

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:51 AM EST

Equity Synthetic Daily Activity AR=302304.7

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CFD Daily Activity NEW

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553															
ABB INDIA LIMITED CMN															
			07 Jan 2025											11.00	
SDB3264650034	Sell Close	Full Termination NEW	08 Jan 2025 27 Dec 2034		ABB.NS (349) INE117A01022	USD INR	USD		4.330000	USD-Federal Funds-H.15 ACT/360	6,701.584217 78.052196	(2,338,852.89) (27,240.22)	80.589329 (28,125.68)	4.00 (10.91)	1.000000 0.00
ADVANTEST CORP CMN															
			07 Jan 2025											0.00	
SDB3263589463		Financing Payment NEW	07 Jan 2025 06 Dec 2034	1,200	6857.T JP3122400009	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (138.00)
SDB3263868406		Financing Payment NEW	07 Jan 2025 08 Dec 2034	(2,400)	6857.T JP3122400009	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (16.00)
SDB3264255542		Financing Payment NEW	07 Jan 2025 15 Dec 2034	(2,700)	6857.T JP3122400009	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (19.00)
SDB3264583135		Financing Payment NEW	07 Jan 2025 22 Dec 2034	500	6857.T JP3122400009	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (79.00)
SDB3264792321		Financing Payment NEW	07 Jan 2025 28 Dec 2034	(700)	6857.T JP3122400009	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (27.00)
SDB3265272450	Sell Open	New Trade NEW	09 Jan 2025 11 Jan 2035	(600)	6857.T JP3122400009	JPY	JPY	100.00	0.226246	JPY-BOJ-TONAT ACT/365	9,792.500001 9,791.863488	(5,875,500.00) (5,875,118.09)	9,791.863488 (5,875,118.09)	0.65 (381.91)	1.000000 0.00
AEON CMN															
SDB3264054667		Financing Payment NEW	07 Jan 2025 13 Dec 2034	(600)	8267.T JP3388200002	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (1.00)
SDB3264255546		Financing Payment NEW	07 Jan 2025 15 Dec 2034	(25,500)	8267.T JP3388200002	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (280.00)
AEON MALL CMN															
SDB3261168690		Financing Payment NEW	07 Jan 2025 18 Oct 2034	12,600	8905.T JP3131430005	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (7,332.00)
AGC INC. CMN															
SDB3264328829		Financing Payment NEW	07 Jan 2025 20 Dec 2034	(500)	5201.T JP3112000009	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (22.00)
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
SDB3260962041	Sell Open	Upsize Trade NEW	09 Jan 2025 12 Oct 2034	(896)	AGLAX AU000000AGL7	AUD AUD	AUD	100.00	4.338892	AUD-OIS-RBA ACT/365	11.208772 11.207651	(10,043.06) (10,042.06)	11.207651 (10,042.06)	1.00 (1.00)	1.000000 0.00

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066831553 (Cont.)															
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3264857817	Buy	Partial Termination	10 Jan 2025		601288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.182118	1,384,661.93	0.729239	2.00	1.000000
	Close	NEW	02 Jan 2035	267,200	CNE100000RJ0	CNY		7.338100	(175.0000)	ACT/360	0.706394	188,748.48	194,852.66	(37.74)	0.00
			07 Jan 2025											0.01	
SDB3264857817	Buy	Full Termination	10 Jan 2025		601288.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.250003	32,550.02	0.729239	2.00	1.000000
	Close	NEW	02 Jan 2035	6,200	CNE100000RJ0	CNY		7.338100	(175.0000)	ACT/360	0.715588	4,436.65	4,521.28	(0.89)	0.00
AICA KOGYO CO., LTD CMN															
			07 Jan 2025											0.00	
SDB3264178777		Financing Payment	07 Jan 2025		4206.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	14 Dec 2034	1,300	JP3100800006	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(499.00)
AIR WATER CMN															
			07 Jan 2025											0.00	
SDB3260760796		Financing Payment	07 Jan 2025		4088.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	12 Oct 2034	29,800	JP3160670000	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(22,766.00)
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD															
			07 Jan 2025											0.21	
SDB3260121431	Sell	Upsize Trade	09 Jan 2025		AOT_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	59.275292	(1,523,375.00)	1.717650	4.00	1.000000
	Open	NEW	22 Sep 2034	(25,700)	TH0765010R16	THB		34.495000	(82.1765)	ACT/360	1.717650	(44,143.61)	(44,143.61)	(17.66)	0.00
			07 Jan 2025											0.00	
SDB3260121431		Spread Change	07 Jan 2025		AOT_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	TH0765010R16	THB		100.00	(80.6669)	ACT/360	0.000000	0.00	0.00	0.00	0.00
AISIN SEIKI CO LTD CMN															
			07 Jan 2025											0.00	
SDB3260458790		Financing Payment	07 Jan 2025		7259.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	29 Sep 2034	(41,500)	JP3102000001	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,441.00)
AJINOMOTO CO., INC. CMN															
			07 Jan 2025											0.00	
SDB3262612811		Financing Payment	07 Jan 2025		2802.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	15 Nov 2034	1,400	JP3119600009	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(448.00)
			07 Jan 2025											0.00	
SDB3264453036		Financing Payment	07 Jan 2025		2802.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	20 Dec 2034	100	JP3119600009	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(25.00)
			07 Jan 2025											0.00	
SDB3264753534	Buy	Upsize Trade	09 Jan 2025		2802.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	6,359.666667	1,907,900.00	6,360.080045	0.65	1.000000
	Open	NEW	27 Dec 2034	300	JP3119600009	JPY		1.000000	25.0000	ACT/365	6,360.080045	1,908,024.01	1,908,024.01	(124.01)	0.00
			07 Jan 2025											0.00	
SDB3264753534		Financing Payment	07 Jan 2025		2802.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	27 Dec 2034	1,000	JP3119600009	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(717.00)
ALIBABA GROUP HOLDING LIMITED CMN															
			07 Jan 2025											0.00	
SDB3265127502	Sell	Upsize Trade	09 Jan 2025		9988.HK	HKD	HKD		4.036230	HKD-HONIX	81.404895	(1,538,552.52)	81.395126	1.20	1.000000
	Open	NEW	05 Jan 2035	(18,900)	KYG017191142	HKD		1.000000	(30.0000)	ACT/365	81.395126	(1,538,367.88)	(1,538,367.88)	(184.63)	0.00

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066831553 (Cont.)															
ALIBABA GROUP HOLDING LIMITED CMN (Cont.)															
			07 Jan 2025											10.85	
	Sell	Upsize Trade	09 Jan 2025		9988.HK	HKD	HKD		4.036230	HKD-HONIX	81.250000	(251,875.00)	81.152094	1.20	1.000000
SDB3265127502	Open	NEW	05 Jan 2035	(3,100)	KYG017191142	HKD	1.000000	100.00	(30.0000)	ACT/365	81.152094	(251,571.49)	(251,571.49)	(30.23)	0.00
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN															
			07 Jan 2025											10.85	
	Sell	Upsize Trade	09 Jan 2025		0241.HK	HKD	HKD		4.036230	HKD-HONIX	3.195000	(12,780.00)	3.191150	1.20	1.000000
SDB3265057921	Open	NEW	04 Jan 2035	(4,000)	BMG0171K1018	HKD	1.000000	100.00	(150.0000)	ACT/365	3.191150	(12,764.60)	(12,764.60)	(1.53)	0.00
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		0241.HK	HKD	HKD		4.036230	HKD-HONIX	3.187501	(12,750.00)	3.187118	1.20	1.000000
SDB3265057921	Open	NEW	04 Jan 2035	(4,000)	BMG0171K1018	HKD	1.000000	100.00	(150.0000)	ACT/365	3.187118	(12,748.47)	(12,748.47)	(1.53)	0.00
AMPOL LTD CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		ALD.AX	AUD	AUD		4.336165	AUD-OIS-RBA	29.166927	2,420.85	28.190000	1.00	1.000000
SDB3260458813	Close	NEW	29 Sep 2034	83	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	29.169844	2,421.10	2,339.77	(0.24)	0.00
ANSELL LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		ANN.AX	AUD	AUD		4.338892	AUD-OIS-RBA	34.001832	(11,322.61)	33.998432	1.00	1.000000
SDB3260427214	Open	NEW	28 Sep 2034	(333)	AU000000ANN9	AUD	1.000000	100.00	(25.0000)	ACT/365	33.998432	(11,321.48)	(11,321.48)	(1.13)	0.00
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		ANZ.AX	AUD	AUD		4.336165	AUD-OIS-RBA	28.906938	(519,573.30)	28.540000	1.00	1.000000
SDB3263242780	Close	NEW	29 Nov 2034	(17,974)	AU000000ANZ3	AUD	1.000000	100.00	25.0000	ACT/365	28.904047	(519,521.34)	(512,977.96)	(51.96)	0.00
APPEN LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		APX.AX	AUD	AUD		4.338892	AUD-OIS-RBA	2.954180	(6,162.42)	2.953885	1.00	1.000000
SDB3264983893	Open	NEW	04 Jan 2035	(2,086)	AU000000APX3	AUD	1.000000	100.00	(550.0000)	ACT/365	2.953885	(6,161.80)	(6,161.80)	(0.62)	0.00
APPRIER GROUP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4180.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390161		NEW	20 Dec 2034	(2,200)	JP3160960005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(46.00)
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		600629.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.494997	1,499.00	1.021330	2.00	1.000000
SDB3264716694	Open	NEW	02 Jan 2035	200	CNE000000784	CNY	7.338100	90.00	50.0000	ACT/360	1.021330	204.27	204.27	(0.04)	0.00
ASAHI GROUP HOLDINGS LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2502.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390199		NEW	20 Dec 2034	(6,200)	JP3116000005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(6.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2502.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264583190		NEW	22 Dec 2034	(52,200)	JP3116000005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(479.00)

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066831553 (Cont.)															
ASAH KASEI CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3262867376		NEW	07 Jan 2025 22 Nov 2034	86,800	3407.T JP3111200006	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (22,893.00)
ASICS CORP CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3262681151		NEW	07 Jan 2025 15 Nov 2034	(31,600)	7936.T JP3118000003	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (624.00)
SDB3264453044	Buy Close	Partial Termination NEW	09 Jan 2025 20 Dec 2034	1,400	7936.T JP3118000003	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT (25.0000) ACT/365	3,095.071428 3,095.272608	4,333,100.00 4,333,381.65	3,110.000000 4,354,000.00	0.65 (281.65)	1.000000 0.00
SDB3264453044		Financing Payment AMEND	07 Jan 2025 20 Dec 2034	(12,200)	7936.T JP3118000003	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (272.00)
ASTELLAS PHARMA INC. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263644997		NEW	07 Jan 2025 06 Dec 2034	(600)	4503.T JP3942400007	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (2.00)
BANDAI NAMCO HOLDINGS CMN															
	Buy Close	Partial Termination NEW	07 Jan 2025 09 Jan 2025 14 Dec 2034	3,600	7832.T JP3778630008	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT (25.0000) ACT/365	3,674.750000 3,674.988859	13,229,100.00 13,229,959.89	3,779.000000 13,604,400.00	0.65 (859.89)	1.000000 0.00
SDB3264178790		Financing Payment AMEND	07 Jan 2025 14 Dec 2034	(15,800)	7832.T JP3778630008	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (889.00)
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN															
		Spread Change	07 Jan 2025											0.00	
SDB3260188346		NEW	07 Jan 2025 27 Sep 2034	0	BCP_n_BK TH0420010R18	USD THB	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
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
	Buy Close	Partial Termination NEW	07 Jan 2025 09 Jan 2025 27 Dec 2034	700	BDMS_n_BK TH0264010R10	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 (50.0000) ACT/360	24.385702 0.707232	17,069.99 495.06	0.721968 505.38	4.00 (0.20)	1.000000 0.00
SDB3264650037															
BANK OF BARODA CMN															
	Buy Open	New Trade NEW	07 Jan 2025 08 Jan 2025 09 Jan 2035	93,217	BOB.NS INE028A01039	USD INR	USD	78.16	4.330000	USD-Federal Funds-H.15 ACT/360	232.138032 2.712201	21,639,210.93 252,823.24	2.712201 252,823.24	4.00 (100.96)	1.000000 0.00
SDB3265276897															
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy Close	Partial Termination NEW	07 Jan 2025 10 Jan 2025 30 Nov 2034	48,100	601229.SH CNE100002FM5	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (150.0000) ACT/360	8.698189 1.185683	418,382.89 57,031.35	1.249539 60,102.83	2.00 (11.40)	1.000000 0.00
SDB3263242822															
	Buy Close	Partial Termination NEW	07 Jan 2025 10 Jan 2025 30 Nov 2034	91,500	601229.SH CNE100002FM5	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 (150.0000) ACT/360	8.718084 1.187998	797,704.69 108,701.82	1.249539 114,332.82	2.00 (21.74)	1.000000 0.00
SDB3263242822															

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066831553 (Cont.)															
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											0.01	
	Buy	Partial Termination	10 Jan 2025		601229.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.763331	92,014.98	1.249539	2.00	1.000000
SDB3263242822	Close	NEW	30 Nov 2034	10,500	CNE100002FM5	CNY	7.338100	100.00	(150.0000)	ACT/360	1.194463	12,541.86	13,120.16	(2.51)	0.00
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			07 Jan 2025											0.21	
	Sell	Upside Trade	09 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.469174	(117,040.32)	0.158483	4.00	1.000000
SDB3263247203	Open	NEW	29 Nov 2034	(21,400)	TH0148010R15	THB	34.495000	100.00	(1,102.2520)	ACT/360	0.158483	(3,391.54)	(3,391.54)	(1.36)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263247203		NEW	29 Nov 2034	0	TH0148010R15	THB		100.00	(1,103.2743)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BAYCURRENT CMN															
			07 Jan 2025											0.00	
	Buy	Upside Trade	09 Jan 2025		6532.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	5,355.111111	4,819,600.00	5,355.459193	0.65	1.000000
SDB3260427170	Open	NEW	28 Sep 2034	900	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	5,355.459193	4,819,913.27	4,819,913.27	(313.27)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6532.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260427170		AMEND	28 Sep 2034	6,700	JP3835250006	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(14,663.00)
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Upside Trade	10 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.980586	(35,667.00)	2.857844	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(1,700)	CNE1000012M0	CNY	7.338100	100.00	(1,885.2506)	ACT/360	2.857844	(4,858.33)	(4,858.33)	(0.97)	0.00
			07 Jan 2025											5.84	
	Sell	Upside Trade	10 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.036813	(290,308.02)	2.864545	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(13,800)	CNE1000012M0	CNY	7.338100	100.00	(1,885.2506)	ACT/360	2.864545	(39,530.72)	(39,530.72)	(7.91)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,875.5644)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Upside Trade	10 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.960711	(3,472.50)	0.675717	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(700)	CNE100001V11	CNY	7.338100	100.00	(1,567.1286)	ACT/360	0.675717	(473.00)	(473.00)	(0.09)	0.00
			07 Jan 2025											5.84	
	Sell	Upside Trade	10 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.983961	(47,846.03)	0.678657	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(9,600)	CNE100001V11	CNY	7.338100	100.00	(1,567.1286)	ACT/360	0.678657	(6,515.11)	(6,515.11)	(1.30)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,319.4981)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530575		NEW	07 Dec 2034	0	CNE100002813	CNY		100.00	(881.0876)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
SDB3263644968	Sell	Full Termination	10 Jan 2025		688200.SH	USD	USD		4.330000	USD-Federal Funds-H.15	105.501148	(84,400.92)	14.270693	2.00	1.000000
	Close	NEW	07 Dec 2034	(800)	CNE100003RC9	CNY		7.338100	90.00	50.0000	14.365902	(11,492.72)	(11,416.55)	(2.30)	0.00
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3263589510		Spread Change	07 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100000ZB0	CNY		100.00		(1,505.8333)	0.000000	0.00	0.00	0.00	0.00
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3262800223	Buy	Full Termination	10 Jan 2025		600085.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.688202	348,193.82	5.543037	0.00	1.000000
	Close	NEW	20 Nov 2034	9,000	CNE000000R69	CNY		7.338100	100.00	(1,395.0000)	5.272237	47,450.13	49,887.33	0.00	0.00
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3260123499		Spread Change	07 Jan 2025		600861.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE000000GS5	CNY		100.00		(2,078.2838)	0.000000	0.00	0.00	0.00	0.00
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3260964901	Buy	Partial Termination	09 Jan 2025		BGLAX	AUD	AUD		4.336165	AUD-OIS-RBA	0.980795	514.92	1.125000	1.00	1.000000
	Close	NEW	12 Oct 2034	525	AU0000019374	AUD		1.000000	100.00	(25.0000)	0.980893	514.97	590.63	(0.05)	0.00
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3265127409	Buy	Full Termination	10 Jan 2025		603719.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.322503	124,112.27	2.085622	0.00	1.000000
	Close	NEW	08 Jan 2035	8,100	CNE100003R72	CNY		7.338100	100.00	(2,176.3043)	2.088075	16,913.41	16,893.54	0.00	0.00
BHP GROUP LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3265201687	Buy	Upsize Trade	09 Jan 2025		BHPAX	AUD	AUD		4.338892	AUD-OIS-RBA	38.728216	801,015.69	38.732089	1.00	1.000000
	Open	NEW	10 Jan 2035	20,683	AU000000BHP4	AUD		1.000000	100.00	25.0000	38.732089	801,095.80	801,095.80	(80.10)	0.00
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3260644174	Buy	Partial Termination	09 Jan 2025		BRG.AX	AUD	AUD		4.336165	AUD-OIS-RBA	36.012582	19,734.89	35.380000	1.00	1.000000
	Close	NEW	06 Oct 2034	548	AU000000BRG2	AUD		1.000000	100.00	(25.0000)	36.016183	19,736.87	19,388.24	(1.97)	0.00
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			07 Jan 2025											0.00	
SDB3264390770		Spread Change	07 Jan 2025		BTS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Dec 2034	0	TH0221010R10	THB		100.00		(1,297.4256)	0.000000	0.00	0.00	0.00	0.00
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN															
			07 Jan 2025											0.00	
SDB3264716756		Spread Change	07 Jan 2025		BH_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	27 Dec 2034	0	TH0168010R13	THB		100.00		(421.2962)	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.01	
SDB3264857831	Sell	Partial Termination	10 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	274.090001	(27,409.00)	38.600516	2.00	1.000000
	Close	NEW	02 Jan 2035	(100)	CNE100001526	CNY	7.338100	90.00	50.0000	ACT/360	37.325463	(3,732.55)	(3,860.05)	(0.75)	0.00
			07 Jan 2025											2.50	
SDB3264857831	Sell	Partial Termination	10 Jan 2025		002594.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	274.029996	(27,403.00)	38.600516	2.00	1.000000
	Close	NEW	02 Jan 2035	(100)	CNE100001526	CNY	7.338100	90.00	50.0000	ACT/360	37.326649	(3,732.66)	(3,860.05)	(0.75)	0.00
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3262322896	Buy	Upsize Trade	10 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.424996	6,425.00	0.875523	2.00	1.000000
	Open	NEW	10 Nov 2034	1,000	CNE100000M39	CNY	7.338100	90.00	50.0000	ACT/360	0.875523	875.52	875.52	(0.18)	0.00
			07 Jan 2025											0.84	
SDB3262322896	Buy	Upsize Trade	10 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.424898	64,248.98	0.875802	2.00	1.000000
	Open	NEW	10 Nov 2034	10,000	CNE100000M39	CNY	7.338100	90.00	50.0000	ACT/360	0.875802	8,758.02	8,758.02	(1.75)	0.00
CAPCOM CO., LTD. CMN															
			07 Jan 2025											0.00	
SDB3261285267		Financing Payment	07 Jan 2025		9697.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	19 Oct 2034	(34,500)	JP3218900003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,915.00)
CENTRAL JAPAN RAILWAY COMPANY CMN															
			07 Jan 2025											0.00	
SDB3263116848		Financing Payment	07 Jan 2025		9022.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	27 Nov 2034	62,300	JP3566800003	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(66,961.00)
CERES CMN															
			07 Jan 2025											0.00	
SDB3264255529		Financing Payment	07 Jan 2025		3696.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	15 Dec 2034	(3,000)	JP3423570005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(10,818.00)
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3261097675	Buy	Upsize Trade	10 Jan 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.742589	98,430.09	0.509996	2.00	1.000000
	Open	NEW	19 Oct 2034	26,300	CNE100003N43	CNY	7.338100	90.00	50.0000	ACT/360	0.509996	13,412.89	13,412.89	(2.68)	0.00
			07 Jan 2025											0.84	
SDB3261097675	Buy	Upsize Trade	10 Jan 2025		003816.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.737069	535,895.69	0.509414	2.00	1.000000
	Open	NEW	19 Oct 2034	143,400	CNE100003N43	CNY	7.338100	90.00	50.0000	ACT/360	0.509414	73,049.97	73,049.97	(14.61)	0.00
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3264921673	Buy	Upsize Trade	10 Jan 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.408668	54,613.00	4.963003	2.00	1.000000
	Open	NEW	05 Jan 2035	1,500	CNE100001T56	CNY	7.338100	90.00	50.0000	ACT/360	4.963003	7,444.50	7,444.50	(1.49)	0.00
			07 Jan 2025											(2.50)	
SDB3264921673	Buy	Upsize Trade	10 Jan 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.415000	10,924.50	4.962208	2.00	1.000000
	Open	NEW	05 Jan 2035	300	CNE100001T56	CNY	7.338100	90.00	50.0000	ACT/360	4.962208	1,488.66	1,488.66	(0.30)	0.00
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
SDB3264857827	Sell	Upsize Trade	10 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.859020	(75,781.00)	2.023326	2.00	1.000000
	Open	NEW	02 Jan 2035	(5,100)	CNE100001VQ5	CNY	7.338100	100.00	(1,910.1639)	ACT/360	2.023326	(10,318.96)	(10,318.96)	(2.07)	0.00

