	(3.84)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603225.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123600		AMEND	25 Sep 2034	(228,200)	CNE100002RH0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,478.22)
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601811.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097739		NEW	19 Oct 2034	40,500	CNE100002BC5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(145.34)
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603888.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123375		NEW	25 Sep 2034	70,700	CNE100002G50	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(709.83)
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600581.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262441827		NEW	13 Nov 2034	(266,800)	CNE000001C65	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(365.24)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600581.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649848		NEW	02 Jan 2035	(64,900)	CNE000001C65	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(70.42)
XINJIANG DAQO NEW ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688303.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115454		NEW	09 Nov 2034	8,900	CNE100004P24	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(140.39)
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002202.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261790001		NEW	02 Nov 2034	222,200	CNE1000008S5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,549.82)

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06831553 (Cont.)															
XINJIANG LIXIN ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		001258.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264120661	NEW		14 Dec 2034	(75,200)	CNE100005GM6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	13.40
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		001258.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921805	NEW		05 Jan 2035	(3,300)	CNE100005GM6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.62)
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600509.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261097688	NEW		19 Oct 2034	(231,400)	CNE0000019W6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(525.22)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600509.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328908	NEW		21 Dec 2034	(600)	CNE0000019W6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.19)
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002100.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123069	NEW		25 Sep 2034	55,300	CNE000001PZ9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(207.17)
XINJIANG XUEFENG SCI-TECH (GROUP) CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603227.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867371	NEW		24 Nov 2034	(8,600)	CNE100002243	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(52.61)
XINJIANG CHEMICAL FIBER CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000949.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649902	NEW		02 Jan 2035	(15,500)	CNE0000010N4	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3.63)
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000778.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800230	NEW		20 Nov 2034	(46,109)	CNE000000QG9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(319.51)
XIZANG HAISCO PHARMACEUTICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002653.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123634	NEW		25 Sep 2034	(15,300)	CNE100001BC7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(262.06)
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		000400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.345714	17,742.00	3.445552	2.00	1.000000
SDB3260123483	Open	NEW	25 Sep 2034	700	CNE0000007F6	CNY	7.355700	90.00	50.0000	ACT/360	3.445552	2,411.89	2,411.89	(0.48)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		000400.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.184286	17,629.00	3.424751	2.00	1.000000
SDB3260123483	Open	NEW	25 Sep 2034	700	CNE0000007F6	CNY	7.355700	90.00	50.0000	ACT/360	3.424751	2,397.33	2,397.33	(0.48)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000400.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123483	AMEND		25 Sep 2034	142,200	CNE0000007F6	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,244.66)

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066831553 (Cont.)															
YAKULT HONSHA CO., LTD. CMN															
			06 Jan 2025											0.00	
	Buy	Upside Trade	08 Jan 2025		2267.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,951.708333	3,542,050.00	2,951.900194	0.65	1.000000
SDB3260121541	Open	NEW	22 Sep 2034	1,200	JP3931600005	JPY	1.000000	90.00	25.0000	ACT/365	2,951.900194	3,542,280.23	3,542,280.23	(230.23)	0.00
YAMAHA CORPORATION CMN															
			06 Jan 2025											0.00	
	Sell	Upside Trade	08 Jan 2025		7951.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,095.333334	(328,600.00)	1,095.262137	0.65	1.000000
SDB3262867375	Open	NEW	22 Nov 2034	(300)	JP3942600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,095.262137	(328,578.64)	(328,578.64)	(21.36)	0.00
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300861.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054674		NEW	14 Dec 2034	35,100	CNE100004751	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(173.37)
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002847.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262055914		NEW	06 Nov 2034	1,700	CNE100002J29	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(55.65)
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603638.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741450		NEW	17 Nov 2034	(34,300)	CNE100002Z65	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(858.88)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002353.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123664		NEW	25 Sep 2034	(56,200)	CNE100000L55	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,148.80)
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.926559	14,282.49	1.283680	2.00	1.000000
SDB3260427198	Close	NEW	10 Oct 2034	1,600	CNE100000C56	CNY	7.355700	100.00	(1,683.9573)	ACT/360	1.213496	1,941.59	2,053.89	(0.39)	0.00
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.907281	535,461.20	1.283680	2.00	1.000000
SDB3260427198	Close	NEW	10 Oct 2034	60,115	CNE100000C56	CNY	7.355700	100.00	(1,683.9573)	ACT/360	1.211280	72,816.10	77,168.42	(14.56)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002254.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427198		AMEND	10 Oct 2034	(671,400)	CNE100000C56	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(5,997.69)
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upside Trade	09 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.490213	49,304.00	1.426539	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	4,700	CNE1000019T0	CNY	7.355700	90.00	50.0000	ACT/360	1.426539	6,704.73	6,704.73	(1.34)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upside Trade	09 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.649997	11,715.00	1.447784	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	1,100	CNE1000019T0	CNY	7.355700	90.00	50.0000	ACT/360	1.447784	1,592.56	1,592.56	(0.32)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002643.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122998		AMEND	25 Sep 2034	55,750	CNE1000019T0	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(67.84)