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066831553 (Cont.)															
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											2.50	
SDB3264857827	Sell	Upsize Trade	10 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.849347	(34,153.50)	2.022685	2.00	1.000000
	Open	NEW	02 Jan 2035	(2,300)	CNE100001VQ5	CNY	7.338100	100.00	(1,910.1639)	ACT/360	2.022685	(4,652.18)	(4,652.18)	(0.93)	0.00
			07 Jan 2025											0.00	
SDB3264857827		Spread Change	07 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100001VQ5	CNY		100.00	(1,881.7597)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3262800199	Buy	Upsize Trade	10 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.402352	15,984.00	1.281670	2.00	1.000000
	Open	NEW	20 Nov 2034	1,700	CNE100003Y73	CNY	7.338100	90.00	50.0000	ACT/360	1.281670	2,178.84	2,178.84	(0.44)	0.00
			07 Jan 2025											(2.50)	
SDB3262800199	Buy	Upsize Trade	10 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.404091	10,344.50	1.281479	2.00	1.000000
	Open	NEW	20 Nov 2034	1,100	CNE100003Y73	CNY	7.338100	90.00	50.0000	ACT/360	1.281479	1,409.63	1,409.63	(0.28)	0.00
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3264649818		Spread Change	07 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100000BN6	CNY		100.00	(1,913.5196)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHIBA BANK LTD CMN															
			07 Jan 2025											0.00	
SDB3263530529		Financing Payment	07 Jan 2025		8331.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	06 Dec 2034	(17,200)	JP3511800009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(104.00)
			07 Jan 2025											0.00	
SDB3264649690		Financing Payment	07 Jan 2025		8331.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	27 Dec 2034	2,100	JP3511800009	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(310.00)
CHINA CONSTRUCTION BANK CORP CMN CL H															
			07 Jan 2025											10.85	
SDB3265127402	Buy	Upsize Trade	09 Jan 2025		0939.HK	HKD	HKD		4.036230	HKD-HONIX	6.000170	1,062,030.09	6.007400	1.20	1.000000
	Open	NEW	05 Jan 2035	177,000	CNE1000002H1	HKD	1.000000	90.00	30.0000	ACT/365	6.007400	1,063,309.80	1,063,309.80	(127.44)	0.00
			07 Jan 2025											0.00	
SDB3265127402	Buy	Upsize Trade	09 Jan 2025		0939.HK	HKD	HKD		4.036230	HKD-HONIX	5.990755	317,510.02	5.991474	1.20	1.000000
	Open	NEW	05 Jan 2035	53,000	CNE1000002H1	HKD	1.000000	90.00	30.0000	ACT/365	5.991474	317,548.12	317,548.12	(38.10)	0.00
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3263372431	Buy	Partial Termination	10 Jan 2025		600138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.645262	429,214.16	1.384735	2.00	1.000000
	Close	NEW	01 Dec 2034	44,500	CNE000000V14	CNY	7.338100	100.00	(1,731.4882)	ACT/360	1.314782	58,507.80	61,620.71	(11.70)	0.00
			07 Jan 2025											(2.50)	
SDB3263372431	Buy	Partial Termination	10 Jan 2025		600138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.682498	1,936.50	1.384735	2.00	1.000000
	Close	NEW	01 Dec 2034	200	CNE000000V14	CNY	7.338100	100.00	(1,731.4882)	ACT/360	1.319417	263.88	276.95	(0.05)	0.00
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3264054683		Spread Change	07 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002XN6	CNY		100.00	(1,941.9554)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
CHINA MENGNIU DAIRY CO CMN															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		2319.HK	HKD	HKD		4.036230	HKD-HONIX	16.248889	146,240.00	16.250839	1.20	1.000000
SDB3262612820	Open	NEW	15 Nov 2034	9,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	16.250839	146,257.55	146,257.55	(17.55)	0.00
			07 Jan 2025											10.85	
	Buy	Upsize Trade	09 Jan 2025		2319.HK	HKD	HKD		4.036230	HKD-HONIX	16.330000	32,660.00	16.349678	1.20	1.000000
SDB3262612820	Open	NEW	15 Nov 2034	2,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	16.349678	32,699.36	32,699.36	(3.92)	0.00
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.01	
	Buy	Partial Termination	10 Jan 2025		601985.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.980001	16,966.00	1.424338	2.00	1.000000
SDB3264054733	Close	NEW	14 Dec 2034	1,700	CNE1000022N7	CNY	7.338100	100.00	(275.9247)	ACT/360	1.360298	2,312.51	2,421.37	(0.46)	0.00
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		601985.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.935056	654,720.19	1.424338	2.00	1.000000
SDB3264054733	Close	NEW	14 Dec 2034	65,900	CNE1000022N7	CNY	7.338100	100.00	(275.9247)	ACT/360	1.354285	89,247.38	93,863.87	(17.84)	0.00
			07 Jan 2025											(2.50)	
	Buy	Full Termination	10 Jan 2025		601985.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.947130	107,429.00	1.424338	2.00	1.000000
SDB3264054733	Close	NEW	14 Dec 2034	10,800	CNE1000022N7	CNY	7.338100	100.00	(275.9247)	ACT/360	1.355478	14,639.16	15,382.85	(2.93)	0.00
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123202		NEW	25 Sep 2034	0	CNE000001BB0	CNY		100.00	(1,707.9446)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.787258	121,046.29	0.788883	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	20,916	CNE100003MP2	CNY	7.338100	90.00	50.0000	ACT/360	0.788883	16,500.28	16,500.28	(3.30)	0.00
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.752001	116,840.40	0.783815	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	20,313	CNE100003MP2	CNY	7.338100	90.00	50.0000	ACT/360	0.783815	15,921.63	15,921.63	(3.18)	0.00
			07 Jan 2025											0.01	
	Buy	Upsize Trade	10 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.760002	3,288.96	0.785102	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	571	CNE100003MP2	CNY	7.338100	90.00	50.0000	ACT/360	0.785102	448.29	448.29	(0.09)	0.00
CHINA RUYI HOLDINGS LTD CMN															
			07 Jan 2025											10.85	
	Sell	Upsize Trade	09 Jan 2025		0136.HK	HKD	HKD		4.036230	HKD-HONIX	2.458182	(108,160.01)	2.455220	1.20	1.000000
SDB3260123560	Open	NEW	22 Sep 2034	(44,000)	BMG4404N1149	HKD	1.000000	100.00	(394.3430)	ACT/365	2.455220	(108,029.68)	(108,029.68)	(12.98)	0.00
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		0136.HK	HKD	HKD		4.036230	HKD-HONIX	2.428333	(29,140.00)	2.428042	1.20	1.000000
SDB3260123560	Open	NEW	22 Sep 2034	(12,000)	BMG4404N1149	HKD	1.000000	100.00	(394.3430)	ACT/365	2.428042	(29,136.50)	(29,136.50)	(3.50)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		0136.HK	HKD	HKD		4.036230	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3260123560		NEW	22 Sep 2034	0	BMG4404N1149	HKD		100.00	(393.1093)	ACT/365	0.000000	0.00	0.00	0.00	0.00
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.629997	7,089.00	3.221094	2.00	1.000000
SDB3260962422	Open	NEW	13 Oct 2034	300	CNE000000YH1	CNY	7.338100	90.00	50.0000	ACT/360	3.221094	966.33	966.33	(0.19)	0.00

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066831553 (Cont.)															
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.682649	40,260.50	3.227193	2.00	1.000000
SDB3260962422	Open	NEW	13 Oct 2034	1,700	CNE000000YH1	CNY	7.338100	90.00	50.0000	ACT/360	3.227193	5,486.23	5,486.23	(1.10)	0.00
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.704998	1,941.00	1.322483	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	200	CNE000001GT1	CNY	7.338100	90.00	50.0000	ACT/360	1.322483	264.50	264.50	(0.05)	0.00
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.695836	23,270.01	1.321676	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	2,400	CNE000001GT1	CNY	7.338100	90.00	50.0000	ACT/360	1.321676	3,172.02	3,172.02	(0.63)	0.00
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.586668	8,152.00	1.852050	2.00	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	600	CNE100000WX1	CNY	7.338100	90.00	50.0000	ACT/360	1.852050	1,111.23	1,111.23	(0.22)	0.00
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.578167	40,734.50	1.850273	2.00	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	3,000	CNE100000WX1	CNY	7.338100	90.00	50.0000	ACT/360	1.850273	5,550.82	5,550.82	(1.11)	0.00
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
	Buy	New Trade	10 Jan 2025		300122.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.281897	288,340.04	3.445292	0.00	1.000000
SDB3265272434	Open	NEW	11 Jan 2035	11,405	CNE100000V20	CNY	7.338100	90.00	50.0000	ACT/360	3.445292	39,293.56	39,293.56	0.00	0.00
			07 Jan 2025											5.84	
	Sell	Full Termination	10 Jan 2025		300122.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.170854	(287,073.59)	3.445292	2.00	1.000000
SDB3265272434	Close	NEW	11 Jan 2035	(11,405)	CNE100000V20	CNY	7.338100	90.00	50.0000	ACT/360	3.427470	(39,090.30)	(39,293.56)	(7.82)	0.00
			07 Jan 2025											5.84	
	Sell	New Trade	10 Jan 2025		300122.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.170854	(37,630.43)	3.427470	2.00	1.000000
SDB3265272459	Open	NEW	11 Jan 2035	(1,495)	CNE100000V20	CNY	7.338100	100.00	(1,400.0000)	ACT/360	3.427470	(5,124.07)	(5,124.07)	(1.03)	0.00
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		300122.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.040625	(40,065.00)	3.410877	2.00	1.000000
SDB3265272459	Open	NEW	11 Jan 2035	(1,600)	CNE100000V20	CNY	7.338100	100.00	(1,400.0000)	ACT/360	3.410877	(5,457.40)	(5,457.40)	(1.09)	0.00
CHUBU ELECTRIC POWER COMPANY CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9502.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264255516		NEW	15 Dec 2034	(19,200)	JP3526600006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(52.00)
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		9502.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,645.333333	493,600.00	1,655.500000	0.65	1.000000
SDB3264753532	Close	NEW	27 Dec 2034	300	JP3526600006	JPY	1.000000	92.00	(25.0000)	ACT/365	1,645.440280	493,632.08	496,650.00	(32.08)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9502.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264753532		AMEND	27 Dec 2034	(7,200)	JP3526600006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(82.00)
CHUGAI PHARMACEUTICAL LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4519.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264328831		NEW	20 Dec 2034	1,000	JP3519400000	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(87.00)

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066831553 (Cont.)															
CHUGAI PHARMACEUTICAL LTD CMN (Cont.)															
			07 Jan 2025											0.00	
	Buy	New Trade	09 Jan 2025		4519.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	6,842.850000	13,685,700.00	6,843.294785	0.65	1.000000
SDB3265272422	Open	NEW	11 Jan 2035	2,000	JP3519400000	JPY	1.000000	90.00	25.0000	ACT/365	6,843.294785	13,686,589.57	13,686,589.57	(889.57)	0.00
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9504.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260427169		NEW	28 Sep 2034	(31,700)	JP3522200009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(311.00)
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		301039.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.889998	(889.00)	1.235883	2.00	1.000000
SDB3260123124	Close	NEW	25 Sep 2034	(100)	CNE100004M35	CNY	7.338100	90.00	50.0000	ACT/360	1.210535	(121.05)	(123.59)	(0.02)	0.00
CITIC LTD CMN															
			07 Jan 2025											10.85	
	Buy	Partial Termination	09 Jan 2025		0267.HK	HKD	HKD		4.036230	HKD-HONIX	8.481224	415,579.98	9.210000	1.20	1.000000
SDB3260427206	Close	NEW	29 Sep 2034	49,000	HK0267001375	HKD	1.000000	100.00	(30.0000)	ACT/365	8.491444	416,080.76	451,290.00	(49.87)	0.00
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		0267.HK	HKD	HKD		4.036230	HKD-HONIX	8.484043	398,750.02	9.210000	1.20	1.000000
SDB3260427206	Close	NEW	29 Sep 2034	47,000	HK0267001375	HKD	1.000000	100.00	(30.0000)	ACT/365	8.485061	398,797.87	432,870.00	(47.85)	0.00
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		000099.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.294997	2,229.50	3.038100	2.00	1.000000
SDB3265201692	Open	NEW	11 Jan 2035	100	CNE0000013Q1	CNY	7.338100	90.00	50.0000	ACT/360	3.038100	303.81	303.81	(0.06)	0.00
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		000099.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.373330	13,424.00	3.049793	2.00	1.000000
SDB3265201692	Open	NEW	11 Jan 2035	600	CNE0000013Q1	CNY	7.338100	90.00	50.0000	ACT/360	3.049793	1,829.88	1,829.88	(0.37)	0.00
COCA-COLA BOTTLERS JAPAN HOLDI CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2579.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262441807		NEW	10 Nov 2034	(4,900)	JP3293200006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(10.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2579.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390214		NEW	20 Dec 2034	(1,400)	JP3293200006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(8.00)
COM7 PCL NVDR															
			07 Jan 2025											0.21	
	Sell	Upsize Trade	09 Jan 2025		COM7_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	25.499987	(43,349.98)	0.738926	4.00	1.000000
SDB3264390772	Open	NEW	20 Dec 2034	(1,700)	TH6678010R15	THB	34.495000	100.00	(2,125.0000)	ACT/360	0.738926	(1,256.17)	(1,256.17)	(0.50)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		COM7_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264390772		NEW	20 Dec 2034	0	TH6678010R15	THB		100.00	(2,127.5429)	ACT/360	0.000000	0.00	0.00	0.00	0.00
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
			07 Jan 2025											12.50	
	Buy	New Trade	08 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,895.052791	1,904,175.54	57.191693	4.00	1.000000
SDB3265276896	Open	NEW	09 Jan 2035	389	INE596101012	INR	85.731500	78.16	75.0000	ACT/360	57.191693	22,247.57	22,247.57	(8.88)	0.00

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066831553 (Cont.)															
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3265127414	Sell	Partial Termination	09 Jan 2025		CPU.AX	AUD	AUD		4.336165	AUD-OIS-RBA	35.125595	(32,210.17)	34.499999	1.00	1.000000
	Close	NEW	05 Jan 2035	(917)	AU000000CPU5	AUD	1.000000	100.00	25.0000	ACT/365	35.122082	(32,206.95)	(31,636.50)	(3.22)	0.00
CONCORDIA FINANCIAL GROUP CMN															
			07 Jan 2025											0.00	
SDB3264649717	Sell	Full Termination	09 Jan 2025		7186.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	869.736487	(6,436,050.00)	871.100000	0.65	1.000000
	Close	NEW	27 Dec 2034	(7,400)	JP3305990008	JPY	1.000000	90.00	25.0000	ACT/365	869.679954	(6,435,631.66)	(6,446,140.00)	(418.34)	0.00
			07 Jan 2025											0.00	
SDB3264649717		Financing Payment	07 Jan 2025		7186.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	27 Dec 2034	12,800	JP3305990008	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,173.00)
COSMO ENERGY HOLDINGS CO., LTD. CMN															
			07 Jan 2025											0.00	
SDB3260458785		Financing Payment	07 Jan 2025		5021.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	29 Sep 2034	(8,600)	JP3298000005	JPY	1.000000	92.09	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,410.00)
COVER CMN															
			07 Jan 2025											0.00	
SDB3264753538		Financing Payment	07 Jan 2025		5253.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	27 Dec 2034	(600)	JP3218500001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(3,926.00)
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3260588261	Buy	Upsize Trade	10 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.625533	85,405.97	1.039118	2.00	1.000000
	Open	NEW	12 Oct 2034	11,200	CNE100000CP9	CNY	7.338100	90.00	50.0000	ACT/360	1.039118	11,638.12	11,638.12	(2.33)	0.00
			07 Jan 2025											0.84	
SDB3260588261	Buy	Upsize Trade	10 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.643373	256,053.00	1.041897	2.00	1.000000
	Open	NEW	12 Oct 2034	33,500	CNE100000CP9	CNY	7.338100	90.00	50.0000	ACT/360	1.041897	34,903.55	34,903.55	(6.98)	0.00
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
SDB3261168661	Sell	Upsize Trade	10 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.615266	(119,845.03)	1.717798	2.00	1.000000
	Open	NEW	19 Oct 2034	(9,500)	CNE000000QR6	CNY	7.338100	100.00	(1,912.9971)	ACT/360	1.717798	(16,319.08)	(16,319.08)	(3.27)	0.00
			07 Jan 2025											2.50	
SDB3261168661	Sell	Upsize Trade	10 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.560451	(13,816.50)	1.710906	2.00	1.000000
	Open	NEW	19 Oct 2034	(1,100)	CNE000000QR6	CNY	7.338100	100.00	(1,912.9971)	ACT/360	1.710906	(1,882.00)	(1,882.00)	(0.38)	0.00
			07 Jan 2025											0.00	
SDB3261168661		Spread Change	07 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0	CNE000000QR6	CNY		100.00	(1,953.8097)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CUORIPS INC. CMN															
			07 Jan 2025											0.00	
SDB3260855562		Financing Payment	07 Jan 2025		4894.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	12 Oct 2034	(900)	JP3266030000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(60,506.00)
CYBER AGENT LTD CMN															
			07 Jan 2025											0.00	
SDB3264390139		Financing Payment	07 Jan 2025		4751.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	20 Dec 2034	(12,600)	JP3311400000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(101.00)

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066831553 (Cont.)															
CYBERTAN TECHNOLOGY INC. CMN															
		Spread Change	07 Jan 2025											0.00	
SDB3260123576		NEW	07 Jan 2025 22 Sep 2034		3062.TW TW0003062006	USD TWD	USD	100.00	4.330000 (718.2783)	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
DAI NIPPON PRINTING CO., LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3262800241		NEW	07 Jan 2025 17 Nov 2034	32,600	7912.T JP3493800001	JPY JPY	JPY	90.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (10,313.00)
DAI-ICHI LIFE HOLDINGS CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264753524		NEW	07 Jan 2025 27 Dec 2034	200	8750.T JP3476480003	JPY JPY	JPY	90.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (121.00)
DAICEL CORPORATION CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260588281		NEW	07 Jan 2025 04 Oct 2034	5,600	4202.T JP3485800001	JPY JPY	JPY	90.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,450.00)
DAIHEN CORP. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264520294		NEW	07 Jan 2025 21 Dec 2034	(1,900)	6622.T JP3497800007	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (141.00)
DAIICHI SANKYO CO., LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263242818		NEW	07 Jan 2025 29 Nov 2034	(24,900)	4568.T JP3475350009	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (520.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264649746		NEW	07 Jan 2025 27 Dec 2034	(300)	4568.T JP3475350009	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3264753526		NEW	07 Jan 2025 27 Dec 2034	(200)	4568.T JP3475350009	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1.00)
DAIKIN INDUSTRIES CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263308388		NEW	07 Jan 2025 29 Nov 2034	(800)	6367.T JP3481800005	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (9.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3263589431		NEW	07 Jan 2025 06 Dec 2034	600	6367.T JP3481800005	JPY JPY	JPY	90.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (504.00)
		Sell Open	09 Jan 2025											0.65	
SDB3264857830		NEW	29 Dec 2034	(2,600)	6367.T JP3481800005	JPY	JPY	92.00	0.226246 (25.0000)	JPY-BOJ-TONAT ACT/365	19,004.038462 19,002.803199	(49,410,500.00) (49,407,288.32)	19,002.803199 (49,407,288.32)	0.65 (3,211.68)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3264857830		AMEND	07 Jan 2025 29 Dec 2034	(1,300)	6367.T JP3481800005	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (15.00)

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066831553 (Cont.)															
DAIWA HOUSE INDUSTRY CO.,LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264649753		NEW	07 Jan 2025 27 Dec 2034	(200)	1925.T JP3505000004	JPY	JPY	100.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
DAIWA SECURITIES CMN															
	Sell	Partial Termination	07 Jan 2025											0.00	
SDB3260588267	Close	NEW	09 Jan 2025 04 Oct 2034	(11,400)	8601.T JP3502200003	JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	1,056.197369	(12,040,650.01)	1,048.000000	0.65	1.000000
		Financing Payment	07 Jan 2025											0.00	
SDB3260588267		AMEND	07 Jan 2025 04 Oct 2034	49,800	8601.T JP3502200003	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	07 Jan 2025											0.84	
SDB3263242792	Close	NEW	10 Jan 2025 30 Nov 2034	6,400	601006.SH CNE000001NG4	USD	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.566248	42,023.99	0.925888	2.00	1.000000
		Financing Payment	07 Jan 2025											(1.15)	0.00
SDB3263242792	Close	NEW	10 Jan 2025 30 Nov 2034	8,300	601006.SH CNE000001NG4	USD	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.555724	54,412.51	0.925888	2.00	1.000000
		Financing Payment	07 Jan 2025											(2.50)	0.00
SDB3263242792	Close	NEW	10 Jan 2025 30 Nov 2034	8,300	601006.SH CNE000001NG4	USD	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.893337	7,414.70	7.684.87	(1.48)	0.00
DELTA ELECTRONICS (TH) PCL NVDR CMN															
	Buy	Upsize Trade	07 Jan 2025											0.21	
SDB3265128020	Open	NEW	09 Jan 2025 05 Jan 2035	30,200	DELTA_n.BK TH0528010R18	USD	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	151.266572	4,568,250.47	4.387020	4.00	1.000000
		Financing Payment	07 Jan 2025											(52.97)	0.00
SDB3265128020		NEW	07 Jan 2025 28 Sep 2034	(10,800)	2432.T JP3548610009	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
DENA CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260427159		NEW	07 Jan 2025 28 Sep 2034	(10,800)	2432.T JP3548610009	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
		Financing Payment	07 Jan 2025											0.00	
SDB3260427159		NEW	07 Jan 2025 28 Sep 2034	(10,800)	2432.T JP3548610009	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
		Financing Payment	07 Jan 2025											0.00	
SDB3264716695		NEW	07 Jan 2025 27 Dec 2034	(300)	4324.T JP3551520004	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
	Sell	New Trade	07 Jan 2025											0.00	
SDB3265272439	Open	NEW	09 Jan 2025 11 Jan 2035	(600)	4324.T JP3551520004	JPY	JPY	100.00	0.226246	JPY-BOJ-TONAT ACT/365	3,709.500000	(2,225,700.00)	3,709.258882	0.65	1.000000
		Financing Payment	07 Jan 2025											(144.67)	0.00
SDB3265272439		NEW	07 Jan 2025 11 Jan 2035	(600)	4324.T JP3551520004	JPY	JPY	100.00	0.226246	JPY-BOJ-TONAT ACT/365	3,709.258882	(2,225,555.33)	(2,225,555.33)	(144.67)	0.00
DISCO CORP. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263589457		NEW	07 Jan 2025 06 Dec 2034	400	6146.T JP3548600000	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
		Financing Payment	07 Jan 2025											0.00	
SDB3263985573		NEW	07 Jan 2025 13 Dec 2034	900	6146.T JP3548600000	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
		Financing Payment	07 Jan 2025											0.00	
SDB3263985573		NEW	07 Jan 2025 13 Dec 2034	900	6146.T JP3548600000	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000

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066831553 (Cont.)															
DMG MORI CO., LTD. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6141.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390163		NEW	20 Dec 2034	(5,300)	JP3924800000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(127.00)
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262990900		NEW	24 Nov 2034	0	CNE100001D88	CNY		100.00	(1,520.0403)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263040663		NEW	24 Nov 2034	0	CNE1000032W7	CNY		100.00	(678.9473)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DRECOM CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3793.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264453048		NEW	20 Dec 2034	(1,000)	JP3639570005	JPY	1.000000	100.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,236.00)
DRONESHIELD LTD CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		DRO.AX	AUD	AUD		4.338892	AUD-OIS-RBA	0.754912	(2,405.15)	0.754837	1.00	1.000000
SDB3262115436	Open	NEW	08 Nov 2034	(3,186)	AU000000DRO2	AUD	1.000000	100.00	(1,477.2099)	ACT/365	0.754837	(2,404.91)	(2,404.91)	(0.24)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,444.0421)	ACT/365	0.000000	0.00	0.00	0.00	0.00
EAST JAPAN RAILWAY CO CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9020.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264120646		NEW	13 Dec 2034	500	JP3783600004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(51.00)
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		300059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.611736	678,352.08	3.082291	2.00	1.000000
SDB3264178808	Open	NEW	15 Dec 2034	30,000	CNE100000MD4	CNY	7.338100	90.00	50.0000	ACT/360	3.082291	92,468.73	92,468.73	(18.49)	0.00
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		300059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.725272	1,124,900.96	3.096733	2.00	1.000000
SDB3264178808	Open	NEW	15 Dec 2034	49,500	CNE100000MD4	CNY	7.338100	90.00	50.0000	ACT/360	3.096733	153,288.28	153,288.28	(30.66)	0.00
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.746152	25,340.00	1.328091	2.00	1.000000
SDB3260487804	Open	NEW	11 Oct 2034	2,600	CNE000001K32	CNY	7.338100	90.00	50.0000	ACT/360	1.328091	3,453.04	3,453.04	(0.69)	0.00
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.762858	6,834.00	1.330812	2.00	1.000000
SDB3260487804	Open	NEW	11 Oct 2034	700	CNE000001K32	CNY	7.338100	90.00	50.0000	ACT/360	1.330812	931.57	931.57	(0.19)	0.00
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	255.244739	(484,965.00)	34.767839	2.00	1.000000
SDB3261097757	Open	NEW	19 Oct 2034	(1,900)	CNE100005576	CNY	7.338100	100.00	(50.0000)	ACT/360	34.767839	(66,058.89)	(66,058.89)	(13.22)	0.00

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066831553 (Cont.)															
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
	Sell	Upsize Trade	07 Jan 2025		605499.SH	USD	USD							5.84	
SDB3261097757	Open	NEW	10 Jan 2025 19 Oct 2034	(5,800)	CNE100005576	CNY	7.338100	100.00	4.330000	USD-Federal Funds-H.15 (50.0000) ACT/360	256.427932 34.917331	(1,487,282.01) (202,520.52)	34.917331 (202,520.52)	2.00 (40.54)	1.000000 0.00
EBARA CORPORATION CMN															
		Financing Payment	07 Jan 2025		6361.T	JPY	JPY							0.00	
SDB3262867382		NEW	07 Jan 2025 22 Nov 2034	8,800	JP3166000004	JPY	1.000000	90.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00	1.000000 (887.00)
		Financing Payment	07 Jan 2025		6361.T	JPY	JPY							0.00	
SDB3263868401		NEW	07 Jan 2025 08 Dec 2034	(9,800)	JP3166000004	JPY	1.000000	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00	1.000000 (100.00)
		Financing Payment	07 Jan 2025		6361.T	JPY	JPY							0.00	
SDB3264453041		NEW	07 Jan 2025 20 Dec 2034	(7,600)	JP3166000004	JPY	1.000000	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00	1.000000 (41.00)
	Sell	New Trade	07 Jan 2025		6361.T	JPY	JPY							0.65	
SDB3265272432	Open	NEW	09 Jan 2025 11 Jan 2035	(600)	JP3166000004	JPY	1.000000	100.00	0.226246	JPY-BOJ-TONAT (25.0000) ACT/365	2,694.833333 2,694.658169	(1,616,900.00) (1,616,794.90)	2,694.658169 (1,616,794.90)	(105.10)	1.000000 0.00
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Partial Termination	07 Jan 2025		002351.ZK	USD	USD							5.84	
SDB3265057897	Close	NEW	10 Jan 2025 05 Jan 2035	(2,200)	CNE100000L71	CNY	7.338100	90.00	4.330000	USD-Federal Funds-H.15 50.0000 ACT/360	15.354091 2.090739	(33,779.00) (4,599.63)	2.241265 (4,930.78)	2.00 (0.92)	1.000000 0.00
	Sell	Full Termination	07 Jan 2025		002351.ZK	USD	USD							2.50	
SDB3265057897	Close	NEW	10 Jan 2025 05 Jan 2035	(400)	CNE100000L71	CNY	7.338100	90.00	4.330000	USD-Federal Funds-H.15 50.0000 ACT/360	15.216248 2.072662	(6,086.50) (829.06)	2.246411 (898.56)	2.00 (0.17)	1.000000 0.00
EGIS TECHNOLOGY INC. CMN															
	Sell	Upsize Trade	07 Jan 2025		6462.TWO	USD	USD							30.00	
SDB3260122816	Open	NEW	09 Jan 2025 22 Sep 2034	(2,000)	TW0006462005	TWD	32.738000	100.00	4.330000	USD-Federal Funds-H.15 (773.2142) ACT/360	171.000011 5.206182	(342,000.02) (10,412.36)	5.206182 (10,412.36)	2.75 (2.87)	1.000000 0.00
		Spread Change	07 Jan 2025		6462.TWO	USD	USD							0.00	
SDB3260122816		NEW	07 Jan 2025 22 Sep 2034	0	TW0006462005	TWD		100.00	4.330000	USD-Federal Funds-H.15 (775.5681) ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00	0.000000 0.00
EISAI CO., LTD. CMN															
	Sell	Upsize Trade	07 Jan 2025		4523.T	JPY	JPY							0.00	
SDB3260628337	Open	NEW	09 Jan 2025 05 Oct 2034	(1,500)	JP3160400002	JPY	1.000000	92.00	0.226246	JPY-BOJ-TONAT (25.0000) ACT/365	4,404.933334 4,404.647013	(6,607,400.00) (6,606,970.52)	4,404.647013 (6,606,970.52)	0.65 (429.48)	1.000000 0.00
		Financing Payment	07 Jan 2025		4523.T	JPY	JPY							0.00	
SDB3260628337		AMEND	07 Jan 2025 05 Oct 2034	(16,100)	JP3160400002	JPY	1.000000	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00	1.000000 (398.00)
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	07 Jan 2025		EDV.AX	AUD	AUD							0.00	
SDB3264583150	Open	NEW	09 Jan 2025 22 Dec 2034	(19,113)	AU0000154833	AUD	1.000000	100.00	4.338892	AUD-OIS-RBA (25.0000) ACT/365	4.165789 4.165372	(79,620.73) (79,612.76)	4.165372 (79,612.76)	1.00 (7.96)	1.000000 0.00
ENEOS HOLDINGS CMN															
		Financing Payment	07 Jan 2025		5020.T	JPY	JPY							0.00	
SDB3262741483		NEW	07 Jan 2025 16 Nov 2034	(79,600)	JP3386450005	JPY	1.000000	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00	1.000000 (527.00)

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066831553 (Cont.)															
ENEOS HOLDINGS CMN (Cont.)															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		5020.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264649703		NEW	27 Dec 2034	(68,100)	JP3386450005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(440.00)
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR															
			07 Jan 2025											0.21	
	Sell	Upsize Trade	09 Jan 2025		EA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	3.819998	(4,202.00)	0.110694	4.00	1.000000
SDB3265128021	Open	NEW	05 Jan 2035	(1,100)	TH3545010R19	THB	34.495000	100.00	(5,500.0000)	ACT/360	0.110694	(121.76)	(121.76)	(0.05)	0.00
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	New Trade	10 Jan 2025		300502.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	117.594589	(858,440.50)	16.017998	2.00	1.000000
SDB3265272425	Open	NEW	11 Jan 2035	(7,300)	CNE100002615	CNY	7.338100	100.00	(550.0000)	ACT/360	16.017998	(116,931.39)	(116,931.39)	(23.40)	0.00
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		300502.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	117.628687	(717,534.99)	16.017287	2.00	1.000000
SDB3265272425	Open	NEW	11 Jan 2035	(6,100)	CNE100002615	CNY	7.338100	100.00	(550.0000)	ACT/360	16.017287	(97,705.45)	(97,705.45)	(19.56)	0.00
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260588418		NEW	12 Oct 2034	0	CNE100000GS4	CNY		100.00	(1,427.3931)	ACT/360	0.000000	0.00	0.00	0.00	0.00
EXEDY CORPORATION CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7278.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260458743		NEW	29 Sep 2034	(1,200)	JP3161160001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(4.00)
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	New Trade	10 Jan 2025		688050.SH	USD	USD		4.330000	USD-Federal Funds-H.15	96.789997	(19,358.00)	13.184127	2.00	1.000000
SDB3265272426	Open	NEW	11 Jan 2035	(200)	CNE1000041J5	CNY	7.338100	100.00	(700.0000)	ACT/360	13.184127	(2,636.83)	(2,636.83)	(0.53)	0.00
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		688050.SH	USD	USD		4.330000	USD-Federal Funds-H.15	96.953522	(96,953.52)	13.201987	2.00	1.000000
SDB3265272426	Open	NEW	11 Jan 2035	(1,000)	CNE1000041J5	CNY	7.338100	100.00	(700.0000)	ACT/360	13.201987	(13,201.99)	(13,201.99)	(2.64)	0.00
FANUC CORP. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6954.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263530546		NEW	06 Dec 2034	25,800	JP3802400006	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(5,672.00)
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		6954.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,173.178571	23,369,800.00	4,175.000000	0.65	1.000000
SDB3264120642	Close	NEW	13 Dec 2034	5,600	JP3802400006	JPY	1.000000	92.00	(25.0000)	ACT/365	4,173.449828	23,371,319.04	23,380,000.00	(1,519.04)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6954.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264120642		AMEND	13 Dec 2034	(38,000)	JP3802400006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,180.00)
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		688567.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.154176	(27,863.13)	1.519352	2.00	1.000000
SDB3260122926	Open	NEW	25 Sep 2034	(2,498)	CNE1000041T4	CNY	7.338100	100.00	(1,153.3500)	ACT/360	1.519352	(3,795.34)	(3,795.34)	(0.76)	0.00

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066831553 (Cont.)															
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											5.84	
	Sell	Upside Trade	10 Jan 2025		688567.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.109202	(14,464.18)	1.512720	2.00	1.000000
SDB3260122926	Open	NEW	25 Sep 2034	(1,302)	CNE1000041T4	CNY	7.338100	100.00	(1,153.3500)	ACT/360	1.512720	(1,969.56)	(1,969.56)	(0.39)	0.00
FAST RETAILING CO LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9983.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263308394		NEW	29 Nov 2034	(800)	JP3802300008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(39.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9983.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263707236		NEW	07 Dec 2034	(2,100)	JP3802300008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(926.00)
			07 Jan 2025											0.00	
	Buy	New Trade	09 Jan 2025		9983.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	52,163.333333	46,947,000.00	52,166.723950	0.65	1.000000
SDB3265272405	Open	NEW	11 Jan 2035	900	JP3802300008	JPY	1.000000	90.00	25.0000	ACT/365	52,166.723950	46,950,051.55	46,950,051.55	(3,051.55)	0.00
FERROTEC CORPORATION CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6890.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260628339		NEW	05 Oct 2034	(8,200)	JP3802720007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(501.00)
FIBER OPTIC COMMUNICATIONS, INC. CMN															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		3363.TWO	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261018870		NEW	13 Oct 2034	0	TW0003363008	TWD		100.00	(875.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		605305.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.584999	(5,717.00)	3.868792	2.00	1.000000
SDB3260122847	Close	NEW	25 Sep 2034	(200)	CNE1000052C7	CNY	7.338100	90.00	50.0000	ACT/360	3.892368	(778.47)	(773.76)	(0.16)	0.00
FINANCIAL PARTNERS GROUP CMN															
			07 Jan 2025											0.00	
	Sell	Upside Trade	09 Jan 2025		7148.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,872.000000	(287,200.00)	2,871.813320	0.65	1.000000
SDB3260121392	Open	NEW	22 Sep 2034	(100)	JP3166990006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,871.813320	(287,181.33)	(287,181.33)	(18.67)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7148.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121392		AMEND	22 Sep 2034	(15,900)	JP3166990006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(546.00)
FITTECH CO., LTD. CMN															
			07 Jan 2025											30.00	
	Sell	Upside Trade	09 Jan 2025		6706.TW	USD	USD		4.330000	USD-Federal Funds-H.15	133.750015	(267,500.03)	4.072087	2.75	1.000000
SDB3263308418	Open	NEW	29 Nov 2034	(2,000)	TW0006706005	TWD	32.738000	100.00	(1,000.0000)	ACT/360	4.072087	(8,144.17)	(8,144.17)	(2.25)	0.00
			07 Jan 2025											15.00	
	Sell	Upside Trade	09 Jan 2025		6706.TW	USD	USD		4.330000	USD-Federal Funds-H.15	132.399986	(661,999.93)	4.037051	2.75	1.000000
SDB3263308418	Open	NEW	29 Nov 2034	(5,000)	TW0006706005	TWD	32.738000	100.00	(1,000.0000)	ACT/360	4.037051	(20,185.26)	(20,185.26)	(5.56)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,015.2173)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,211.8301)	ACT/360	0.000000	0.00	0.00	0.00	0.00
FORMOSA CHEMICALS & FIBRE CORP CMN															
			07 Jan 2025											30.00	
	Sell	Partial Termination	09 Jan 2025		1326.TW	USD	USD		4.330000	USD-Federal Funds-H.15	27.424999	(54,850.00)	0.832317	2.75	1.000000
SDB3264255515	Close	NEW	15 Dec 2034	(2,000)	TW0001326007	TWD		32.738000	30.0000	ACT/360	0.834968	(1,669.94)	(1,664.63)	(0.46)	0.00
			07 Jan 2025											15.00	
	Sell	Partial Termination	09 Jan 2025		1326.TW	USD	USD		4.330000	USD-Federal Funds-H.15	26.849998	(26,850.00)	0.832317	2.75	1.000000
SDB3264255515	Close	NEW	15 Dec 2034	(1,000)	TW0001326007	TWD		32.738000	30.0000	ACT/360	0.818692	(818.69)	(832.32)	(0.23)	0.00
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		FMG.AX	AUD	AUD		4.338892	AUD-OIS-RBA	17.490736	320,045.49	17.492485	1.00	1.000000
SDB3265201689	Open	NEW	10 Jan 2035	18,298	AU000000FMG4	AUD		1.000000	25.0000	ACT/365	17.492485	320,077.49	320,077.49	(32.00)	0.00
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Partial Termination	10 Jan 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.907759	(568,691.04)	2.929574	2.00	1.000000
SDB3260188372	Close	NEW	10 Oct 2034	(27,200)	CNE1000031P3	CNY		7.338100	50.0000	ACT/360	2.847924	(77,463.53)	(79,684.41)	(15.50)	0.00
			07 Jan 2025											5.84	
	Sell	Full Termination	10 Jan 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.864570	(292,103.98)	2.870989	2.00	1.000000
SDB3260188372	Close	NEW	10 Oct 2034	(14,000)	CNE1000031P3	CNY		7.338100	50.0000	ACT/360	2.841091	(39,775.27)	(40,193.85)	(7.96)	0.00
FP PARTNER INC. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7388.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263985568		NEW	13 Dec 2034	1,300	JP3167010002	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(587.00)
FREEE CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4478.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121411		NEW	22 Sep 2034	(11,300)	JP3826520003	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(60,559.00)
FUJI ELECTRIC CO LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6504.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263645008		NEW	06 Dec 2034	(3,900)	JP3820000002	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(129.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6504.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264792322		NEW	28 Dec 2034	1,400	JP3820000002	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,128.00)
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.970574	(20,646.98)	0.529859	2.00	1.000000
SDB3260122729	Close	NEW	25 Sep 2034	(5,200)	CNE000001717	CNY		7.338100	50.0000	ACT/360	0.540666	(2,811.46)	(2,755.27)	(0.56)	0.00
			07 Jan 2025											2.50	
	Sell	Partial Termination	10 Jan 2025		600033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.963419	(7,530.50)	0.529859	2.00	1.000000
SDB3260122729	Close	NEW	25 Sep 2034	(1,900)	CNE000001717	CNY		7.338100	50.0000	ACT/360	0.539872	(1,025.76)	(1,006.73)	(0.21)	0.00

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066831553 (Cont.)																
FUJIFILM HOLDINGS CORPORATION CMN																
		Financing Payment	07 Jan 2025											0.00		
SDB3260121488		NEW	07 Jan 2025 22 Sep 2034	52,100	4901.T JP3814000000	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	JPY-BOJ-TONAT	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (4,151.00)	
SDB3264583165		NEW	07 Jan 2025 22 Dec 2034	53,400	4901.T JP3814000000	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	JPY-BOJ-TONAT	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (25,265.00)	
FUJIKURA LTD. CMN																
SDB3263308382		NEW	07 Jan 2025 29 Nov 2034	3,100	5803.T JP3811000003	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	JPY-BOJ-TONAT	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (438.00)	
SDB3263707290		NEW	07 Jan 2025 07 Dec 2034	(800)	5803.T JP3811000003	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	JPY-BOJ-TONAT	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (4.00)	
SDB3264120707		NEW	07 Jan 2025 13 Dec 2034	1,600	5803.T JP3811000003	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	JPY-BOJ-TONAT	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (599.00)	
FUJITSU CMN																
SDB3263426679		NEW	07 Jan 2025 01 Dec 2034	(31,500)	6702.T JP3818000006	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	JPY-BOJ-TONAT	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (253.00)	
SDB3264255523		NEW	07 Jan 2025 15 Dec 2034	(300)	6702.T JP3818000006	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	JPY-BOJ-TONAT	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (1.00)	
SDB3265272429	Sell Open	New Trade	09 Jan 2025 11 Jan 2035	(1,000)	6702.T JP3818000006	JPY	JPY	1.000000	100.00	0.226246 (25.0000) ACT/365	JPY-BOJ-TONAT	2,876.700000 (2,876,713.01)	2,876.513014 (2,876,513.01)	0.65 (186.99)	1.000000 0.00	
FUKUOKA FINANCIAL GROUP CMN																
SDB3262322904		NEW	07 Jan 2025 09 Nov 2034	(2,800)	8354.T JP3805010000	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	JPY-BOJ-TONAT	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (33.00)	
SDB3264390134	Sell Close	Partial Termination	09 Jan 2025 20 Dec 2034	(1,900)	8354.T JP3805010000	JPY	JPY	1.000000	90.00	0.227000 25.0000 ACT/365	JPY-BOJ-TONAT	3,940.631579 (7,486,713.33)	(7,487,200.00) (7,495,500.00)	0.65 (486.67)	1.000000 0.00	
SDB3264390134		AMEND	07 Jan 2025 20 Dec 2034	3,600	8354.T JP3805010000	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	JPY-BOJ-TONAT	0.000000 0.00	0.000000 0.00	- 0.00	1.000000 (2,319.00)	
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																
SDB3260350088	Sell Open	Upsize Trade	10 Jan 2025 10 Oct 2034	(1,200)	002460.ZK CNE100000SF6	USD CNY	USD		100.00	4.330000 (1,397.6792) ACT/360	USD-Federal Funds-H.15	34.389997 4.684390	(41,268.00) (5,621.27)	4.684390 (5,621.27)	2.50 (1.12)	1.000000 0.00
SDB3260350088	Sell Open	Upsize Trade	10 Jan 2025 10 Oct 2034	(100)	002460.ZK CNE100000SF6	USD CNY	USD		100.00	4.330000 (1,397.6792) ACT/360	USD-Federal Funds-H.15	34.740001 4.730879	(3,474.00) (473.09)	4.730879 (473.09)	2.00 (0.09)	1.000000 0.00
SDB3260350088	Sell Open	Upsize Trade	10 Jan 2025 10 Oct 2034	(900)	002460.ZK CNE100000SF6	USD CNY	USD		100.00	4.330000 (1,397.6792) ACT/360	USD-Federal Funds-H.15	34.184441 4.654834	(30,766.00) (4,189.35)	4.654834 (4,189.35)	2.00 (0.84)	1.000000 0.00