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066831553 (Cont.)															
YANTAI ZHENGHAI BIO-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300653.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260264475		NEW	10 Oct 2034	7,500	CNE100002NZ1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(86.18)
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.081878	45,062.01	1.914961	2.00	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	3,200	CNE1000031L2	CNY	7.355700	90.00	50.0000	ACT/360	1.914961	6,127.88	6,127.88	(1.23)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.182388	32,619.49	1.927985	2.00	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	2,300	CNE1000031L2	CNY	7.355700	90.00	50.0000	ACT/360	1.927985	4,434.37	4,434.37	(0.89)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603013.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262179000		AMEND	09 Nov 2034	123,300	CNE1000031L2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(844.00)
YASKAWA ELECTRIC CORPORATION CMN															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		6506.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,024.157894	(15,291,800.00)	4,023.896324	0.65	1.000000
SDB3264520310	Open	NEW	21 Dec 2034	(3,800)	JP3932000007	JPY	1.000000	92.00	(25.0000)	ACT/365	4,023.896324	(15,290,806.03)	(15,290,806.03)	(993.97)	0.00
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300628.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123468		NEW	25 Sep 2034	81,275	CNE100002PC5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,857.76)
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300999.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260490837		NEW	11 Oct 2034	2,400	CNE1000048D3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(51.49)
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000975.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123341		NEW	25 Sep 2034	115,400	CNE0000012L4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(999.68)
YIPINHONG PHARMACY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300723.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263372445		NEW	01 Dec 2034	(3,900)	CNE1000035J7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.96)
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300415.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260961787		NEW	13 Oct 2034	75,200	CNE100001YB1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(984.51)
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601933.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645043		NEW	07 Dec 2034	(129,100)	CNE100000XX9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(537.43)
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		601933.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.134998	3,681.00	0.865801	2.00	1.000000
SDB3264857823	Close	NEW	02 Jan 2035	600	CNE100000XX9	CNY	7.355700	100.00	(2,175.0000)	ACT/360	0.834005	500.40	519.48	(0.10)	0.00

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066831553 (Cont.)															
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.84	
	Buy	Full Termination	09 Jan 2025		601933.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.057265	84,195.98	0.865801	2.00	1.000000
SDB3264857823	Close	NEW	02 Jan 2035	13,900	CNE100000XX9	CNY	7.355700	100.00	(2,175.0000)	ACT/360	0.823713	11,449.61	12,034.63	(2.29)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601933.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264857823		AMEND	02 Jan 2035	(19,700)	CNE100000XX9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(31.15)
YONGXING SPECIAL MATERIALS TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002756.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262681177		NEW	16 Nov 2034	(1,000)	CNE100001XB3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(4.60)
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600588.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123669		NEW	25 Sep 2034	(313,100)	CNE0000017Y6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(86.08)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600588.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264716692		NEW	02 Jan 2035	(111,100)	CNE0000017Y6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(316.96)
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.039997	912.00	0.442460	2.00	1.000000
SDB3261862948	Close	NEW	02 Nov 2034	300	CNE100000VP9	CNY	7.355700	100.00	(1,450.5086)	ACT/360	0.413402	124.02	132.74	(0.02)	0.00
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.036247	1,214.50	0.442460	2.00	1.000000
SDB3261862948	Close	NEW	02 Nov 2034	400	CNE100000VP9	CNY	7.355700	100.00	(1,450.5086)	ACT/360	0.412754	165.10	176.98	(0.03)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002489.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261862948		AMEND	02 Nov 2034	(170,400)	CNE100000VP9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(680.60)
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600177.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328827		NEW	21 Dec 2034	(171,100)	CNE000000XR2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,084.59)
YTO EXPRESS GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600233.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123415		NEW	25 Sep 2034	25,200	CNE0000012J8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(59.17)
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Partial Termination	09 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.410212	(385,331.02)	1.026944	2.00	1.000000
SDB3260123527	Close	NEW	25 Sep 2034	(52,000)	CNE100000015	CNY	7.355700	90.00	50.0000	ACT/360	1.006621	(52,344.29)	(53,401.09)	(10.48)	0.00
			06 Jan 2025											2.50	
	Sell	Partial Termination	09 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.379999	(11,070.00)	1.026944	2.00	1.000000
SDB3260123527	Close	NEW	25 Sep 2034	(1,500)	CNE100000015	CNY	7.355700	90.00	50.0000	ACT/360	1.002852	(1,504.28)	(1,540.42)	(0.30)	0.00