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066831553 (Cont.)															
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		002219.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.633390	(138,252.98)	0.358584	2.00	1.000000
SDB3263589493	Open	NEW	07 Dec 2034	(52,500)	CNE1000009R5	CNY	7.338100	100.00	(2,066.7877)	ACT/360	0.358584	(18,825.66)	(18,825.66)	(3.77)	0.00
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		002219.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.615001	(10,198.50)	0.356199	2.00	1.000000
SDB3263589493	Open	NEW	07 Dec 2034	(3,900)	CNE1000009R5	CNY	7.338100	100.00	(2,066.7877)	ACT/360	0.356199	(1,389.18)	(1,389.18)	(0.28)	0.00
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		000552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123340		NEW	25 Sep 2034	0	CNE000000D40	CNY		100.00	(2,134.2282)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		002340.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261439319		NEW	26 Oct 2034	0	CNE100000KT4	CNY		100.00	(607.3709)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GENDA INC. CMN															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		9166.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264255522		NEW	15 Dec 2034	0	JP3386890002	JPY		92.00	(638.6363)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9166.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264255522		AMEND	15 Dec 2034	(1,700)	JP3386890002	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(14,390.00)
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		GMD.AX	AUD	AUD		4.338892	AUD-OIS-RBA	2.570216	(2,678.17)	2.569959	1.00	1.000000
SDB3260427109	Open	NEW	28 Sep 2034	(1,042)	AU000000GMD9	AUD	1.000000	100.00	(25.0000)	ACT/365	2.569959	(2,677.90)	(2,677.90)	(0.27)	0.00
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.850718	4,095.50	0.797267	2.00	1.000000
SDB3260122957	Open	NEW	25 Sep 2034	700	CNE000000T42	CNY	7.338100	90.00	50.0000	ACT/360	0.797267	558.09	558.09	(0.11)	0.00
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.794778	52,153.00	0.789908	2.00	1.000000
SDB3260122957	Open	NEW	25 Sep 2034	9,000	CNE000000T42	CNY	7.338100	90.00	50.0000	ACT/360	0.789908	7,109.17	7,109.17	(1.42)	0.00
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	102.401817	450,567.99	14.584784	2.00	1.000000
SDB3264390185	Close	NEW	21 Dec 2034	4,400	CNE1000030S9	CNY	7.338100	100.00	(1,550.0000)	ACT/360	13.958778	61,418.62	64,173.05	(12.28)	0.00
			07 Jan 2025											(2.50)	
	Buy	Full Termination	10 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	102.897657	658,545.00	14.584784	2.00	1.000000
SDB3264390185	Close	NEW	21 Dec 2034	6,400	CNE1000030S9	CNY	7.338100	100.00	(1,550.0000)	ACT/360	14.021683	89,738.77	93,342.62	(17.95)	0.00
GMO PAYMENT GATEWAY, INC. CMN															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		3769.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	7,679.250000	3,071,700.00	7,679.749151	0.65	1.000000
SDB3262800209	Open	NEW	17 Nov 2034	400	JP3385890003	JPY	1.000000	90.00	25.0000	ACT/365	7,679.749151	3,071,899.66	3,071,899.66	(199.66)	0.00

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066831553 (Cont.)															
GMO PAYMENT GATEWAY, INC. CMN (Cont.)															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3769.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262800209		AMEND	17 Nov 2034	1,600	JP3385890003	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(3,526.00)
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.01	
	Buy	Upsize Trade	10 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.199996	6,920.00	9.432125	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	100	CNE100003RL0	CNY	7.338100	90.00	50.0000	ACT/360	9.432125	943.21	943.21	(0.19)	0.00
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.619999	20,586.00	9.353851	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	300	CNE100003RL0	CNY	7.338100	90.00	50.0000	ACT/360	9.353851	2,806.16	2,806.16	(0.56)	0.00
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT*ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			07 Jan 2025											0.00	
	Sell	Full Termination	09 Jan 2025		GMG.AX	AUD	AUD		4.336165	AUD-OIS-RBA	37.334307	(121,821.84)	35.640000	1.00	1.000000
SDB3264390147	Close	NEW	20 Dec 2034	(3,263)	AU000000GMG2	AUD	1.000000	100.00	25.0000	ACT/365	37.330574	(121,809.66)	(116,293.32)	(12.18)	0.00
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		600323.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262741449		NEW	17 Nov 2034	0	CNE000001675	CNY		100.00	(879.4372)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		000651.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262441831		NEW	13 Nov 2034	0	CNE0000001D4	CNY		100.00	(102.7658)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GS YUASA CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6674.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264583136		NEW	22 Dec 2034	(1,400)	JP3385820000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(34.00)
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263040688		NEW	24 Nov 2034	0	CNE000001F47	CNY		100.00	(1,766.9503)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.200001	7,640.00	5.205447	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	200	CNE100003KB6	CNY	7.338100	90.00	50.0000	ACT/360	5.205447	1,041.09	1,041.09	(0.21)	0.00
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.956664	45,548.00	5.174016	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	1,200	CNE100003KB6	CNY	7.338100	90.00	50.0000	ACT/360	5.174016	6,208.82	6,208.82	(1.24)	0.00
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
	Buy	New Trade	10 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.228510	241,828.08	4.119392	0.00	1.000000
SDB3265272431	Open	NEW	11 Jan 2035	8,000	CNE100002PX1	CNY	7.338100	90.00	50.0000	ACT/360	4.119392	32,955.14	32,955.14	0.00	0.00
			07 Jan 2025											2.50	
	Sell	Partial Termination	10 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.000996	(14,500.50)	4.119392	2.00	1.000000
SDB3265272431	Close	NEW	11 Jan 2035	(500)	CNE100002PX1	CNY	7.338100	90.00	50.0000	ACT/360	3.950334	(1,975.17)	(2,059.70)	(0.40)	0.00

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066831553 (Cont.)															
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											5.84	
SDB3265272431	Sell	Full Termination	10 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.885515	(224,141.36)	4.119392	2.00	1.000000
	Close	NEW	11 Jan 2035	(7,500)	CNE100002PX1	CNY	7.338100	90.00	50.0000	ACT/360	4.069457	(30,520.93)	(30,895.44)	(6.11)	0.00
			07 Jan 2025											5.84	
SDB3265272466	Sell	New Trade	10 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.885515	(35,862.62)	4.069457	2.00	1.000000
	Open	NEW	11 Jan 2035	(1,200)	CNE100002PX1	CNY	7.338100	100.00	(1,750.0000)	ACT/360	4.069457	(4,883.35)	(4,883.35)	(0.98)	0.00
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3262800250		Spread Change	07 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE000000SB6	CNY		100.00	(322.1806)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3262441818	Buy	Upsize Trade	10 Jan 2025		600894.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.029996	2,606.00	1.776168	2.00	1.000000
	Open	NEW	13 Nov 2034	200	CNE000000JS9	CNY	7.338100	90.00	50.0000	ACT/360	1.776168	355.23	355.23	(0.07)	0.00
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
SDB3264120716	Sell	Upsize Trade	10 Jan 2025		603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.280830	(47,305.49)	3.579810	2.00	1.000000
	Open	NEW	14 Dec 2034	(1,800)	CNE100002VW1	CNY	7.338100	100.00	(1,775.3178)	ACT/360	3.579810	(6,443.66)	(6,443.66)	(1.29)	0.00
			07 Jan 2025											5.84	
SDB3264120716	Sell	Upsize Trade	10 Jan 2025		603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.353972	(205,560.98)	3.588573	2.00	1.000000
	Open	NEW	14 Dec 2034	(7,800)	CNE100002VW1	CNY	7.338100	100.00	(1,775.3178)	ACT/360	3.588573	(27,990.87)	(27,990.87)	(5.60)	0.00
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3264649873		Spread Change	07 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE100000SM2	CNY		100.00	(1,213.5068)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
SDB3264453047	Sell	Upsize Trade	10 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.000002	(15,000.01)	0.681069	2.00	1.000000
	Open	NEW	21 Dec 2034	(3,000)	CNE0000017V2	CNY	7.338100	100.00	(2,267.2355)	ACT/360	0.681069	(2,043.21)	(2,043.21)	(0.41)	0.00
			07 Jan 2025											5.84	
SDB3264453047	Sell	Upsize Trade	10 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.022626	(147,162.94)	0.683922	2.00	1.000000
	Open	NEW	21 Dec 2034	(29,300)	CNE0000017V2	CNY	7.338100	100.00	(2,267.2355)	ACT/360	0.683922	(20,038.91)	(20,038.91)	(4.01)	0.00
			07 Jan 2025											0.00	
SDB3264453047		Spread Change	07 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE0000017V2	CNY		100.00	(2,266.9351)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HANA MICROELECTRONICS PCL NVDR CMN															
			07 Jan 2025											0.21	
SDB3265058825	Sell	Upsize Trade	09 Jan 2025		HANA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	25.551062	(488,025.28)	0.740406	4.00	1.000000
	Open	NEW	05 Jan 2035	(19,100)	TH0324010R12	THB	34.495000	100.00	(2,125.0000)	ACT/360	0.740406	(14,141.75)	(14,141.75)	(5.66)	0.00
HANG SENG BANK (ORD) CMN															
			07 Jan 2025											0.00	
SDB3265127460	Buy	Partial Termination	09 Jan 2025		0011.HK	HKD	HKD		4.036230	HKD-HONIX	92.917647	157,960.00	94.523656	1.20	1.000000
	Close	NEW	05 Jan 2035	1,700	HK0011000095	HKD	1.000000	100.00	(30.0000)	ACT/365	92.928797	157,978.95	160,690.22	(18.96)	0.00

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066831553 (Cont.)															
HANG SENG BANK (ORD) CMN (Cont.)															
			07 Jan 2025											10.85	
	Buy	Full Termination	09 Jan 2025		0011.HK	HKD	HKD		4.036230	HKD-HONIX	93.173847	605,630.01	94.463987	1.20	1.000000
SDB3265127460	Close	NEW	05 Jan 2035	6,500	HK0011000095	HKD	1.000000	100.00	(30.0000)	ACT/365	93.286121	606,359.79	614,015.92	(72.68)	0.00
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		000818.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.789998	3,358.00	2.608328	2.00	1.000000
SDB3264649891	Close	NEW	02 Jan 2035	200	CNE000000T67	CNY	7.338100	100.00	(1,359.6052)	ACT/360	2.288708	457.74	521.67	(0.09)	0.00
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	51.833334	(31,100.00)	7.458997	2.00	1.000000
SDB3260962047	Close	NEW	13 Oct 2034	(600)	CNE100001KV8	CNY	7.338100	90.00	50.0000	ACT/360	7.058052	(4,234.83)	(4,475.40)	(0.85)	0.00
			07 Jan 2025											2.50	
	Sell	Partial Termination	10 Jan 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	51.175002	(15,352.50)	7.458997	2.00	1.000000
SDB3260962047	Close	NEW	13 Oct 2034	(300)	CNE100001KV8	CNY	7.338100	90.00	50.0000	ACT/360	6.970738	(2,091.22)	(2,237.70)	(0.42)	0.00
HANKYU HANSHIN HOLDINGS, INC. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9042.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263868391		NEW	08 Dec 2034	(200)	JP3774200004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	0.00
HARMONIC DRIVE SYSTEMS INC. CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		6324.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,775.000000	1,132,500.00	3,345.000000	0.65	1.000000
SDB3263426674	Close	NEW	01 Dec 2034	300	JP3765150002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,775.245375	1,132,573.61	1,003,500.00	(73.61)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6324.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263426674		AMEND	01 Dec 2034	(15,700)	JP3765150002	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,890.00)
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.113847	(84,384.01)	1.104848	2.00	1.000000
SDB3265057932	Open	NEW	05 Jan 2035	(10,400)	CNE100001DV3	CNY	7.338100	100.00	(1,600.0000)	ACT/360	1.104848	(11,490.42)	(11,490.42)	(2.30)	0.00
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.084999	(6,468.00)	1.101288	2.00	1.000000
SDB3265057932	Open	NEW	05 Jan 2035	(800)	CNE100001DV3	CNY	7.338100	100.00	(1,600.0000)	ACT/360	1.101288	(881.03)	(881.03)	(0.18)	0.00
HDFC BANK LIMITED CMN															
			07 Jan 2025											12.50	
	Buy	Upsize Trade	08 Jan 2025		HDBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,712.704646	31,311,666.34	20,010505	4.00	1.000000
SDB3265202615	Open	NEW	09 Jan 2035	18,282	INE040A01034	INR	85.731500	78.16	75.0000	ACT/360	20,010505	365,832.05	365,832.05	(146.09)	0.00
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.770001	4,354.00	2.967551	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	200	CNE100002540	CNY	7.338100	90.00	50.0000	ACT/360	2.967551	593.51	593.51	(0.12)	0.00
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.999997	8,800.00	2.997901	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	400	CNE100002540	CNY	7.338100	90.00	50.0000	ACT/360	2.997901	1,199.16	1,199.16	(0.24)	0.00

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066831553 (Cont.)															
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3264328873	Buy	Partial Termination	10 Jan 2025		603223.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.414544	10,356.00	1.431166	2.00	1.000000
	Close	NEW	21 Dec 2034	1,100	CNE100002276	CNY	7.338100	100.00	(1,651.1194)	ACT/360	1.283332	1,411.67	1,574.28	(0.28)	0.00
			07 Jan 2025											(2.50)	
SDB3264328873	Buy	Partial Termination	10 Jan 2025		603223.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.550002	955.00	1.431166	2.00	1.000000
	Close	NEW	21 Dec 2034	100	CNE100002276	CNY	7.338100	100.00	(1,651.1194)	ACT/360	1.301362	130.14	143.12	(0.03)	0.00
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3260122956	Buy	Upsize Trade	10 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.136924	20,978.00	2.199685	2.00	1.000000
	Open	NEW	25 Sep 2034	1,300	CNE1000040Y6	CNY	7.338100	90.00	50.0000	ACT/360	2.199685	2,859.59	2,859.59	(0.57)	0.00
			07 Jan 2025											(2.50)	
SDB3260122956	Buy	Upsize Trade	10 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.130002	3,226.00	2.198007	2.00	1.000000
	Open	NEW	25 Sep 2034	200	CNE1000040Y6	CNY	7.338100	90.00	50.0000	ACT/360	2.198007	439.60	439.60	(0.09)	0.00
HIKARI TSUSHIN, INC. CMN															
			07 Jan 2025											0.00	
SDB3260588370	Buy	Upsize Trade	09 Jan 2025		9435.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	33,715.000000	6,743,000.00	33,717.191475	0.65	1.000000
	Open	NEW	04 Oct 2034	200	JP3783420007	JPY	1.000000	90.00	25.0000	ACT/365	33,717.191475	6,743,438.29	6,743,438.29	(438.30)	0.00
			07 Jan 2025											0.00	
SDB3260588370		Financing Payment AMEND	07 Jan 2025 04 Oct 2034		9435.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
				1,700	JP3783420007	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(21,976.00)
HINDUSTAN AERONAUTICS LIMITED CMN															
			07 Jan 2025											11.00	
SDB3264583769	Sell	Partial Termination	08 Jan 2025		HIAE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,163.110049	(24,291,747.14)	48.798533	4.00	1.000000
	Close	NEW	21 Dec 2034	(5,835)	INE066F01020	INR	85.731500	78.16	75.0000	ACT/360	48.487025	(282,921.79)	(284,739.44)	(113.34)	0.00
HINO MOTORS LTD CMN															
			07 Jan 2025											0.00	
SDB3260121444	Buy	Partial Termination	09 Jan 2025		7205.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	552.180000	276,090.00	566.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	500	JP3792600003	JPY	1.000000	92.00	(25.0000)	ACT/365	552.215892	276,107.95	283,000.00	(17.95)	0.00
			07 Jan 2025											0.00	
SDB3260121444		Financing Payment AMEND	07 Jan 2025 22 Sep 2034		7205.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
				(81,100)	JP3792600003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,074.00)
HIS CMN															
			07 Jan 2025											0.00	
SDB3260458781	Sell	Upsize Trade	09 Jan 2025		9603.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,428.400000	(1,428,400.00)	1,428.307154	0.65	1.000000
	Open	NEW	29 Sep 2034	(1,000)	JP3160740001	JPY	1.000000	92.00	(152.9761)	ACT/365	1,428.307154	(1,428,307.15)	(1,428,307.15)	(92.85)	0.00
			07 Jan 2025											0.00	
SDB3260458781		Financing Payment AMEND	07 Jan 2025 29 Sep 2034		9603.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
				(14,000)	JP3160740001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(27,145.00)
HITACHI CMN															
			07 Jan 2025											0.00	
SDB3262055928		Financing Payment NEW	07 Jan 2025 06 Nov 2034		6501.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
				2,700	JP3788600009	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(132.00)

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066831553 (Cont.)															
HITACHI CMN (Cont.)															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6501.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264178775		NEW	14 Dec 2034	15,700	JP3788600009	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(11,079.00)
HITACHI CONSTRUCTION MACHINE CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6305.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262936493		NEW	22 Nov 2034	(4,600)	JP3787000003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(342.00)
HOKKAIDO ELEC PWR CO INC CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9509.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263589442		NEW	06 Dec 2034	(12,500)	JP3850200001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(107.00)
HONDA MOTOR CMN															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		7267.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,598.500001	(1,438,650.00)	1,598.396098	0.65	1.000000
SDB3264792316	Open	NEW	28 Dec 2034	(900)	JP3854600008	JPY	1.000000	100.00	(25.0000)	ACT/365	1,598.396098	(1,438,556.49)	(1,438,556.49)	(93.51)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7267.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264792316		AMEND	28 Dec 2034	(4,800)	JP3854600008	JPY	1.000000	100.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(37.00)
HORIBA LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6856.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264120659		NEW	13 Dec 2034	(100)	JP3853000002	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(12.00)
HOSHIZAKI CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6465.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264054702		NEW	13 Dec 2034	(300)	JP3845770001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6465.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264328900		NEW	20 Dec 2034	(100)	JP3845770001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	0.00
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN															
			07 Jan 2025											11.00	
	Sell	Partial Termination	08 Jan 2025		HUDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	241.095266	(995,964.54)	2,741155	4.00	1.000000
SDB3264858077	Close	NEW	28 Dec 2034	(4,131)	INE031A01017	INR	85.731500	78.16	75.0000	ACT/360	2,807995	(11,599.83)	(11,323.71)	(4.65)	0.00
HOYA CORP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7741.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263985613		NEW	13 Dec 2034	(2,500)	JP3837800006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(180.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7741.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264520314		NEW	21 Dec 2034	(100)	JP3837800006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2.00)
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.220001	1,622.00	2,210271	2.00	1.000000
SDB3262115524	Open	NEW	09 Nov 2034	100	CNE100003605	CNY	7.338100	90.00	50.0000	ACT/360	2,210271	221.03	221.03	(0.04)	0.00

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066831553 (Cont.)															
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.230003	6,492.00	2.212373	2.00	1.000000
SDB3262115524	Open	NEW	09 Nov 2034	400	CNE100003605	CNY		7.338100	90.00	50.0000	2.212373	884.95	884.95	(0.18)	0.00
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		000988.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.318419	74,705.00	5.708813	2.00	1.000000
SDB3265057933	Close	NEW	05 Jan 2035	1,900	CNE000001303	CNY		7.338100	100.00	(800.0000)	5.359642	10,183.32	10,846.74	(2.04)	0.00
			07 Jan 2025											(2.50)	
	Buy	Full Termination	10 Jan 2025		000988.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.483557	205,314.50	5.726201	2.00	1.000000
SDB3265057933	Close	NEW	05 Jan 2035	5,200	CNE000001303	CNY		7.338100	100.00	(800.0000)	5.380355	27,977.85	29,776.25	(5.60)	0.00
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
	Buy	Partial Termination	10 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.864900	173,676.15	1.734815	0.00	1.000000
SDB3265127463	Close	NEW	08 Jan 2035	13,500	CNE100002MT6	CNY		7.338100	100.00	(1,500.0000)	1.753165	23,667.73	23,420.00	0.00	0.00
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,750.0000)	0.000000	0.00	0.00	0.00	0.00
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		301267.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262681170		NEW	16 Nov 2034	0	CNE100005WL5	CNY			100.00	(1,793.9189)	0.000000	0.00	0.00	0.00	0.00
HULIC CO., LTD. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3003.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263426657		NEW	01 Dec 2034	4,400	JP3360800001	JPY		1.000000	90.00	0.0000	0.000000	0.00	0.00	0.00	(176.00)
HWANG CHANG GEN CONTRACTOR CO CMN															
			07 Jan 2025											30.00	
	Sell	Upsize Trade	09 Jan 2025		2543.TW	USD	USD		4.330000	USD-Federal Funds-H.15	83.350000	(166,700.00)	2.537633	2.75	1.000000
SDB3260661423	Open	NEW	12 Oct 2034	(2,000)	TW0002543006	TWD		32.738000	100.00	(900.0000)	2.537633	(5,075.27)	(5,075.27)	(1.40)	0.00
HYGN INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	140.679629	983,631.97	20.455570	2.00	1.000000
SDB3261928006	Close	NEW	02 Nov 2034	6,992	CNE100005PT2	CNY		7.338100	100.00	(722.3095)	19.176571	134,082.58	143,025.35	(26.81)	0.00
			07 Jan 2025											(2.50)	
	Buy	Partial Termination	10 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	141.588322	411,738.84	20.455570	2.00	1.000000
SDB3261928006	Close	NEW	02 Nov 2034	2,908	CNE100005PT2	CNY		7.338100	100.00	(722.3095)	19.293992	56,106.93	59,484.80	(11.22)	0.00
IBIDEN CO LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4062.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263868376		NEW	08 Dec 2034	4,800	JP3148800000	JPY		1.000000	90.00	0.0000	0.000000	0.00	0.00	0.00	(1,617.00)

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06831553 (Cont.)															
IDEMITSU KOSAN CO.,LTD. CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		5019.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,040.000000	208,000.00	1,035.500000	0.65	1.000000
SDB3260458784	Close	NEW	29 Sep 2034	200	JP3142500002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,040.067600	208,013.52	207,100.00	(13.52)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		5019.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260458784		AMEND	29 Sep 2034	(144,600)	JP3142500002	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,633.00)
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Partial Termination	10 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.920356	62,888.50	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	1,400	CNE100000B81	CNY	7.338100	100.00	(1,515.7465)	ACT/360	6.121218	8,569.71	9,238.12	(1.71)	0.00
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.797564	331,501.97	6.598659	2.00	1.000000
SDB3260123681	Close	NEW	25 Sep 2034	7,400	CNE100000B81	CNY	7.338100	100.00	(1,515.7465)	ACT/360	6.106525	45,188.29	48,830.08	(9.04)	0.00
IHI CORPORATION CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7013.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263308379		NEW	29 Nov 2034	1,400	JP3134800006	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(402.00)
INDIAN BANK CMN															
			07 Jan 2025											11.00	
	Sell	Full Termination	08 Jan 2025		INBA.NS	USD	USD		4.330000	USD-Federal Funds-H.15	512.074807	(509,002.36)	6.150358	4.00	1.000000
SDB3265128026	Close	NEW	04 Jan 2035	(994)	INE562A01011	INR	85.731500	78.16	75.0000	ACT/360	5.964047	(5,928.26)	(6,113.46)	(2.37)	0.00
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
			07 Jan 2025											12.50	
	Buy	Upsize Trade	08 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	776.821882	2,683,919.60	9.076053	4.00	1.000000
SDB3264650040	Open	NEW	27 Dec 2034	3,455	INE335Y01020	INR	85.731500	78.16	75.0000	ACT/360	9.076053	31,357.76	31,357.76	(12.52)	0.00
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.01	
	Buy	Partial Termination	10 Jan 2025		601398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.710000	65,087.00	0.945007	2.00	1.000000
SDB3264520324	Close	NEW	22 Dec 2034	9,700	CNE000001P37	CNY	7.338100	100.00	(275.0000)	ACT/360	0.914589	8,871.51	9,166.57	(1.77)	0.00
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		601398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.619184	1,441,658.28	0.945007	2.00	1.000000
SDB3264520324	Close	NEW	22 Dec 2034	217,800	CNE000001P37	CNY	7.338100	100.00	(275.0000)	ACT/360	0.902286	196,517.89	205,822.52	(39.29)	0.00
			07 Jan 2025											(2.50)	
	Buy	Full Termination	10 Jan 2025		601398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.648812	1,053,836.70	0.945007	2.00	1.000000
SDB3264520324	Close	NEW	22 Dec 2034	158,500	CNE000001P37	CNY	7.338100	100.00	(275.0000)	ACT/360	0.906022	143,604.49	149,783.61	(28.72)	0.00
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.350707	(6,190,291.17)	2.634951	2.00	1.000000
SDB3264649850	Open	NEW	02 Jan 2035	(319,900)	CNE000001QZ7	CNY	7.338100	100.00	(216.6907)	ACT/360	2.634951	(842,920.82)	(842,920.82)	(168.72)	0.00
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.318786	(2,488,259.64)	2.631484	2.00	1.000000
SDB3264649850	Open	NEW	02 Jan 2035	(128,800)	CNE000001QZ7	CNY	7.338100	100.00	(216.6907)	ACT/360	2.631484	(338,935.14)	(338,935.14)	(67.82)	0.00

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066831553 (Cont.)															
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3265127461	Buy	Partial Termination	10 Jan 2025		600602.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.305381	17,297.00	2.075640	2.00	1.000000
	Close	NEW	08 Jan 2025	1,300	CNE0000001T0	CNY	7.338100	100.00	(1,725.0000)	ACT/360	1.813101	2,357.03	2,698.33	(0.47)	0.00
			07 Jan 2025											0.84	
SDB3265127461	Buy	Full Termination	10 Jan 2025		600602.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.180348	76,446.02	2.065654	2.00	1.000000
	Close	NEW	08 Jan 2025	5,800	CNE0000001T0	CNY	7.338100	100.00	(1,725.0000)	ACT/360	1.796663	10,420.65	11,980.79	(2.08)	0.00
INFORICH CMN															
			07 Jan 2025											0.00	
SDB3264649719		Financing Payment	07 Jan 2025		9338.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	27 Dec 2034	(1,300)	JP3153830009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(11,460.00)
INFRATIL LIMITED CMN															
			07 Jan 2025											0.00	
SDB3260121440	Sell	Upsize Trade	09 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	12.068623	(36,061.05)	12.066813	1.50	1.000000
	Open	NEW	22 Sep 2034	(2,988)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	12.066813	(36,055.64)	(36,055.64)	(5.41)	0.00
INFRONEER HOLDINGS INC. CMN															
			07 Jan 2025											0.00	
SDB3262741463	Buy	Partial Termination	09 Jan 2025		5076.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,200,416667	1,440,500.00	1,221,000000	0.65	1.000000
	Close	NEW	16 Nov 2034	1,200	JP3153850007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,200,494694	1,440,593.63	1,465,200.00	(93.63)	0.00
			07 Jan 2025											0.00	
SDB3262741463		Financing Payment	07 Jan 2025		5076.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	16 Nov 2034	(20,600)	JP3153850007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(367.00)
INPEX CMN															
			07 Jan 2025											0.00	
SDB3263242781		Financing Payment	07 Jan 2025		1605.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	29 Nov 2034	44,500	JP3294460005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(15,132.00)
INSTITUTE FOR Q-SHU PIONEERS O CMN															
			07 Jan 2025											0.00	
SDB3262936528	Sell	Upsize Trade	09 Jan 2025		5595.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,143,600000	(1,143,600.00)	1,143,525666	0.65	1.000000
	Open	NEW	22 Nov 2034	(1,000)	JP3244850008	JPY	1.000000	92.00	(2,337.2093)	ACT/365	1,143,525666	(1,143,525.67)	(1,143,525.67)	(74.33)	0.00
			07 Jan 2025											0.00	
SDB3262936528		Financing Payment	07 Jan 2025		5595.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	22 Nov 2034	(9,600)	JP3244850008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(94,475.00)
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3264120675		Spread Change	07 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE1000042V8	CNY		100.00	(1,587.9354)	ACT/360	0.000000	0.00	0.00	0.00	0.00
isetan MITSUKOSHI HOLDINGS CMN															
			07 Jan 2025											0.00	
SDB3263707254		Financing Payment	07 Jan 2025		3099.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	07 Dec 2034	(1,500)	JP3894900004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(7.00)
			07 Jan 2025											0.00	
SDB3264328897	Buy	Partial Termination	09 Jan 2025		3099.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,712,948276	7,867,550.00	2,752,500000	0.65	1.000000
	Close	NEW	20 Dec 2034	2,900	JP3894900004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,713,124618	7,868,061.39	7,982,250.00	(511.39)	0.00

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066831553 (Cont.)															
ISETAN MITSUKOSHI HOLDINGS CMN (Cont.)															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3099.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264328897		AMEND	20 Dec 2034	(11,100)	JP3894900004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(358.00)
ISUZU MOTORS LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7202.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262936478		NEW	22 Nov 2034	(8,800)	JP3137200006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(44.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7202.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263985569		NEW	13 Dec 2034	(3,000)	JP3137200006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(27.00)
ITEQ CORPORATION CMN															
			07 Jan 2025											30.00	
	Sell	Upsize Trade	09 Jan 2025		6213.TW	USD	USD		4.330000	USD-Federal Funds-H.15	78.849993	(157,699.99)	2.40628	2.75	1.000000
SDB3262115536	Open	NEW	08 Nov 2034	(2,000)	TW0006213002	TWD	32.738000	100.00	(781.2500)	ACT/360	2.400628	(4,801.26)	(4,801.26)	(1.32)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 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	(865.3846)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ITO EN, LTD.															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2593.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262681149		NEW	15 Nov 2034	(19,300)	JP3143000002	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(898.00)
IWATANI INTERNATIONAL CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8088.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264054732		NEW	13 Dec 2034	(4,300)	JP3151600008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(72.00)
JAPAN AIRLINES LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9201.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264054665		NEW	13 Dec 2034	(300)	JP3705200008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	0.00
JAPAN AIRPORT TERMINAL CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9706.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260427113		NEW	28 Sep 2034	(14,100)	JP3699400002	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(664.00)
JAPAN EXCHANGE GROUP CMN															
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		8697.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,793.400000	(896,700.00)	1,770.000000	0.65	1.000000
SDB3260588254	Close	NEW	04 Oct 2034	(500)	JP3183200009	JPY	1.000000	90.00	25.0000	ACT/365	1,793.283429	(896,641.71)	(885,000.00)	(58.29)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8697.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260588254		AMEND	04 Oct 2034	101,900	JP3183200009	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(54,811.00)
JAPAN POST BANK CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7182.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263308386		NEW	29 Nov 2034	34,900	JP3946750001	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,263.00)

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066831553 (Cont.)															
JAPAN POST BANK CMN (Cont.)															
		Financing Payment	07 Jan 2025		7182.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	1.000000
SDB3263985570		NEW	07 Jan 2025 13 Dec 2034	(58,000)	JP3946750001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(396.00)
	Sell	Full Termination	07 Jan 2025		7182.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,530.997076	(52,360,100.00)	1,494.500000	0.65	1.000000
SDB3264583156	Close	NEW	09 Jan 2025 22 Dec 2034	(34,200)	JP3946750001	JPY	1.000000	90.00	25.0000	ACT/365	1,530.897561	(52,356,696.59)	(51,111,900.00)	(3,403.41)	0.00
		Financing Payment	07 Jan 2025		7182.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264583156		AMEND	07 Jan 2025 22 Dec 2034	41,600	JP3946750001	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(8,469.00)
JAPAN POST HOLDINGS CO. LTD. CMN															
	Sell	Partial Termination	07 Jan 2025		6178.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,536.820610	(20,132,349.99)	1,490.500000	0.65	1.000000
SDB3264390166	Close	NEW	09 Jan 2025 20 Dec 2034	(13,100)	JP3752900005	JPY	1.000000	90.00	25.0000	ACT/365	1,536.720717	(20,131,041.39)	(19,525,550.00)	(1,308.60)	0.00
		Financing Payment	07 Jan 2025		6178.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390166		AMEND	07 Jan 2025 20 Dec 2034	75,900	JP3752900005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(13,522.00)
JAPAN POST INSURANCE CO., LTD CMN															
	Buy	Upsize Trade	07 Jan 2025		7181.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,931.500001	293,150.00	2,931.690548	0.65	1.000000
SDB3263868399	Open	NEW	09 Jan 2025 08 Dec 2034	100	JP3233250004	JPY	1.000000	90.00	25.0000	ACT/365	2,931.690548	293,169.05	293,169.05	(19.05)	0.00
		Financing Payment	07 Jan 2025		7181.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263868399		AMEND	07 Jan 2025 08 Dec 2034	13,300	JP3233250004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(9,517.00)
JAPAN STEEL WORKS LTD CMN															
		Financing Payment	07 Jan 2025		5631.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264054711		NEW	07 Jan 2025 13 Dec 2034	300	JP3721400004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(113.00)
JAPAN TOBACCO INC. CMN															
	Buy	Upsize Trade	07 Jan 2025		2914.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,019.000000	2,009,500.00	4,019.261235	0.65	1.000000
SDB3260458799	Open	NEW	09 Jan 2025 29 Sep 2034	500	JP3726800000	JPY	1.000000	90.00	25.0000	ACT/365	4,019.261235	2,009,630.62	2,009,630.62	(130.62)	0.00
		Financing Payment	07 Jan 2025		2914.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260458799		AMEND	07 Jan 2025 29 Sep 2034	52,400	JP3726800000	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(82,313.00)
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	New Trade	07 Jan 2025		600584.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.444118	123,910.00	4.966176	2.00	1.000000
SDB3265272412	Open	NEW	10 Jan 2025 11 Jan 2035	3,400	CNE000001F05	CNY	7.338100	90.00	50.0000	ACT/360	4.966176	16,885.00	16,885.00	(3.38)	0.00
	Buy	Upsize Trade	07 Jan 2025		600584.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.221087	735,288.07	4.937433	2.00	1.000000
SDB3265272412	Open	NEW	10 Jan 2025 11 Jan 2035	20,300	CNE000001F05	CNY	7.338100	90.00	50.0000	ACT/360	4.937433	100,229.89	100,229.89	(20.04)	0.00

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066831553 (Cont.)															
JFE HOLDINGS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		5411.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3261928013		NEW	01 Nov 2034	(87,300)	JP3386030005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,120.00)
JGC HOLDINGS CMN															
			07 Jan 2025											0.00	
	Sell	Upside Trade	09 Jan 2025		1963.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,329.750000	(265,950.00)	1,329.663566	0.65	1.000000
SDB3260760801	Open	NEW	12 Oct 2034	(200)	JP3667600005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,329.663566	(265,932.71)	(265,932.71)	(17.29)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		1963.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260760801		AMEND	12 Oct 2034	(53,800)	JP3667600005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,136.00)
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Upside Trade	10 Jan 2025		000301.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.412735	(72,349.52)	1.145930	2.00	1.000000
SDB3260427201	Open	NEW	10 Oct 2034	(8,600)	CNE0000012K6	CNY	7.338100	100.00	(1,400.6390)	ACT/360	1.145930	(9,855.00)	(9,855.00)	(1.97)	0.00
			07 Jan 2025											5.84	
	Sell	Upside Trade	10 Jan 2025		000301.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.438615	(145,988.04)	1.149071	2.00	1.000000
SDB3260427201	Open	NEW	10 Oct 2034	(17,300)	CNE0000012K6	CNY	7.338100	100.00	(1,400.6390)	ACT/360	1.149071	(19,878.93)	(19,878.93)	(3.98)	0.00
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Partial Termination	10 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.204493	(260,806.51)	6.268180	2.00	1.000000
SDB3264120714	Close	NEW	14 Dec 2034	(5,900)	CNE0000014W7	CNY	7.338100	90.00	50.0000	ACT/360	6.021259	(35,525.43)	(36,982.26)	(7.11)	0.00
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.426803	(133,280.41)	6.268180	2.00	1.000000
SDB3264120714	Close	NEW	14 Dec 2034	(3,000)	CNE0000014W7	CNY	7.338100	90.00	50.0000	ACT/360	6.049518	(18,148.55)	(18,804.54)	(3.63)	0.00
			07 Jan 2025											5.01	
	Sell	Full Termination	10 Jan 2025		600276.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.060003	(4,406.00)	6.268180	2.00	1.000000
SDB3264120714	Close	NEW	14 Dec 2034	(100)	CNE0000014W7	CNY	7.338100	90.00	50.0000	ACT/360	6.000073	(600.01)	(626.82)	(0.12)	0.00
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		000936.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264983892		NEW	05 Jan 2035	0	CNE000001063	CNY		100.00	(1,059.4117)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upside Trade	10 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.675133	(129,593.98)	1.589782	2.00	1.000000
SDB3263530600	Open	NEW	07 Dec 2034	(11,100)	CNE100001914	CNY	7.338100	100.00	(1,970.1378)	ACT/360	1.589782	(17,646.58)	(17,646.58)	(3.53)	0.00
			07 Jan 2025											2.50	
	Sell	Upside Trade	10 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.485002	(8,039.50)	1.564415	2.00	1.000000
SDB3263530600	Open	NEW	07 Dec 2034	(700)	CNE100001914	CNY	7.338100	100.00	(1,970.1378)	ACT/360	1.564415	(1,095.09)	(1,095.09)	(0.22)	0.00
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123345		NEW	25 Sep 2034	0	CNE100002SQ9	CNY		100.00	(1,577.1847)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3261230623		Spread Change NEW	07 Jan 2025 14 Dec 2034 19 Oct 2034		600189.SH 0 CNE000000XG5	USD CNY	USD		4.330000 (1,803.3927)	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
K'S HOLDINGS CMN															
			07 Jan 2025											0.00	
SDB3264178810	Sell Open	Upsize Trade NEW	09 Jan 2025 14 Dec 2034		8282.T (200) JP3277150003	JPY JPY	JPY	92.00	0.226246 (25.0000)	JPY-BOJ-TONAT ACT/365	1,408.500001 1,408.408448	(281,700.00) (281,681.69)	1,408.408448 (281,681.69)	0.65 (18.31)	1.000000 0.00
SDB3264178810		Financing Payment AMEND	07 Jan 2025 14 Dec 2034		8282.T (37,000) JP3277150003	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (527.00)
KADOKAWA CORPORATION CMN															
			07 Jan 2025											0.00	
SDB3265272428	Sell Open	New Trade NEW	09 Jan 2025 11 Jan 2035		9468.T (300) JP3214350005	JPY JPY	JPY	100.00	0.226246 (25.0000)	JPY-BOJ-TONAT ACT/365	3,215.333334 3,215.124337	(964,600.00) (964,537.30)	3,215.124337 (964,537.30)	0.65 (62.70)	1.000000 0.00
KAJIMA CMN															
			07 Jan 2025											0.00	
SDB3261724255	Buy Close	Partial Termination NEW	09 Jan 2025 27 Oct 2034		1812.T 300 JP3210200006	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	2,865.833333 2,866.019612	859,750.00 859,805.88	2,881.000000 864,300.00	0.65 (55.88)	1.000000 0.00
SDB3261724255		Financing Payment AMEND	07 Jan 2025 27 Oct 2034		1812.T (88,400) JP3210200006	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (4,926.00)
KAKAKU.COM, INC. CMN															
			07 Jan 2025											0.00	
SDB3260121487	Buy Open	Upsize Trade NEW	09 Jan 2025 22 Sep 2034		2371.T 2,000 JP3206000006	JPY JPY	JPY	90.00	0.226246 25.0000	JPY-BOJ-TONAT ACT/365	2,340.575000 2,340.727137	4,681,150.00 4,681,454.27	2,340.727137 4,681,454.27	0.65 (304.27)	1.000000 0.00
SDB3260121487		Financing Payment AMEND	07 Jan 2025 22 Sep 2034		2371.T 59,800 JP3206000006	JPY JPY	JPY	90.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (59,787.00)
KANSAI ELECTRIC POWER COMPANY CMN															
			07 Jan 2025											0.00	
SDB3263530560		Financing Payment NEW	07 Jan 2025 06 Dec 2034		9503.T (5,900) JP3228600007	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (13.00)
SDB3264753547		Financing Payment NEW	07 Jan 2025 27 Dec 2034		9503.T (700) JP3228600007	JPY JPY	JPY	92.00	0.000000 0.0000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (2.00)
SDB3264921669	Sell Open	Upsize Trade NEW	09 Jan 2025 09 Jan 2035		9503.T (900) JP3228600007	JPY JPY	JPY	92.00	0.226246 (25.0000)	JPY-BOJ-TONAT ACT/365	1,722.444445 1,722.332486	(1,550,200.00) (1,550,099.24)	1,722.332486 (1,550,099.24)	0.65 (100.76)	1.000000 0.00
KAO CORP LTD CMN															
			07 Jan 2025											0.00	
SDB3262681154	Sell Open	Upsize Trade NEW	09 Jan 2025 15 Nov 2034		4452.T (100) JP3205800000	JPY JPY	JPY	92.00	0.226246 (25.0000)	JPY-BOJ-TONAT ACT/365	6,250.000000 6,249.593750	(625,000.00) (624,959.38)	6,249.593750 (624,959.38)	0.65 (40.63)	1.000000 0.00