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066831553 (Cont.)															
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002120.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123527		AMEND	25 Sep 2034	441,400	CNE100000015	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,938.23)
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000807.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123257		NEW	25 Sep 2034	263,100	CNE000000VG9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,159.48)
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000538.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262441811		NEW	13 Nov 2034	(39,000)	CNE0000008X7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,072.57)
YUNNAN BOTANEE BIO-TECHNOLOGY GROUP CO. LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300957.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530528		NEW	07 Dec 2034	(7,200)	CNE100004G74	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(149.75)
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600497.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427096		NEW	10 Oct 2034	83,500	CNE000001HC5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(305.02)
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000878.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800236		NEW	20 Nov 2034	(3,700)	CNE000000W13	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(37.38)
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002053.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115476		NEW	09 Nov 2034	26,600	CNE000001N39	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(156.12)
YUNNAN ENERGY NEW MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002812.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741479		NEW	17 Nov 2034	(1,100)	CNE100002BR3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1.60)
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000948.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261230684		NEW	19 Oct 2034	(13,100)	CNE0000010M6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(259.14)
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.953167	(165,931.09)	0.672850	2.00	1.000000
SDB3260188344	Open	NEW	10 Oct 2034	(33,500)	CNE000001NB5	CNY	7.355700	100.00	(1,852.0310)	ACT/360	0.672850	(22,540.47)	(22,540.47)	(4.51)	0.00
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.904833	(29,429.00)	0.666507	2.00	1.000000
SDB3260188344	Open	NEW	10 Oct 2034	(6,000)	CNE000001NB5	CNY	7.355700	100.00	(1,852.0310)	ACT/360	0.666507	(3,999.04)	(3,999.04)	(0.80)	0.00

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06831553 (Cont.)															
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002059.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260188344		AMEND	10 Oct 2034	(447,151)	CNE000001NB5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,643.40)
YUNNAN XIYI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002265.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3261285259		NEW	23 Oct 2034	(181,841)	CNE100000CK0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(532.32)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002265.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263985635		NEW	14 Dec 2034	(19,500)	CNE100000CK0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(8.93)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002265.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054749		NEW	14 Dec 2034	(14,800)	CNE100000CK0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(54.22)
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600096.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123235		NEW	25 Sep 2034	200,200	CNE000000S01	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,749.95)
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300674.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263185966		NEW	30 Nov 2034	3,600	CNE100003FQ4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(48.68)
ZBOM CABINETS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603801.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115537		NEW	09 Nov 2034	(4,900)	CNE100002QR1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(88.01)
ZHANGZHOU PIEN TZE HUANG PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600436.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263589479		NEW	07 Dec 2034	600	CNE000001F21	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(28.45)
ZHANJIANG GUOLIAN AQUATIC PRODUCTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300094.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122900		NEW	25 Sep 2034	144,200	CNE100000RB7	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(346.67)
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											5.84	
	Sell	Partial Termination	09 Jan 2025		300718.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	31.438301	(330,102.16)	4.191077	2.00	1.000000
SDB3260122907	Close	NEW	25 Sep 2034	(10,500)	CNE1000035C2	CNY	7.355700	90.00	50.0000	ACT/360	4.270654	(44,841.87)	(44,006.31)	(8.98)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300718.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122907		AMEND	25 Sep 2034	48,100	CNE1000035C2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(497.85)

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066831553 (Cont.)															
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601877.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263242809	NEW	NEW	30 Nov 2034	(50,500)	CNE10000KD8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	239.22
ZHEJIANG CONSTRUCTION INVESTMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002761.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263040687	NEW	NEW	24 Nov 2034	(93,200)	CNE1000021W0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	43.38
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002011.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260264436	NEW	NEW	10 Oct 2034	110,900	CNE000001JT5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(760.64)
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300401.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262681155	NEW	NEW	16 Nov 2034	(22,600)	CNE100001XX7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(688.80)
ZHEJIANG GOLDCARD HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300349.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123041	NEW	NEW	25 Sep 2034	15,900	CNE100001KX4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(26.74)
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002203.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800204	NEW	NEW	20 Nov 2034	(21,900)	CNE1000008X5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(200.09)
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600477.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263868380	NEW	NEW	11 Dec 2034	(180,700)	CNE000001G79	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(681.20)
ZHEJIANG HENGLIN CHAIR INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603661.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264255549	NEW	NEW	18 Dec 2034	(2,500)	CNE100002TH6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(30.30)
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.127186	90,007.00	3.995794	2.00	1.000000
SDB3260864119	Close	NEW	12 Oct 2034	3,200	CNE100001VW3	CNY	7.355700	100.00	(1,507.0558)	ACT/360	3.824949	12,239.84	12,786.54	(2.45)	0.00
			06 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.118502	287,905.34	3.995794	0.00	1.000000
SDB3260864119	Close	NEW	12 Oct 2034	10,239	CNE100001VW3	CNY	7.355700	100.00	(1,507.0558)	ACT/360	3.822682	39,140.44	40,912.93	0.00	0.00
			06 Jan 2025											(2.50)	
	Buy	Partial Termination	09 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.274614	36,757.00	3.995794	2.00	1.000000
SDB3260864119	Close	NEW	12 Oct 2034	1,300	CNE100001VW3	CNY	7.355700	100.00	(1,507.0558)	ACT/360	3.843713	4,996.83	5,194.53	(1.00)	0.00