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066831553 (Cont.)															
KAO CORP LTD CMN (Cont.)															
			07 Jan 2025											0.00	
SDB3262681154		Financing Payment AMEND	07 Jan 2025 15 Nov 2034	(16,000)	4452.T JP3205800000	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,536.00)
KASIKORNBANK PCL NVDR CMN															
	Sell Open	New Trade NEW	07 Jan 2025 09 Jan 2025 10 Jan 2035	(66,300)	KBANK_n.BK TH0016010R14	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	159.168161 4.612296	(10,552,849.07) (305,795.22)	4.612296 (305,795.22)	4.00 (122.37)	1.000000 0.00
KASUMIGASEKI CAPITAL CMN															
		Financing Payment NEW	07 Jan 2025 07 Jan 2025 22 Sep 2034	(5,300)	3498.T JP3211050004	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 (519,926.00)
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
		Financing Payment NEW	07 Jan 2025 07 Jan 2025 06 Dec 2034	1,100	7012.T JP3224200000	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (84.00)
SDB3263589461		Financing Payment NEW	07 Jan 2025 07 Jan 2025 08 Dec 2034	(100)	7012.T JP3224200000	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 0.00
SDB3263688379		Financing Payment NEW	07 Jan 2025 07 Jan 2025 29 Nov 2034	5,900	9107.T JP3223800008	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (324.00)
SDB3263242779		Financing Payment NEW	07 Jan 2025 07 Jan 2025 29 Nov 2034	16,200	9433.T JP3496400007	JPY JPY	JPY	90.00	0.226246	JPY-BOJ-TONAT ACT/365	4,894.018519 4,894.336630	79,283,100.01 79,288,253.41	4,894.336630 79,288,253.41	0.65 (5,153.40)	1.000000 0.00
SDB3262936513	Buy Open	Upsize Trade NEW	07 Jan 2025 09 Jan 2025 22 Nov 2034	36,600	9433.T JP3496400007	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (42,953.00)
SDB3262936513		Financing Payment AMEND	07 Jan 2025 07 Jan 2025 22 Nov 2034	(2,600)	9008.T JP3277800003	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (7.00)
SDB3261168689		Financing Payment NEW	07 Jan 2025 07 Jan 2025 18 Oct 2034	(100)	603662.SH CNE100003M02	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	69.114999 9.414412	(6,911.50) (941.44)	9.414412 (941.44)	2.00 (0.19)	1.000000 0.00
SDB3265272406	Sell Open	New Trade NEW	07 Jan 2025 10 Jan 2025 11 Jan 2035	(1,300)	603662.SH CNE100003M02	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	70.209232 9.560265	(91,272.00) (12,428.34)	9.560265 (12,428.34)	2.00 (2.49)	1.000000 0.00
SDB3265272406		Upsize Trade NEW	07 Jan 2025 10 Jan 2025 11 Jan 2035	100	6861.T JP3236200006	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (87.00)
SDB3263589443		Financing Payment NEW	07 Jan 2025 07 Jan 2025 06 Dec 2034											0.00	

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066831553 (Cont.)															
KEYENCE CORP. CMN (Cont.)															
		Financing Payment	07 Jan 2025											0.00	
SDB3263985556		NEW	07 Jan 2025 13 Dec 2034	1,200	6861.T JP3236200006	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (11,384.00)
KIKKOMAN CORP. CMN															
	Buy	Upside Trade	07 Jan 2025											0.00	
SDB3262441830	Open	NEW	09 Jan 2025 10 Nov 2034	7,800	2801.T JP3240400006	JPY	JPY	1.000000	90.00	0.226246 25.0000 ACT/365	1,681.692308 1,681.801618	13,117,200.00 13,118,052.62	1,681.801618 13,118,052.62	0.65 (852.62)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3262441830		AMEND	07 Jan 2025 10 Nov 2034	47,600	2801.T JP3240400006	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (22,561.00)
KINDEN CORPORATION CMN															
	Buy	Upside Trade	07 Jan 2025											0.00	
SDB3263707279	Open	NEW	09 Jan 2025 07 Dec 2034	500	1944.T JP3263000006	JPY	JPY	1.000000	90.00	0.226246 25.0000 ACT/365	3,046.800000 3,046.998042	1,523,400.00 1,523,499.02	3,046.998042 1,523,499.02	0.65 (99.02)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3263707279		AMEND	07 Jan 2025 07 Dec 2034	7,400	1944.T JP3263000006	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (4,977.00)
KINGSOFT CLOUD HOLDINGS LTD CMN															
		Spread Change	07 Jan 2025											0.00	
SDB3263707272		NEW	07 Jan 2025 07 Dec 2034	0	3896.HK KYG5264S1012	HKD	HKD	100.00		4.036230 (800.8474) ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
KINTETSU CORP CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264255554		NEW	07 Jan 2025 15 Dec 2034	(1,600)	9041.T JP3260800002	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (63.00)
KIRIN HOLDINGS COMPANY, LTD CMN															
	Sell	Upside Trade	07 Jan 2025											0.00	
SDB3260121458	Open	NEW	09 Jan 2025 22 Sep 2034	(2,900)	2503.T JP3258000003	JPY	JPY	1.000000	92.00	0.226246 (25.0000) ACT/365	2,012.982759 2,012.851915	(5,837,650.00) (5,837,270.55)	2,012.851915 (5,837,270.55)	0.65 (379.45)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3260121458		AMEND	07 Jan 2025 22 Sep 2034	(125,200)	2503.T JP3258000003	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (2,130.00)
KOBAYASHI PHARMACEUTICAL CO CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260961895		NEW	07 Jan 2025 12 Oct 2034	(6,100)	4967.T JP3301100008	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (744.00)
KOBE BUSSAN CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3262322891		NEW	07 Jan 2025 09 Nov 2034	(10,000)	3038.T JP3291200008	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (183.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264520305		NEW	07 Jan 2025 21 Dec 2034	(8,600)	3038.T JP3291200008	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (132.00)

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066831553 (Cont.)															
KOBE STEEL CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		5406.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264328879	NEW	NEW	20 Dec 2034	(16,500)	JP3289800009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(288.00)
KOKUSAI ELECTRIC CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6525.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263426672	NEW	NEW	01 Dec 2034	(700)	JP3293330001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(6.00)
KOMATSU LTD. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6301.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263308408	NEW	NEW	29 Nov 2034	(8,100)	JP3304200003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(20.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6301.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263644977	NEW	NEW	06 Dec 2034	2,200	JP3304200003	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(470.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6301.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264178809	NEW	NEW	14 Dec 2034	(18,400)	JP3304200003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(275.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6301.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264649737	NEW	NEW	27 Dec 2034	(800)	JP3304200003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(3.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6301.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264792325	NEW	NEW	28 Dec 2034	(2,300)	JP3304200003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(44.00)
KOTOBUKI SPIRITS CO., LTD. CMN															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		2222.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,063.500001	206,350.00	2,063.634128	0.65	1.000000
SDB3260427124	Open	NEW	28 Sep 2034	100	JP3299600001	JPY	1.000000	90.00	25.0000	ACT/365	2,063.634128	206,363.41	206,363.41	(13.41)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2222.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260427124	AMEND	AMEND	28 Sep 2034	20,100	JP3299600001	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(15,939.00)
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		002625.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.958670	59,938.00	6.527647	2.00	1.000000
SDB3261724274	Close	NEW	30 Oct 2034	1,500	CNE1000018P0	CNY	7.338100	100.00	(1,143.7500)	ACT/360	5.446917	8,170.38	9,791.47	(1.63)	0.00
			07 Jan 2025											(2.50)	
	Buy	Full Termination	10 Jan 2025		002625.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	40.287501	24,172.50	6.527647	2.00	1.000000
SDB3261724274	Close	NEW	30 Oct 2034	600	CNE1000018P0	CNY	7.338100	100.00	(1,143.7500)	ACT/360	5.489907	3,293.94	3,916.59	(0.66)	0.00
KUBOTA CORP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6326.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263589458	NEW	NEW	06 Dec 2034	59,900	JP3266400005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(7,355.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6326.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264328905	NEW	NEW	20 Dec 2034	(9,400)	JP3266400005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(19.00)

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066831553 (Cont.)															
KUSURI NO AOKI HOLDINGS ORD CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3262322909		NEW	07 Jan 2025 09 Nov 2034	(3,800)	3549.T JP3266190002	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (62.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264753536		NEW	07 Jan 2025 27 Dec 2034	(1,000)	3549.T JP3266190002	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (24.00)
KYOCERA CORPORATION CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263985577		NEW	07 Jan 2025 13 Dec 2034	(38,900)	6971.T JP3249600002	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (435.00)
KYORITSU MAINTENANCE CMN															
		Sell	07 Jan 2025											0.00	
SDB3260121407	Open	Upsize Trade NEW	09 Jan 2025 22 Sep 2034	(900)	9616.T JP3253900009	JPY	JPY	92.00	0.226246	JPY-BOJ-TONAT ACT/365	2,918.888889	(2,627,000.00)	2,918.699161	0.65	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3260121407		AMEND	07 Jan 2025 22 Sep 2034	(48,500)	9616.T JP3253900009	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (3,422.00)
KYUSHU ELEC POWER CO INC CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263426705		NEW	07 Jan 2025 01 Dec 2034	(12,900)	9508.T JP3246400000	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (106.00)
LAND CMN															
		Sell	07 Jan 2025											0.00	
SDB3264520313	Open	Upsize Trade NEW	09 Jan 2025 21 Dec 2034	(16,000)	8918.T JP3968800007	JPY	JPY	92.00	0.226246	JPY-BOJ-TONAT ACT/365	7.093750	(113,500.00)	7.093289	0.65	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3264520313		AMEND	07 Jan 2025 21 Dec 2034	(603,200)	8918.T JP3968800007	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (467.00)
LASERTEC CORP CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263589428		NEW	07 Jan 2025 06 Dec 2034	200	6920.T JP3979200007	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (44.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3263985560		NEW	07 Jan 2025 13 Dec 2034	100	6920.T JP3979200007	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (41.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264753542		NEW	07 Jan 2025 27 Dec 2034	300	6920.T JP3979200007	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (472.00)
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
		Sell	07 Jan 2025											2.50	
SDB3260123395	Open	Upsize Trade NEW	10 Jan 2025 25 Sep 2034	(500)	603477.SH CNE100002T63	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	16.824999	(8,412.50)	2.291796	2.00	1.000000 0.00

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066831553 (Cont.)															
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		603477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.845312	(133,077.96)	2.293796	2.00	1.000000
SDB3260123395	Open	NEW	25 Sep 2034	(7,900)	CNE100002T63	CNY	7.338100	100.00	(849.1972)	ACT/360	2.293796	(18,120.99)	(18,120.99)	(3.63)	0.00
LIFEDRINK COMPANY CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		2585.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,316.000000	231,600.00	2,274.000000	0.65	1.000000
SDB3260121387	Close	NEW	22 Sep 2034	100	JP3966680005	JPY	1.000000	92.00	(25.0000)	ACT/365	2,316.150540	231,615.05	227,400.00	(15.05)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2585.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121387		AMEND	22 Sep 2034	(19,200)	JP3966680005	JPY	1.000000	92.00	0.000000	ACT/365	0.000000	0.00	0.00	0.00	(309.00)
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.680001	(1,608.00)	0.365053	2.00	1.000000
SDB3262115544	Open	NEW	09 Nov 2034	(600)	CNE000001R68	CNY	7.338100	100.00	(1,750.9842)	ACT/360	0.365053	(219.03)	(219.03)	(0.04)	0.00
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.686412	(10,477.01)	0.365804	2.00	1.000000
SDB3262115544	Open	NEW	09 Nov 2034	(3,900)	CNE000001R68	CNY	7.338100	100.00	(1,750.9842)	ACT/360	0.365804	(1,426.64)	(1,426.64)	(0.29)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,748.3261)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,811.0115)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261654688		NEW	27 Oct 2034	0	CNE000001HQ5	CNY		100.00	(1,918.1061)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		TLC.AX	AUD	AUD		4.338892	AUD-OIS-RBA	5.036724	(71,924.42)	5.036220	1.00	1.000000
SDB3265201674	Open	NEW	10 Jan 2035	(14,280)	AU0000219529	AUD	1.000000	100.00	(25.0000)	ACT/365	5.036220	(71,917.22)	(71,917.22)	(7.19)	0.00
LUOYANG XINQIANGLIAN SLEWING BEARING CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.900001	(8,950.00)	2.438226	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(500)	CNE100004116	CNY	7.338100	100.00	(2,158.4809)	ACT/360	2.438226	(1,219.11)	(1,219.11)	(0.24)	0.00
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.940003	(68,172.01)	2.442858	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(3,800)	CNE100004116	CNY	7.338100	100.00	(2,158.4809)	ACT/360	2.442858	(9,282.86)	(9,282.86)	(1.86)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 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	(2,153.6572)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
SDB3260123413	Sell	Partial Termination	10 Jan 2025		000830.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.469153	(756,964.10)	1.596406	2.00	1.000000
	Close	NEW	25 Sep 2034	(66,000)	CNE000000WN3	CNY	7.338100	90.00	50.0000	ACT/360	1.561734	(103,074.44)	(105,362.80)	(20.63)	0.00
			07 Jan 2025											2.50	
SDB3260123413	Sell	Partial Termination	10 Jan 2025		000830.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.475003	(28,687.51)	1.596406	2.00	1.000000
	Close	NEW	25 Sep 2034	(2,500)	CNE000000WN3	CNY	7.338100	90.00	50.0000	ACT/360	1.563053	(3,907.63)	(3,991.01)	(0.78)	0.00
LY CMN															
			07 Jan 2025											0.00	
SDB3264753522		Financing Payment	07 Jan 2025		4689.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	27 Dec 2034	6,600	JP3933800009	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(394.00)
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3263707259	Sell	Upsize Trade	09 Jan 2025		LYC.AX	AUD	AUD		4.338892	AUD-OIS-RBA	7.025166	(2,543.11)	7.024463	1.00	1.000000
	Open	NEW	07 Dec 2034	(362)	AU000000LYC6	AUD	1.000000	100.00	(25.0000)	ACT/365	7.024463	(2,542.86)	(2,542.86)	(0.25)	0.00
M&A RESEARCH INSTITUTE HOLDING CMN															
			07 Jan 2025											0.00	
SDB3262178991	Buy	Upsize Trade	09 Jan 2025		9552.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,020.000000	202,000.00	2,020.131300	0.65	1.000000
	Open	NEW	08 Nov 2034	100	JP3167370000	JPY	1.000000	90.00	25.0000	ACT/365	2,020.131300	202,013.13	202,013.13	(13.13)	0.00
			07 Jan 2025											0.00	
SDB3262178991		Financing Payment	07 Jan 2025		9552.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	08 Nov 2034	9,400	JP3167370000	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(7,074.00)
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
			07 Jan 2025											0.00	
SDB3262115591	Sell	Partial Termination	09 Jan 2025		MQG.AX	AUD	AUD		4.336165	AUD-OIS-RBA	226.372504	(129,258.70)	221.650000	1.00	1.000000
	Close	NEW	08 Nov 2034	(571)	AU000000MQG1	AUD	1.000000	100.00	25.0000	ACT/365	226.349867	(129,245.77)	(126,562.15)	(12.93)	0.00
MAKITA CORP CMN															
			07 Jan 2025											0.00	
SDB3263242803		Financing Payment	07 Jan 2025		6586.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	29 Nov 2034	(10,300)	JP3862400003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(81.00)
			07 Jan 2025											0.00	
SDB3264054697		Financing Payment	07 Jan 2025		6586.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	13 Dec 2034	(1,600)	JP3862400003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(20.00)
MARUBENI CORPORATION CMN															
			07 Jan 2025											0.00	
SDB3264753543		Financing Payment	07 Jan 2025		8002.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	27 Dec 2034	(8,500)	JP3877600001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(109.00)
MARUI GROUP CO LTD CMN															
			07 Jan 2025											0.00	
SDB3264054657		Financing Payment	07 Jan 2025		8252.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	13 Dec 2034	(2,400)	JP3870400003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(30.00)
MATSUKIYOCOCOKARA CMN															
			07 Jan 2025											0.00	
SDB3262055918	Buy	Partial Termination	09 Jan 2025		3088.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,293.354167	5,504,050.00	2,305.000000	0.65	1.000000
	Close	NEW	06 Nov 2034	2,400	JP3869010003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,293.503235	5,504,407.76	5,532,000.00	(357.76)	0.00

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066831553 (Cont.)															
MATSUKUYOCOCOKARA CMN (Cont.)															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3088.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262055918		AMEND	06 Nov 2034	(111,600)	JP3869010003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,956.00)
MAZDA MOTOR CORP. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7261.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263530525		NEW	06 Dec 2034	(3,100)	JP3868400007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7261.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264520281		NEW	21 Dec 2034	(2,100)	JP3868400007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2.00)
MCDONALDS HOLDINGS(JAPAN) CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2702.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262800216		NEW	17 Nov 2034	200	JP3750500005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(16.00)
MEBUKI FINANCIAL GROUP CMN															
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		7167.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	632.576924	(822,350.00)	642.300000	0.65	1.000000
SDB3264649743	Close	NEW	27 Dec 2034	(1,300)	JP3117700009	JPY	1.000000	90.00	25.0000	ACT/365	632.535806	(822,296.55)	(834,990.00)	(53.45)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7167.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264649743		AMEND	27 Dec 2034	13,500	JP3117700009	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,238.00)
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		MPL.AX	AUD	AUD		4.336165	AUD-OIS-RBA	3.821898	(1,731.32)	3.790000	1.00	1.000000
SDB3260121550	Close	NEW	22 Sep 2034	(453)	AU000000MPL3	AUD	1.000000	100.00	25.0000	ACT/365	3.821516	(1,731.15)	(1,716.87)	(0.17)	0.00
MEDLEY CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4480.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262867360		NEW	22 Nov 2034	(2,500)	JP3921310003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(31.00)
MEIDENSHA CORP. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6508.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262800249		NEW	17 Nov 2034	4,600	JP3919800007	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(5,906.00)
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
	Buy	Full Termination	10 Jan 2025		002881.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.508218	717,964.49	4.105851	0.00	1.000000
SDB3261928014	Close	NEW	02 Nov 2034	26,100	CNE100002Q41	CNY	7.338100	100.00	(1,495.5263)	ACT/360	3.748684	97,840.65	107,162.70	0.00	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		002881.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261928014		NEW	02 Nov 2034	0	CNE100002Q41	CNY		100.00	(1,544.3486)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
MEIJI HOLDINGS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2269.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260760797		NEW	12 Oct 2034	14,400	JP3918000005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(7,679.00)
MEITEC CORP. CMN															
			07 Jan 2025											0.00	
	Buy	Upside Trade	09 Jan 2025		9744.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,983.500001	298,350.00	2,983.693928	0.65	1.000000
SDB3260121428	Open	NEW	22 Sep 2034	100	JP3919200000	JPY	1.000000	90.00	25.0000	ACT/365	2,983.693928	298,369.39	298,369.39	(19.39)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9744.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121428		AMEND	22 Sep 2034	42,500	JP3919200000	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(53,913.00)
MERCARI CMN															
			07 Jan 2025											0.00	
	Sell	Upside Trade	09 Jan 2025		4385.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,724.392858	(2,414,150.00)	1,724.280772	0.65	1.000000
SDB3262179001	Open	NEW	08 Nov 2034	(1,400)	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,724.280772	(2,413,993.08)	(2,413,993.08)	(156.92)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4385.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262179001		AMEND	08 Nov 2034	(25,800)	JP3921290007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(440.00)
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upside Trade	09 Jan 2025		MIN.AX	AUD	AUD		4.338892	AUD-OIS-RBA	34.529767	(4,454.34)	34.526314	1.00	1.000000
SDB3262055937	Open	NEW	03 Nov 2034	(129)	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	34.526314	(4,453.89)	(4,453.89)	(0.45)	0.00
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN															
			07 Jan 2025											0.21	
	Sell	Upside Trade	09 Jan 2025		MINT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	25.750010	(455,775.18)	0.746171	4.00	1.000000
SDB3262992335	Open	NEW	22 Nov 2034	(17,700)	TH0128010R17	THB	34.495000	100.00	(50.0000)	ACT/360	0.746171	(13,207.23)	(13,207.23)	(5.29)	0.00
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		MGR.AX	AUD	AUD		4.336165	AUD-OIS-RBA	1.899727	(31,708.34)	1.875000	1.00	1.000000
SDB3260121552	Close	NEW	22 Sep 2034	(16,691)	AU000000MGR9	AUD	1.000000	100.00	25.0000	ACT/365	1.899537	(31,705.17)	(31,295.63)	(3.17)	0.00
MISUMI GROUP INC. CMN															
			07 Jan 2025											0.00	
	Buy	Upside Trade	09 Jan 2025		9962.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,448.875000	979,550.00	2,449,034177	0.65	1.000000
SDB3260121413	Open	NEW	22 Sep 2034	400	JP3885400006	JPY	1.000000	90.00	25.0000	ACT/365	2,449,034177	979,613.67	979,613.67	(63.67)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9962.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121413		AMEND	22 Sep 2034	12,300	JP3885400006	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(13,312.00)
MITSUBISHI CHEMICAL GROUP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4188.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263426661		NEW	01 Dec 2034	98,600	JP3897700005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(13,725.00)

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066831553 (Cont.)															
MITSUBISHI CORP. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8058.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263985561		NEW	13 Dec 2034	(1,000)	JP3898400001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(8.00)
MITSUBISHI GAS CHEMICAL CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4182.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263985601		NEW	13 Dec 2034	1,900	JP3896800004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(578.00)
MITSUBISHI HC CAPITAL CMN															
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		8593.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,034.857143	(7,244,000.00)	1,042.000000	0.65	1.000000
SDB3262867379	Close	NEW	22 Nov 2034	(7,000)	JP3499800005	JPY	1.000000	90.00	25.0000	ACT/365	1,034.789877	(7,243,529.14)	(7,294,000.00)	(470.86)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8593.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262867379		AMEND	22 Nov 2034	213,300	JP3499800005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(87,859.00)
MITSUBISHI HEAVY IND CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7011.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263589487		NEW	06 Dec 2034	2,800	JP3900000005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(333.00)
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		7011.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,254.750000	(901,900.00)	2,223.000000	0.65	1.000000
SDB3264753544	Close	NEW	27 Dec 2034	(400)	JP3900000005	JPY	1.000000	90.00	25.0000	ACT/365	2,254.603441	(901,841.38)	(889,200.00)	(58.62)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7011.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264753544		AMEND	27 Dec 2034	8,500	JP3900000005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,550.00)
MITSUBISHI MOTORS CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		7211.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	513.800000	616,560.00	532.600000	0.65	1.000000
SDB3260962543	Close	NEW	12 Oct 2034	1,200	JP3899800001	JPY	1.000000	92.00	(25.0000)	ACT/365	513.833397	616,600.08	639,120.00	(40.08)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7211.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260962543		AMEND	12 Oct 2034	(67,100)	JP3899800001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(733.00)
MITSUBISHI UFJ FINANCIAL GROUP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8306.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263308411		NEW	29 Nov 2034	37,800	JP3902900004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,050.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8306.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263707262		NEW	07 Dec 2034	23,800	JP3902900004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,644.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8306.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264583155		NEW	22 Dec 2034	(1,500)	JP3902900004	JPY	1.000000	100.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8306.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264649704		NEW	27 Dec 2034	58,800	JP3902900004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(15,227.00)