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066831553 (Cont.)															
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
SDB3260864119		Financing Payment	06 Jan 2025		603799.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	12 Oct 2034	(69,800)	CNE100001VW3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(2,853.39)
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
SDB3262990902	Buy	Partial Termination	09 Jan 2025		002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.248885	13,724.00	2.253267	2.00	1.000000
	Close	NEW	24 Nov 2034	900	CNE000001JL2	CNY	7.355700	100.00	(1,895.7831)	ACT/360	2.072967	1,865.67	2,027.94	(0.37)	0.00
			06 Jan 2025											0.84	
SDB3262990902	Buy	Partial Termination	09 Jan 2025		002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.158263	34,864.00	2.253267	2.00	1.000000
	Close	NEW	24 Nov 2034	2,300	CNE000001JL2	CNY	7.355700	100.00	(1,895.7831)	ACT/360	2.061336	4,741.07	5,182.51	(0.95)	0.00
			06 Jan 2025											0.00	
SDB3262990902		Financing Payment	06 Jan 2025		002006.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	24 Nov 2034	(29,200)	CNE000001JL2	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(868.22)
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3264716698		Financing Payment	06 Jan 2025		600160.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	02 Jan 2035	(3,800)	CNE000000WQ6	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(23.01)
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
SDB3262115566	Buy	Upsize Trade	09 Jan 2025		600352.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.767497	1,953.50	1.327815	2.00	1.000000
	Open	NEW	09 Nov 2034	200	CNE000001FJ4	CNY	7.355700	90.00	50.0000	ACT/360	1.327815	265.56	265.56	(0.05)	0.00
			06 Jan 2025											0.84	
SDB3262115566	Buy	Upsize Trade	09 Jan 2025		600352.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.778001	4,889.00	1.329687	2.00	1.000000
	Open	NEW	09 Nov 2034	500	CNE000001FJ4	CNY	7.355700	90.00	50.0000	ACT/360	1.329687	664.84	664.84	(0.13)	0.00
			06 Jan 2025											0.00	
SDB3262115566		Financing Payment	06 Jan 2025		600352.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		AMEND	09 Nov 2034	221,062	CNE000001FJ4	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,362.28)
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3261790021		Financing Payment	06 Jan 2025		600216.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	02 Nov 2034	3,400	CNE0000010J2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(33.81)
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
SDB3260427189		Financing Payment	06 Jan 2025		002001.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
		NEW	10 Oct 2034	79,000	CNE000001J84	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,053.22)
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
SDB3260427095	Sell	Upsize Trade	09 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.885003	(5,777.00)	3.925120	2.00	1.000000
	Open	NEW	10 Oct 2034	(200)	CNE100003RM8	CNY	7.355700	100.00	(841.3531)	ACT/360	3.925120	(785.02)	(785.02)	(0.16)	0.00
			06 Jan 2025											5.84	
SDB3260427095	Sell	Upsize Trade	09 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.223322	(88,079.09)	3.969766	2.00	1.000000
	Open	NEW	10 Oct 2034	(3,014)	CNE100003RM8	CNY	7.355700	100.00	(841.3531)	ACT/360	3.969766	(11,964.87)	(11,964.87)	(2.39)	0.00
			06 Jan 2025											0.00	
SDB3260427095		Spread Change	06 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	10 Oct 2034	0	CNE100003RM8	CNY		100.00	(720.4949)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688298.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427095		AMEND	10 Oct 2034	(89,271)	CNE100003RM8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,241.57)
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600032.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263185967		NEW	30 Nov 2034	14,300	CNE1000051S5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(70.04)
ZHEJIANG QUARTZ CRYSTAL OPTOELECTRONIC TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002273.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123529		NEW	25 Sep 2034	13,400	CNE100000CT1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(142.71)
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002050.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263242786		NEW	30 Nov 2034	113,500	CNE000001M22	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(101.26)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002050.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264520318		NEW	22 Dec 2034	66,900	CNE000001M22	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(64.12)
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.587811	(271,382.04)	2.525857	2.00	1.000000
SDB3264921624	Open	NEW	05 Jan 2035	(14,600)	CNE100001B07	CNY	7.355700	100.00	(125.0000)	ACT/360	2.525857	(36,877.51)	(36,877.51)	(7.38)	0.00
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.624090	(40,973.00)	2.529941	2.00	1.000000
SDB3264921624	Open	NEW	05 Jan 2035	(2,200)	CNE100001B07	CNY	7.355700	100.00	(125.0000)	ACT/360	2.529941	(5,565.87)	(5,565.87)	(1.11)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002648.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264921624		AMEND	05 Jan 2035	(4,900)	CNE100001B07	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	3.27
ZHEJIANG SHENGHUA BLOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600226.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264054695		NEW	14 Dec 2034	(86,000)	CNE0000010Q7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(143.41)
ZHEJIANG SUPOR COOKWARE CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002032.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123424		NEW	25 Sep 2034	10,000	CNE000001KS5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(135.97)
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300702.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262800251		NEW	20 Nov 2034	(25,000)	CNE1000034X1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(492.37)

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066831553 (Cont.)															
ZHEJIANG TONY ELECTRONIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603595.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123115		NEW	25 Sep 2034	(34,900)	CNE100002RV1	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(378.07)
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603568.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123021		NEW	25 Sep 2034	82,100	CNE1000023N5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,060.87)
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.444098	144,351.54	1.691678	2.00	1.000000
SDB3260427177	Open	NEW	10 Oct 2034	11,600	CNE100000MK9	CNY	7.355700	90.00	50.0000	ACT/360	1.691678	19,623.46	19,623.46	(3.92)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.495336	18,743.00	1.699211	2.00	1.000000
SDB3260427177	Open	NEW	10 Oct 2034	1,500	CNE100000MK9	CNY	7.355700	90.00	50.0000	ACT/360	1.699211	2,548.82	2,548.82	(0.51)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002372.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427177		AMEND	10 Oct 2034	106,900	CNE100000MK9	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(450.48)
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.451610	60,299.99	2.645178	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	3,100	CNE100001R58	CNY	7.355700	90.00	50.0000	ACT/360	2.645178	8,200.05	8,200.05	(1.64)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.527675	83,969.00	2.654635	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	4,300	CNE100001R58	CNY	7.355700	90.00	50.0000	ACT/360	2.654635	11,414.93	11,414.93	(2.28)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300357.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123135		AMEND	25 Sep 2034	115,300	CNE100001R58	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,114.27)
ZHEJIANG XCC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603667.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122857		NEW	25 Sep 2034	6,100	CNE1000030D1	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(7.64)
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002332.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264520303		NEW	22 Dec 2034	14,700	CNE100000K64	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(28.04)
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300913.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264649727		NEW	02 Jan 2035	(800)	CNE1000049C3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(19.36)
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600023.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123552		NEW	25 Sep 2034	(1,108,100)	CNE100001SP3	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	252.36

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066831553 (Cont.)															
ZHEJIANG ZHONGXIN FLUORIDE MATERIALS CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002915.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263645023	NEW	NEW	07 Dec 2034	(11,300)	CNE100003365	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(119.13)
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000403.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427133	NEW	NEW	10 Oct 2034	(23,700)	CNE000000F14	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(705.26)
ZHESHANG DEVELOPMENT GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000906.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262867366	NEW	NEW	24 Nov 2034	(16,200)	CNE000000YS8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(8.23)
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000906.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3263530606	NEW	NEW	07 Dec 2034	(900)	CNE000000YS8	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.43)
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
	Sell	Upsize Trade	09 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	125.395004	(50,158.00)	17.039653	2.00	1.000000
SDB3262741478	Open	NEW	17 Nov 2034	(400)	CNE100001CY9	CNY	7.355700	100.00	(975.4035)	ACT/360	17.039653	(6,815.86)	(6,815.86)	(1.36)	0.00
			06 Jan 2025											5.84	
	Sell	Upsize Trade	09 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	125.785879	(1,924,523.95)	17.087055	2.00	1.000000
SDB3262741478	Open	NEW	17 Nov 2034	(15,300)	CNE100001CY9	CNY	7.355700	100.00	(975.4035)	ACT/360	17.087055	(261,431.94)	(261,431.94)	(52.33)	0.00
			06 Jan 2025											0.00	
		Spread Change	06 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262741478	NEW	NEW	17 Nov 2034	0	CNE100001CY9	CNY		100.00	(971.0843)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300308.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741478	AMEND	AMEND	17 Nov 2034	(31,560)	CNE100001CY9	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(442.81)
ZHONGJIN GOLD CORP CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600489.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260962013	NEW	NEW	13 Oct 2034	5,700	CNE000000FM8	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(15.98)
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		603619.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260427150	NEW	NEW	10 Oct 2034	(88,800)	CNE100002TK0	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(3,133.14)
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.561102	95,650.95	0.756241	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	17,200	CNE000000W62	CNY	7.355700	90.00	50.0000	ACT/360	0.756241	13,007.35	13,007.35	(2.60)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.559304	36,135.48	0.755744	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	6,500	CNE000000W62	CNY	7.355700	90.00	50.0000	ACT/360	0.755744	4,912.34	4,912.34	(0.98)	0.00