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066831553 (Cont.)															
mitsui & co ltd cmn															
			07 Jan 2025											0.00	
SDB3263308437		Financing Payment NEW	07 Jan 2025 29 Nov 2034	(3,500)	8031.T JP3893600001	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (15.00)
SDB3263707241		Financing Payment NEW	07 Jan 2025 07 Dec 2034	(1,100)	8031.T JP3893600001	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (2.00)
SDB3264255531		Financing Payment NEW	07 Jan 2025 15 Dec 2034	(700)	8031.T JP3893600001	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (7.00)
mitsui chemical inc cmn															
SDB3264583142		Financing Payment NEW	07 Jan 2025 22 Dec 2034	(500)	4183.T JP3888300005	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (16.00)
mitsui e&s cmn															
SDB3262800211		Financing Payment NEW	07 Jan 2025 17 Nov 2034	(3,100)	7003.T JP3891600003	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (164.00)
SDB3264390165	Buy Close	Full Termination NEW	07 Jan 2025 09 Jan 2025 20 Dec 2034	700	7003.T JP3891600003	JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	1,724.000000 1,724.112060	1,206,800.00 1,206,878.44	1,842.000000 1,289,400.00	0.65 (78.44)	1.000000 0.00
SDB3264390165		Financing Payment AMEND	07 Jan 2025 20 Dec 2034	(2,100)	7003.T JP3891600003	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (40.00)
mitsui fudosan co., ltd. cmn															
SDB3262800222		Financing Payment NEW	07 Jan 2025 17 Nov 2034	47,900	8801.T JP3893200000	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (8,510.00)
mitsui o.s.k. lines ltd cmn															
SDB3265272400	Sell Open	New Trade NEW	07 Jan 2025 09 Jan 2025 11 Jan 2035	(6,200)	9104.T JP3362700001	JPY	JPY	100.00	0.226246	JPY-BOJ-TONAT ACT/365	5,541.564516 5,541.204314	(34,357,700.00) (34,355,466.75)	5,541.204314 (34,355,466.75)	0.65 (2,233.25)	1.000000 0.00
miura co., ltd cmn															
SDB3263530552		Financing Payment NEW	07 Jan 2025 07 Jan 2025 06 Dec 2034	400	6005.T JP3880800002	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (250.00)
mizuho financial group cmn															
SDB3263589495		Financing Payment NEW	07 Jan 2025 07 Jan 2025 06 Dec 2034	(19,300)	8411.T JP3885780001	JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (110.00)
SDB3263868383		Financing Payment NEW	07 Jan 2025 07 Jan 2025 08 Dec 2034	200	8411.T JP3885780001	JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000 (59.00)

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066831553 (Cont.)															
MIZUHO FINANCIAL GROUP CMN (Cont.)															
		Financing Payment	07 Jan 2025											0.00	
SDB3264583178		NEW	07 Jan 2025 22 Dec 2034	(16,600)	8411.T JP3885780001	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (44.00)
MODEC CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260121485		NEW	07 Jan 2025 22 Sep 2034	(7,800)	6269.T JP3888250002	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (611.00)
MONEY FORWARD, INC. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260121421		NEW	07 Jan 2025 22 Sep 2034	(6,000)	3994.T JP3869960009	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (615.00)
MS&AD INSURANCE GROUP HOLDINGS CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263308384		NEW	07 Jan 2025 29 Nov 2034	16,700	8725.T JP3890310000	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (8,719.00)
MUANGTHAI CAPITAL PCL NVDR															
		Sell	07 Jan 2025											0.21	
SDB3260121409	Open	Upsize Trade NEW	09 Jan 2025 22 Sep 2034	(600)	MTC_n.BK TH6068010R19	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	46.208328 1.339002	(27,725.00) (803.40)	1.339002 (803.40)	4.00 (0.32)	1.000000 0.00
		Spread Change	07 Jan 2025											0.00	
SDB3260121409		NEW	07 Jan 2025 22 Sep 2034	0	MTC_n.BK TH6068010R19	USD THB	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
MURATA MFG. CO., LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264583168		NEW	07 Jan 2025 22 Dec 2034	500	6981.T JP3914400001	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (15.00)
		Sell	07 Jan 2025											0.00	
SDB3265201666	Open	Upsize Trade NEW	09 Jan 2025 11 Jan 2035	(100)	6981.T JP3914400001	JPY JPY	JPY	100.00	0.226246	JPY-BOJ-TONAT ACT/365	2,545.500000 2,545.334542	(254,550.00) (254,533.45)	2,545.334542 (254,533.45)	0.65 (16.55)	1.000000 0.00
NABTESCO CMN															
		Buy	07 Jan 2025											0.00	
SDB3264390158	Close	Partial Termination NEW	09 Jan 2025 20 Dec 2034	300	6268.T JP3651210001	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	2,837.166666 2,837.351082	851,150.00 851,205.32	2,808,000000 842,400.00	0.65 (55.32)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3264390158		AMEND	07 Jan 2025 20 Dec 2034	(3,300)	6268.T JP3651210001	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (100.00)
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Sell	07 Jan 2025											2.50	
SDB3263186006	Open	Upsize Trade NEW	10 Jan 2025 30 Nov 2034	(2,300)	000737.ZK CNE000000PR8	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.592394 1.170402	(19,762.51) (2,691.92)	1.170402 (2,691.92)	2.00 (0.54)	1.000000 0.00
		Sell	07 Jan 2025											5.84	
SDB3263186006	Open	Upsize Trade NEW	10 Jan 2025 30 Nov 2034	(14,000)	000737.ZK CNE000000PR8	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.623143 1.174198	(120,724.00) (16,438.77)	1.174198 (16,438.77)	2.00 (3.29)	1.000000 0.00

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066831553 (Cont.)															
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											0.00	
SDB3263186006		Spread Change NEW	07 Jan 2025 30 Nov 2034		000737.ZK 0 CNE000000PR8	USD CNY	USD	100.00	4.330000 (2,025.9671)	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
NAMURA SHIPBUILDING CO., LTD. CMN															
			07 Jan 2025											0.00	
SDB3264390143	Sell Open	Upsize Trade NEW	09 Jan 2025 20 Dec 2034		7014.T (800) JP3651400008	JPY JPY	JPY	92.00	0.226246 (186.4942)	JPY-BOJ-TONAT ACT/365	1,974.750000 1,974.621641	(1,579,800.00) (1,579,697.31)	1,974.621641 (1,579,697.31)	0.65 (102.69)	1.000000 0.00
SDB3264390143		Financing Payment AMEND	07 Jan 2025 20 Dec 2034		7014.T (8,700) JP3651400008	JPY JPY	JPY	92.00	0.000000 0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (10,435.00)
NAN YA PLASTICS CORP CMN															
			07 Jan 2025											30.00	
SDB3264120649	Sell Close	Partial Termination NEW	09 Jan 2025 13 Dec 2034		1303.TW (14,000) TW0001303006	USD TWD	USD	90.00	4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	30.421435 0.926196	(425,900.09) (12,966.74)	0.911585 (12,762.19)	2.75 (3.58)	1.000000 0.00
SDB3264120649	Sell Close	Full Termination NEW	07 Jan 2025 09 Jan 2025 13 Dec 2034		1303.TW (34,000) TW0001303006	USD TWD	USD	90.00	4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	30.516910 0.930501	(1,037,574.94) (31,637.03)	0.911585 (30,993.89)	2.75 (8.72)	1.000000 0.00
NANYA TECHNOLOGY CORPORATION ORD CMN															
			07 Jan 2025											30.00	
SDB3262115580	Sell Open	Upsize Trade NEW	09 Jan 2025 08 Nov 2034		2408.TW (1,000) TW0002408002	USD TWD	USD	100.00	4.330000 (443.7662)	USD-Federal Funds-H.15 ACT/360	28.800013 0.876831	(28,800.01) (876.83)	0.876831 (876.83)	2.75 (0.24)	1.000000 0.00
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
SDB3260128341	Sell Open	Upsize Trade NEW	10 Jan 2025 25 Sep 2034		688126.SH (3,348) CNE1000040F5	USD CNY	USD	100.00	4.330000 (2,200.0596)	USD-Federal Funds-H.15 ACT/360	18.973197 2.584410	(63,522.26) (8,652.60)	2.584410 (8,652.60)	2.00 (1.73)	1.000000 0.00
SDB3260128341	Sell Open	Upsize Trade NEW	10 Jan 2025 25 Sep 2034		688126.SH (16,352) CNE1000040F5	USD CNY	USD	100.00	4.330000 (2,200.0596)	USD-Federal Funds-H.15 ACT/360	18.997467 2.586851	(310,646.58) (42,300.19)	2.586851 (42,300.19)	2.00 (8.47)	1.000000 0.00
NEC CORPORATION CMN															
			07 Jan 2025											0.00	
SDB3263426706		Financing Payment NEW	07 Jan 2025 01 Dec 2034		6701.T (4,300) JP3733000008	JPY JPY	JPY	92.00	0.000000 0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (184.00)
SDB3264453060	Buy Close	Partial Termination NEW	09 Jan 2025 20 Dec 2034		6701.T 1,000 JP3733000008	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	13,560.000000 13,560.881400	13,560,000.00 13,560,881.40	13,720.000000 13,720,000.00	0.65 (881.40)	1.000000 0.00
SDB3264453060		Financing Payment AMEND	07 Jan 2025 20 Dec 2034		6701.T (4,300) JP3733000008	JPY JPY	JPY	92.00	0.000000 0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (549.00)
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3261588078	Buy Open	Upsize Trade NEW	09 Jan 2025 25 Oct 2034		NWL.AX 113 AU000000NWL7	AUD AUD	AUD	100.00	4.338892 25.0000	AUD-OIS-RBA ACT/365	29.772036 29.775013	3,364.24 3,364.58	29.775013 3,364.58	1.00 (0.34)	1.000000 0.00

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066831553 (Cont.)															
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		601336.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.381072	63,533.50	6.183999	2.00	1.000000
SDB3265201655	Open	NEW	11 Jan 2025	1,400	CNE1000019Y0	CNY	7.338100	90.00	50.0000	ACT/360	6.183999	8,657.60	8,657.60	(1.73)	0.00
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		601336.SH	USD	USD		4.330000	USD-Federal Funds-H.15	45.378268	235,966.99	6.185683	2.00	1.000000
SDB3265201655	Open	NEW	11 Jan 2025	5,200	CNE1000019Y0	CNY	7.338100	90.00	50.0000	ACT/360	6.185683	32,165.55	32,165.55	(6.43)	0.00
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		NHC.AX	AUD	AUD		4.338892	AUD-OIS-RBA	4.921336	30,138.26	4.921828	1.00	1.000000
SDB3265201680	Open	NEW	10 Jan 2025	6,124	AU000000NHC7	AUD	1.000000	100.00	25.0000	ACT/365	4.921828	30,141.27	30,141.27	(3.01)	0.00
NEXON CO.LTD. CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		3659.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,250.166667	4,050,300.00	2,376.500000	0.65	1.000000
SDB3263707256	Close	NEW	07 Dec 2034	1,800	JP3758190007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,250.312928	4,050,563.27	4,277,700.00	(263.27)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3659.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263707256		AMEND	07 Dec 2034	(12,300)	JP3758190007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(385.00)
NEXTAGE CO. LTD. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3186.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3261724258		NEW	27 Oct 2034	(22,600)	JP3758210003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(21,843.00)
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		NXT.AX	AUD	AUD		4.338892	AUD-OIS-RBA	15.474180	(92,659.39)	15.472633	1.00	1.000000
SDB3263530573	Open	NEW	06 Dec 2034	(5,988)	AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	15.472633	(92,650.13)	(92,650.13)	(9.27)	0.00
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
			07 Jan 2025											0.21	
	Sell	Upsize Trade	09 Jan 2025		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	16.408177	(482,400.40)	0.475468	4.00	1.000000
SDB3260121420	Open	NEW	22 Sep 2034	(29,400)	THA271010R18	THB	34.495000	100.00	(1,298.6688)	ACT/360	0.475468	(13,978.76)	(13,978.76)	(5.59)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121420		NEW	22 Sep 2034	0	THA271010R18	THB		100.00	(1,298.8124)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NGK INSULATORS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		5333.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260458762		NEW	29 Sep 2034	34,500	JP3695200000	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(28,158.00)
NH FOODS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2282.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263530534		NEW	06 Dec 2034	1,200	JP3743000006	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,844.00)
NICHIREI CORP CMN															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		2871.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,025.333333	1,207,600.00	4,025.594980	0.65	1.000000
SDB3260427155	Open	NEW	28 Sep 2034	300	JP3665200006	JPY	1.000000	90.00	25.0000	ACT/365	4,025.594980	1,207,678.49	1,207,678.49	(78.49)	0.00

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066831553 (Cont.)															
NICHIREI CORP CMN (Cont.)															
		Financing Payment	07 Jan 2025											0.00	
		AMEND	07 Jan 2025		2871.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260427155			28 Sep 2034	21,600	JP3665200006	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(41,419.00)
NIDEC CMN															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		6594.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263589435			06 Dec 2034	700	JP3734800000	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(26.00)
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		6594.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264520291			21 Dec 2034	(700)	JP3734800000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1.00)
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		6594.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264753540			27 Dec 2034	8,100	JP3734800000	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,755.00)
NIHON KOHDEN CORP. CMN															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		6849.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260760809			12 Oct 2034	(23,600)	JP3706800004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(914.00)
NINTENDO CO., LTD. CMN CLASS A															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		7974.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262441816			10 Nov 2034	(14,700)	JP3756600007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,056.00)
NIPPON ELEC GLASS CO LTD															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		5214.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121508			22 Sep 2034	(29,000)	JP3733400000	JPY	1.000000	92.05	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,647.00)
NIPPON PAINT CO., LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		4612.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262258017			08 Nov 2034	40,200	JP3749400002	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,423.00)
	Buy	Upsize Trade	07 Jan 2025											0.00	
	Open	NEW	09 Jan 2025		4612.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,004.742593	5,425,610.00	1,004.807901	0.65	1.000000
SDB3264255559			15 Dec 2034	5,400	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	1,004.807901	5,425,962.67	5,425,962.67	(352.66)	0.00
		Financing Payment	07 Jan 2025											0.00	
		AMEND	07 Jan 2025		4612.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264255559			15 Dec 2034	19,300	JP3749400002	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(4,246.00)
NIPPON SANSO HOLDINGS CORP CMN															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		4091.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260427143			28 Sep 2034	26,800	JP3711600001	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(48,709.00)
NIPPON SHINYAKU CMN															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		4516.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264328887			20 Dec 2034	600	JP3717600005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(552.00)

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066831553 (Cont.)															
NIPPON SHOKUBAI LTD CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260760812		NEW	07 Jan 2025 21 Dec 2034 12 Oct 2034	47,200	4114.T JP3715200006	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (37,878.00)
NIPPON STEEL CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264520320		NEW	07 Jan 2025 21 Dec 2034	(3,900)	5401.T JP3381000003	JPY JPY	JPY	100.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (17.00)
SDB3264792330	Buy Close	Partial Termination NEW	07 Jan 2025 09 Jan 2025 28 Dec 2034	1,800	5401.T JP3381000003	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	3,114.333333 3,114.535765	5,605,800.00 5,606,164.38	3,182.000000 5,727,600.00	0.65 (364.38)	1.000000 0.00
SDB3264792330		Financing Payment AMEND	07 Jan 2025 28 Dec 2034	(7,900)	5401.T JP3381000003	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (115.00)
NIPPON YUSEN KABUSHIKI KAISHA CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264328860		NEW	07 Jan 2025 20 Dec 2034	(4,200)	9101.T JP3753000003	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (35.00)
NISSAN CHEMICAL IND CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263426668		NEW	07 Jan 2025 01 Dec 2034	2,700	4021.T JP3670800006	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (4,856.00)
NISSAN MOTOR CMN															
	Buy Close	Partial Termination NEW	07 Jan 2025 09 Jan 2025 21 Dec 2034	200	7201.T JP3672400003	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	477.400000 477.431031	95,480.00 95,486.21	480.000000 96,000.00	0.65 (6.21)	1.000000 0.00
SDB3264520293		Financing Payment AMEND	07 Jan 2025 21 Dec 2034	(61,800)	7201.T JP3672400003	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (755.00)
NISSIN FOODS HOLDINGS CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260458730		NEW	07 Jan 2025 29 Sep 2034	3,700	2897.T JP3675600005	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (765.00)
SDB3264453043	Buy Open	Upsize Trade NEW	07 Jan 2025 09 Jan 2025 20 Dec 2034	100	2897.T JP3675600005	JPY JPY	JPY	90.00	0.226246	JPY-BOJ-TONAT ACT/365	3,759.000000 3,759.244335	375,900.00 375,924.43	3,759.244335 375,924.43	0.65 (24.43)	1.000000 0.00
SDB3264453043		Financing Payment AMEND	07 Jan 2025 20 Dec 2034	1,200	2897.T JP3675600005	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (885.00)
NITORI CO LTD CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263185969		NEW	07 Jan 2025 29 Nov 2034	(2,900)	9843.T JP3756100008	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (693.00)

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066831553 (Cont.)															
NITTO BOSEKI CO LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3110.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264583179		NEW	22 Dec 2034	(100)	JP3684400009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	0.00
NITTO DENKO CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6988.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260458795		NEW	29 Sep 2034	39,300	JP3684000007	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(12,676.00)
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		6988.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,704.833334	7,303,050.00	2,705.009148	0.65	1.000000
SDB3265201704	Open	NEW	11 Jan 2035	2,700	JP3684000007	JPY	1.000000	90.00	25.0000	ACT/365	2,705.009148	7,303,524.70	7,303,524.70	(474.70)	0.00
NOF CORPORATION CMN															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		4403.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,184.583333	1,310,750.00	2,184.725331	0.65	1.000000
SDB3261588071	Open	NEW	25 Oct 2034	600	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,184.725331	1,310,835.20	1,310,835.20	(85.20)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4403.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3261588071		AMEND	25 Oct 2034	30,400	JP3753400005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(26,304.00)
NOMURA MICRO SCIENCE CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,862.290322	26,619,299.99	2,311.000000	0.65	1.000000
SDB3260121385	Close	NEW	22 Sep 2034	9,300	JP3762950008	JPY	1.000000	92.00	(130.4185)	ACT/365	2,862.476371	26,621,030.25	21,492,300.00	(1,730.25)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 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	(128.5947)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6254.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121385		AMEND	22 Sep 2034	(72,100)	JP3762950008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(109,512.00)
NOMURA RESEARCH INSTITUTE, LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4307.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260644166		NEW	06 Oct 2034	3,000	JP3762800005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(179.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4307.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263868390		NEW	08 Dec 2034	600	JP3762800005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(35.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4307.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390187		NEW	20 Dec 2034	600	JP3762800005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(36.00)
NS SOLUTIONS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2327.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263308403		NEW	29 Nov 2034	500	JP3379900008	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(26.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2327.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263985554		NEW	13 Dec 2034	1,100	JP3379900008	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(796.00)

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066831553 (Cont.)															
NTT DATA GROUP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9613.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262322917		NEW	09 Nov 2034	(26,600)	JP3165700000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(606.00)
NXERA PHARMA CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4565.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121465		NEW	22 Sep 2034	(61,700)	JP3431300007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(66.00)
OBAYASHI CORP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		1802.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262741475		NEW	16 Nov 2034	(7,600)	JP3190000004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(21.00)
			07 Jan 2025											0.00	
	Sell	Full Termination	09 Jan 2025		1802.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,102,357,143	(2,943,300.00)	2,093,000,000	0.65	1.000000
SDB3263985558	Close	NEW	13 Dec 2034	(1,400)	JP3190000004	JPY	1.000000	90.00	25.0000	ACT/365	2,102,220,490	(2,943,108.69)	(2,930,200.00)	(191.31)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		1802.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263985558		AMEND	13 Dec 2034	13,300	JP3190000004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(3,888.00)
OBIC BUSINESS CONSULTANTS CMN															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		4733.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	6,778,666,667	4,067,200.00	6,779,107,280	0.65	1.000000
SDB3260121423	Open	NEW	22 Sep 2034	600	JP3173500004	JPY	1.000000	90.00	25.0000	ACT/365	6,779,107,280	4,067,464.37	4,067,464.37	(264.37)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4733.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121423		AMEND	22 Sep 2034	21,600	JP3173500004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(64,200.00)
OBIC CO., LTD CMN															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		4684.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,634,200,000	2,317,100.00	4,634,501,223	0.65	1.000000
SDB3260121432	Open	NEW	22 Sep 2034	500	JP3173400007	JPY	1.000000	90.00	25.0000	ACT/365	4,634,501,223	2,317,250.61	2,317,250.61	(150.61)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4684.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121432		AMEND	22 Sep 2034	63,300	JP3173400007	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(104,624.00)
OCBC LTD CMN															
			07 Jan 2025											4.00	
	Sell	Partial Termination	09 Jan 2025		OCBC.SI	SGD	SGD		2.835200	SGD-SORA	16,852,375	(134,819.00)	16,690,000	0.75	1.000000
SDB3263644981	Close	NEW	06 Dec 2034	(8,000)	SG1S04926220	SGD	1.000000	100.00	20.0000	ACT/365	16,844,370	(134,754.96)	(133,520.00)	(10.11)	0.00
OJI HOLDINGS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3861.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260458794		NEW	29 Sep 2034	(84,800)	JP3174410005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,165.00)
OLYMPUS CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		7733.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,338,815,315	25,960,850.00	2,370,500,000	0.65	1.000000
SDB3264178805	Close	NEW	14 Dec 2034	11,100	JP3201200007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,338,967,338	25,962,537.45	26,312,550.00	(1,687.46)	0.00