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066831553 (Cont.)															
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600163.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122823		AMEND	25 Sep 2034	421,500	CNE000000W62	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(1,446.91)
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	Partial Termination	09 Jan 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.863337	2,659.00	1.260464	2.00	1.000000
SDB3260123647	Close	NEW	25 Sep 2034	300	CNE0000006B7	CNY	7.355700	100.00	(1,280.0061)	ACT/360	1.205304	361.59	378.14	(0.07)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000685.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123647		AMEND	25 Sep 2034	(89,700)	CNE0000006B7	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(840.16)
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		600918.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262115493		NEW	09 Nov 2034	30,600	CNE100004900	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(133.46)
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		000544.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260865423		NEW	12 Oct 2034	(58,200)	CNE000000F30	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(269.05)
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		002423.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.429996	3,729.00	1.689761	2.00	1.000000
SDB3260760885	Open	NEW	12 Oct 2034	300	CNE100000PX5	CNY	7.355700	90.00	50.0000	ACT/360	1.689761	506.93	506.93	(0.10)	0.00
			06 Jan 2025											0.84	
	Buy	Upsize Trade	09 Jan 2025		002423.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.360831	14,833.00	1.680920	2.00	1.000000
SDB3260760885	Open	NEW	12 Oct 2034	1,200	CNE100000PX5	CNY	7.355700	90.00	50.0000	ACT/360	1.680920	2,017.10	2,017.10	(0.40)	0.00
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002423.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260760885		AMEND	12 Oct 2034	22,600	CNE100000PX5	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(204.09)
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688772.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260122849		NEW	25 Sep 2034	68	CNE100005030	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(0.70)
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688187.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123097		NEW	25 Sep 2034	20,183	CNE100004QK2	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(588.03)
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		300726.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123508		NEW	25 Sep 2034	2,400	CNE1000035L3	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(43.07)

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 6, 2025
Run Date: Jan 6, 2025 11:38 PM EST

Equity Synthetic Daily Activity AR=302304.7

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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.)															
ZHUZHOU HUARUI PRECISION CUTTING TOOLS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		688059.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3262741457		NEW	17 Nov 2034	(5,500)	CNE1000054B5	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(136.56)
ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		601636.SH	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3264328858		NEW	21 Dec 2034	(26,500)	CNE100001666	CNY	1.000000	100.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(145.47)
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.00	
		Financing Payment	06 Jan 2025		002408.ZK	USD	USD		0.000000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	1.000000
SDB3260123645		NEW	25 Sep 2034	87,200	CNE100000P93	CNY	1.000000	90.00	0.0000	ACT/360	0.000000	0.00	0.00	0.00	(289.61)
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											2.50	
	Sell	Partial Termination	09 Jan 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.603864	(1,029,855.02)	2.087426	2.00	1.000000
SDB3265057964	Close	NEW	05 Jan 2035	(66,000)	CNE100000B24	CNY	7.355700	90.00	50.0000	ACT/360	2.120375	(139,944.75)	(137,770.12)	(28.00)	0.00
			06 Jan 2025											5.84	
	Sell	Full Termination	09 Jan 2025		601899.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.532787	(1,065,549.19)	2.078547	2.00	1.000000
SDB3265057964	Close	NEW	05 Jan 2035	(68,600)	CNE100000B24	CNY	7.355700	90.00	50.0000	ACT/360	2.110011	(144,746.75)	(142,588.32)	(28.97)	0.00
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
			06 Jan 2025											0.00	
	Sell	Upsize Trade	08 Jan 2025		ZIPAX	AUD	AUD		4.338120	AUD-OIS-RBA	3.157954	(45,502.96)	3.157638	1.00	1.000000
SDB3260121497	Open	NEW	22 Sep 2034	(14,409)	AU0000218307	AUD	1.000000	100.00	(25.0000)	ACT/365	3.157638	(45,498.41)	(45,498.41)	(4.55)	0.00
ZOZO CMN															
			06 Jan 2025											0.00	
	Buy	Upsize Trade	08 Jan 2025		3092.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,822.666667	10,127,600.00	4,822.980140	0.65	1.000000
SDB3260121495	Open	NEW	22 Sep 2034	2,100	JP3399310006	JPY	1.000000	90.00	25.0000	ACT/365	4,822.980140	10,128,258.29	10,128,258.29	(658.29)	0.00
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
			06 Jan 2025											0.84	
	Buy	New Trade	09 Jan 2025		000063.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.166820	309,468.02	4.782252	2.00	1.000000
SDB3265201677	Open	NEW	11 Jan 2035	8,800	CNE000000TK5	CNY	7.355700	90.00	50.0000	ACT/360	4.782252	42,083.82	42,083.82	(8.41)	0.00
			06 Jan 2025											(2.50)	
	Buy	Upsize Trade	09 Jan 2025		000063.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.485891	159,686.51	4.824030	2.00	1.000000
SDB3265201677	Open	NEW	11 Jan 2035	4,500	CNE000000TK5	CNY	7.355700	90.00	50.0000	ACT/360	4.824030	21,708.13	21,708.13	(4.34)	0.00

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