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066831553 (Cont.)															
OLYMPUS CMN (Cont.)															
			07 Jan 2025											0.00	
SDB3264178805		Financing Payment AMEND	07 Jan 2025 14 Dec 2034		7733.T JP3201200007	JPY JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (634.00)
OMRON CORPORATION CMN															
	Buy	Partial Termination	07 Jan 2025											0.00	
SDB3263985551	Close	NEW	09 Jan 2025 13 Dec 2034	5,700	6645.T JP3197800000	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	5,147.894737 5,148.229350	29,343,000.00 29,344,907.30	5,353.000000 30,512,100.00	0.65 (1,907.30)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3263985551		AMEND	07 Jan 2025 13 Dec 2034	(36,400)	6645.T JP3197800000	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (2,643.00)
ONO PHARMACEUTICAL CMN															
	Sell	Partial Termination	07 Jan 2025											0.00	
SDB3264328857	Close	NEW	09 Jan 2025 20 Dec 2034	(6,900)	4528.T JP3197600004	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	1,659.362319 1,659.254460	(11,449,600.00) (11,448,855.77)	1,634.500000 (11,278,050.00)	0.65 (744.22)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3264328857		AMEND	07 Jan 2025 20 Dec 2034	14,000	4528.T JP3197600004	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (3,962.00)
OPEN HOUSE GROUP CO., LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264390210		NEW	07 Jan 2025 20 Dec 2034	(100)	3288.T JP3173540000	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 0.00
ORACLE CORPORATION JAPAN CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260588249		NEW	07 Jan 2025 04 Oct 2034	4,500	4716.T JP3689500001	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (25,625.00)
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
	Buy	New Trade	07 Jan 2025			USD	USD		4.330000	USD-Federal Funds-H.15	12,147.476018	1,797,826.45	141.925889	4.00	1.000000
SDB3265276899	Open	NEW	08 Jan 2025 09 Jan 2035	148	ORCL.NS INE881D01027	USD INR	USD	78.16	75.0000	ACT/360	141.925889	21,005.03	21,005.03	(8.39)	0.00
ORGANO CORPORATION CMN															
	Sell	Upsize Trade	07 Jan 2025											0.00	
SDB3260121470	Open	NEW	09 Jan 2025 22 Sep 2034	(100)	6368.T JP3201600008	JPY JPY	JPY	92.00	0.226246	JPY-BOJ-TONAT ACT/365	8,600.000000 8,599.441000	(860,000.00) (859,944.10)	8,599.441000 (859,944.10)	0.65 (55.90)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3260121470		AMEND	07 Jan 2025 22 Sep 2034	(7,600)	6368.T JP3201600008	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,126.00)
ORIENTAL LAND CO CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263426697		NEW	07 Jan 2025 01 Dec 2034	(4,800)	4661.T JP3198900007	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (19.00)
	Sell	Upsize Trade	07 Jan 2025											0.00	
SDB3264520326	Open	NEW	09 Jan 2025 21 Dec 2034	(6,400)	4661.T JP3198900007	JPY JPY	JPY	92.00	0.226246	JPY-BOJ-TONAT ACT/365	3,462.234375 3,462.009330	(22,158,300.00) (22,156,859.71)	3,462.009330 (22,156,859.71)	0.65 (1,440.29)	1.000000 0.00

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06831553 (Cont.)															
ORIENTAL LAND CO CMN (Cont.)															
		Financing Payment	07 Jan 2025											0.00	
SDB3264520326		AMEND	07 Jan 2025 21 Dec 2034	(19,100)	4661.T JP3198900007	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (540.00)
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00															
	Buy	Partial Termination	07 Jan 2025											0.00	
SDB3262115576	Close	NEW	09 Jan 2025 08 Nov 2034	413	ORG.AX AU000000ORGS5	AUD AUD	AUD	100.00	4.336165	AUD-OIS-RBA (25.0000) ACT/365	10.915108 10.916200	4,507.94 4,508.39	10.900000 4,501.70	1.00 (0.45)	1.000000 0.00
ORIX CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263530566		NEW	07 Jan 2025 06 Dec 2034	(6,800)	8591.T JP3200450009	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (70.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264328832		NEW	07 Jan 2025 20 Dec 2034	32,000	8591.T JP3200450009	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (9,669.00)
OSAKA GAS CO., LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264255517		NEW	07 Jan 2025 15 Dec 2034	(16,000)	9532.T JP3180400008	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (596.00)
OSAKA TITANIUM TECHNOLOGIES CO.,LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3262800201		NEW	07 Jan 2025 17 Nov 2034	(2,500)	5726.T JP3407200009	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (4,309.00)
OTSUKA HOLDINGS CO., LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263644972		NEW	07 Jan 2025 06 Dec 2034	(100)	4578.T JP3188220002	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264583132		NEW	07 Jan 2025 22 Dec 2034	700	4578.T JP3188220002	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (77.00)
	Buy	New Trade	07 Jan 2025											0.00	
SDB3265272427	Open	NEW	09 Jan 2025 11 Jan 2035	500	4578.T JP3188220002	JPY JPY	JPY	90.00	0.226246	JPY-BOJ-TONAT 25.0000 ACT/365	8,522.200000 8,522.753943	4,261,100.00 4,261,376.97	8,522.753943 4,261,376.97	0.65 (276.97)	1.000000 0.00
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	07 Jan 2025											0.00	
SDB3264390195	Close	NEW	09 Jan 2025 20 Dec 2034	1,061	PDN.AX AU000000PDNS8	AUD AUD	AUD	100.00	4.336165	AUD-OIS-RBA (25.0000) ACT/365	8.678044 8.678912	9,207.40 9,208.33	7.560000 8,021.16	1.00 (0.92)	1.000000 0.00
PAN PACIFIC INTERNATIONAL HOLD CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264178779		NEW	07 Jan 2025 14 Dec 2034	(10,900)	7532.T JP3639650005	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT 0.0000 ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (298.00)

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066831553 (Cont.)															
PANASONIC CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264328839		NEW	07 Jan 2025 20 Dec 2034	(4,300)	6752.T JP3866800000	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (24.00)
PENTA-OCEAN CONSTRUCTION CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263308383		NEW	07 Jan 2025 29 Nov 2034	(2,200)	1893.T JP3309000002	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 0.00
PEPTIDREAM INC. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3261230662		NEW	07 Jan 2025 18 Oct 2034	(2,700)	4587.T JP3836750004	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (38.00)
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	07 Jan 2025											(2.50)	
SDB3263707255	Close	NEW	10 Jan 2025 08 Dec 2034	32,900	601857.SH CNE1000007Q1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.827280 1.202878	290,417.51 39,574.69	1.220861 40,166.33	2.00 (7.92)	1.000000 0.00
	Buy	Partial Termination	07 Jan 2025											0.84	
SDB3263707255	Close	NEW	10 Jan 2025 08 Dec 2034	3,600	601857.SH CNE1000007Q1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.793059 1.198615	31,655.01 4,315.01	1.220861 4,395.10	2.00 (0.86)	1.000000 0.00
	Buy	Partial Termination	07 Jan 2025											0.01	
SDB3263707255	Close	NEW	10 Jan 2025 08 Dec 2034	200	601857.SH CNE1000007Q1	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.849999 1.206276	1,770.00 241.26	1.220861 244.17	2.00 (0.05)	1.000000 0.00
		Spread Change	07 Jan 2025											0.00	
SDB3263707255		NEW	07 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
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	07 Jan 2025											0.00	
SDB3264983884	Open	NEW	09 Jan 2025 04 Jan 2035	(7,993)	PLS.AX AU000000PLS0	AUD AUD	AUD	100.00	4.338892	AUD-OIS-RBA ACT/365	2.261761 2.261535	(18,078.26) (18,076.45)	2.261535 (18,076.45)	1.00 (1.81)	1.000000 0.00
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED															
	Sell	Corporate Action	07 Jan 2025											0.00	
SDB3263644967	Open	NEW	07 Jan 2025 06 Dec 2034	(14,977)	1833.HK KYG711391022	HKD HKD	HKD	100.00	4.036230	HKD-HONIX ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	0.00 0.00	1.000000 0.00
		Spread Change	07 Jan 2025											0.00	
SDB3263644967		NEW	07 Jan 2025 06 Dec 2034	0	1833.HK KYG711391022	HKD HKD	HKD	100.00	4.036230	HKD-HONIX ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	07 Jan 2025											0.00	
SDB3260123573		NEW	07 Jan 2025 25 Sep 2034	0	601666.SH CNE000001PH7	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
PLAID INC. (JAPAN) CMN															
	Sell	Upsize Trade	07 Jan 2025											0.00	
SDB3265201672	Open	NEW	09 Jan 2025 11 Jan 2035	(1,100)	4165.T JP3833270006	JPY JPY	JPY	100.00	0.226246	JPY-BOJ-TONAT ACT/365	972.636363 972.573142	(1,069,900.00) (1,069,830.46)	972.573142 (1,069,830.46)	0.65 (69.54)	1.000000 0.00

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066831553 (Cont.)															
POLA ORBIS HOLDINGS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4927.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264583138		NEW	22 Dec 2034	(1,100)	JP3855900001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(8.00)
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		600048.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.563872	(26,548.00)	1.209936	2.00	1.000000
SDB3264857807	Close	NEW	02 Jan 2035	(3,100)	CNE000001ND1	CNY	7.338100	90.00	50.0000	ACT/360	1.166127	(3,614.99)	(3,750.80)	(0.72)	0.00
			07 Jan 2025											2.50	
	Sell	Partial Termination	10 Jan 2025		600048.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.605182	(24,094.51)	1.209936	2.00	1.000000
SDB3264857807	Close	NEW	02 Jan 2035	(2,800)	CNE000001ND1	CNY	7.338100	90.00	50.0000	ACT/360	1.172144	(3,282.00)	(3,387.82)	(0.66)	0.00
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264328874		NEW	21 Dec 2034	0	CNE1000017G1	CNY		100.00	(1,333.3620)	ACT/360	0.000000	0.00	0.00	0.00	0.00
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		6770.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262115563		NEW	08 Nov 2034	0	TW0006770001	TWD		100.00	(297.8882)	ACT/360	0.000000	0.00	0.00	0.00	0.00
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		PME.AX	AUD	AUD		4.338892	AUD-OIS-RBA	258.238261	17,818.44	258.264085	1.00	1.000000
SDB3264120680	Open	NEW	13 Dec 2034	69	AU000000PME8	AUD	1.000000	100.00	25.0000	ACT/365	258.264085	17,820.22	17,820.22	(1.78)	0.00
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Partial Termination	10 Jan 2025		300183.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.046249	6,018.50	2.642468	2.00	1.000000
SDB3264649855	Close	NEW	02 Jan 2035	400	CNE1000010C5	CNY	7.338100	100.00	(1,825.0000)	ACT/360	2.050326	820.13	1,056.99	(0.16)	0.00
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		300183.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.272000	15,272.00	2.642468	2.00	1.000000
SDB3264649855	Close	NEW	02 Jan 2035	1,000	CNE1000010C5	CNY	7.338100	100.00	(1,825.0000)	ACT/360	2.081784	2,081.78	2,642.47	(0.42)	0.00
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.555085	(265,544.83)	1.437267	2.00	1.000000
SDB3265201713	Open	NEW	11 Jan 2035	(25,158)	CNE1000044B6	CNY	7.338100	100.00	(2,225.0000)	ACT/360	1.437267	(36,158.76)	(36,158.76)	(7.24)	0.00
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.547858	(29,977.01)	1.436763	2.00	1.000000
SDB3265201713	Open	NEW	11 Jan 2035	(2,842)	CNE1000044B6	CNY	7.338100	100.00	(2,225.0000)	ACT/360	1.436763	(4,083.28)	(4,083.28)	(0.82)	0.00
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	New Trade	10 Jan 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.607349	(190,984.51)	2.262149	2.00	1.000000
SDB3265272457	Open	NEW	11 Jan 2035	(11,500)	CNE000000SW2	CNY	7.338100	100.00	(600.0000)	ACT/360	2.262149	(26,014.71)	(26,014.71)	(5.21)	0.00
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.687750	(66,751.00)	2.272341	2.00	1.000000
SDB3265272457	Open	NEW	11 Jan 2035	(4,000)	CNE000000SW2	CNY	7.338100	100.00	(600.0000)	ACT/360	2.272341	(9,089.36)	(9,089.36)	(1.82)	0.00

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066831553 (Cont.)															
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
	Sell	Upsize Trade	07 Jan 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.652503	(6,661.00)	2.267731	5.01	
SDB3265272457	Open	NEW	11 Jan 2035	(400)	CNE000000SW2	CNY	7.338100	100.00	(600.0000)	ACT/360	2.267731	(907.09)	(907.09)	2.00	1.000000
													(0.18)	0.00	
RAKUTEN BANK CMN															
	Buy	Partial Termination	07 Jan 2025		5838.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,391.000000	439,100.00	4,420.000000	0.00	1.000000
SDB3262800195	Close	NEW	17 Nov 2034	100	JP3967220009	JPY	1.000000	92.00	(25.0000)	ACT/365	4,391.285415	439,128.54	442,000.00	0.65	0.00
													(28.54)		
		Financing Payment	07 Jan 2025		5838.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	1.000000
SDB3262800195		AMEND	17 Nov 2034	(3,600)	JP3967220009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	-	(230.00)
													0.00		
RAKUTEN GROUP CMN															
		Financing Payment	07 Jan 2025		4755.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	1.000000
SDB3263530591		NEW	06 Dec 2034	(2,300)	JP3967200001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1.00)
													0.00		
		Financing Payment	07 Jan 2025		4755.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	1.000000
SDB3263985609		NEW	13 Dec 2034	(121,500)	JP3967200001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,230.00)
													0.00		
	Sell	New Trade	07 Jan 2025		4755.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	870.886667	(1,306,330.00)	870.830059	0.65	1.000000
SDB3265272399	Open	NEW	11 Jan 2035	(1,500)	JP3967200001	JPY	1.000000	100.00	(25.0000)	ACT/365	870.830059	(1,306,245.09)	(1,306,245.09)	(84.91)	0.00
													0.00		
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	07 Jan 2025		RHC.AX	AUD	AUD		4.338892	AUD-OIS-RBA	34.867008	(41,247.67)	34.863521	1.00	1.000000
SDB3265057955	Open	NEW	04 Jan 2035	(1,183)	AU000000RHC8	AUD	1.000000	100.00	(25.0000)	ACT/365	34.863521	(41,243.55)	(41,243.55)	(4.12)	0.00
													0.00		
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	07 Jan 2025		300442.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.857320	134,000.50	7.095743	(2.50)	1.000000
SDB3260487510	Close	NEW	11 Oct 2034	2,800	CNE100001Z58	CNY	7.338100	100.00	(1,425.2929)	ACT/360	6.521433	18,260.01	19,868.08	2.00	0.00
													(3.65)		
	Buy	Partial Termination	07 Jan 2025		300442.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.771768	81,212.01	7.095743	0.84	1.000000
SDB3260487510	Close	NEW	11 Oct 2034	1,700	CNE100001Z58	CNY	7.338100	100.00	(1,425.2929)	ACT/360	6.511950	11,070.32	12,062.76	2.00	0.00
													(2.21)		
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
	Sell	Full Termination	07 Jan 2025		REA.AX	AUD	AUD		4.336165	AUD-OIS-RBA	242.625556	(17,469.04)	233.310000	0.00	1.000000
SDB3264120655	Close	NEW	13 Dec 2034	(72)	AU000000REA9	AUD	1.000000	100.00	25.0000	ACT/365	242.601293	(17,467.29)	(16,798.32)	1.00	0.00
													(1.75)		
RECRUIT HOLDINGS CMN															
		Financing Payment	07 Jan 2025		6098.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	1.000000
SDB3263308424		NEW	29 Nov 2034	(6,700)	JP3970300004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(992.00)
													0.00		
		Financing Payment	07 Jan 2025		6098.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	1.000000
SDB3264583149		NEW	22 Dec 2034	3,400	JP3970300004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	-	(485.00)
													0.00		

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066831553 (Cont.)															
RECRUIT HOLDINGS CMN (Cont.)															
			07 Jan 2025											0.00	
	Buy	New Trade	09 Jan 2025		6098.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	11,279.642857	15,791,500.00	11,280.376034	0.65	1.000000
SDB3265272415	Open	NEW	11 Jan 2025	1,400	JP3970300004	JPY	1.000000	90.00	25.0000	ACT/365	11,280.376034	15,792,526.45	15,792,526.45	(1,026.45)	0.00
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		601828.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.035554	(2,732.00)	0.438363	2.00	1.000000
SDB3260123118	Close	NEW	25 Sep 2034	(900)	CNE100002RX7	CNY	7.338100	90.00	50.0000	ACT/360	0.413346	(372.01)	(394.53)	(0.07)	0.00
			07 Jan 2025											2.50	
	Sell	Partial Termination	10 Jan 2025		601828.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.994999	(599.00)	0.438363	2.00	1.000000
SDB3260123118	Close	NEW	25 Sep 2034	(200)	CNE100002RX7	CNY	7.338100	90.00	50.0000	ACT/360	0.407960	(81.59)	(87.67)	(0.02)	0.00
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589496		NEW	07 Dec 2034	0	CNE100005B03	CNY		100.00	(1,228.6828)	ACT/360	0.000000	0.00	0.00	0.00	0.00
RENESAS ELECTRONICS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6723.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262936476		NEW	22 Nov 2034	(5,700)	JP3164720009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(58.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6723.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264120679		NEW	13 Dec 2034	(7,300)	JP3164720009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(69.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6723.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264649697		NEW	27 Dec 2034	(1,700)	JP3164720009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(3.00)
RESONA HOLDINGS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8308.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263589464		NEW	06 Dec 2034	(45,600)	JP3500610005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(93.00)
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		8308.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,158.680328	(35,339,750.00)	1,144.500000	0.65	1.000000
SDB3263868377	Close	NEW	08 Dec 2034	(30,500)	JP3500610005	JPY	1.000000	90.00	25.0000	ACT/365	1,158.605014	(35,337,452.93)	(34,907,250.00)	(2,297.08)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8308.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263868377		AMEND	08 Dec 2034	117,100	JP3500610005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(37,041.00)
RESONAC HOLDINGS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4004.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264178784		NEW	14 Dec 2034	200	JP3368000000	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(32.00)
RESORTTRUST INC CMN															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		4681.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,085.000000	(308,500.00)	3,084.799475	0.65	1.000000
SDB3260121526	Open	NEW	22 Sep 2034	(100)	JP3974450003	JPY	1.000000	92.05	(25.0000)	ACT/365	3,084.799475	(308,479.95)	(308,479.95)	(20.05)	0.00

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066831553 (Cont.)															
RESORTTRUST INC CMN (Cont.)															
		Financing Payment	07 Jan 2025											0.00	
SDB3260121526		AMEND	07 Jan 2025 22 Sep 2034	(23,600)	4681.T JP3974450003	JPY JPY	JPY	92.05	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (2,056.00)
RICOH CO.,LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263308395		NEW	07 Jan 2025 29 Nov 2034	(800)	7752.T JP3973400009	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (4.00)
RINNAI CORP. CMN															
	Buy	Partial Termination	07 Jan 2025											0.00	
SDB3260458771	Close	NEW	09 Jan 2025 29 Sep 2034	1,200	5947.T JP3977400005	JPY JPY	JPY	92.04	0.227000	JPY-BOJ-TONAT ACT/365	3,227.166666 3,227.376432	3,872,600.00 3,872,851.72	3,259.000000 3,910,800.00	0.65 (251.72)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3260458771		AMEND	07 Jan 2025 29 Sep 2034	(22,900)	5947.T JP3977400005	JPY JPY	JPY	92.04	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,556.00)
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID															
	Buy	Upsize Trade	07 Jan 2025											0.00	
SDB3265201685	Open	NEW	09 Jan 2025 10 Jan 2035	1,172	RIO.AX AU000000RIO1	AUD AUD	AUD	100.00	4.338892	AUD-OIS-RBA ACT/365	114.815925 114.827407	134,564.26 134,577.72	114.827407 134,577.72	1.00 (13.46)	1.000000 0.00
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	07 Jan 2025											0.84	
SDB3264390221	Close	NEW	10 Jan 2025 21 Dec 2034	200	300757.ZK CNE100003JTO	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	162.820003 22.194609	32,564.00 4,438.92	30.770071 6,154.01	2.00 (0.89)	1.000000 0.00
		Spread Change	07 Jan 2025											0.00	
SDB3264390221		NEW	07 Jan 2025 21 Dec 2034	0	300757.ZK CNE100003JTO	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
ROHM CO LTD ORD CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263242787		NEW	07 Jan 2025 29 Nov 2034	(8,900)	6963.T JP3982800009	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (33.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264120668		NEW	07 Jan 2025 13 Dec 2034	(1,000)	6963.T JP3982800009	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (4.00)
		Div Pay Ratio Change	07 Jan 2025											0.00	
SDB3265201700		NEW	07 Jan 2025 11 Jan 2035	0	6963.T JP3982800009	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
	Sell	Upsize Trade	07 Jan 2025											0.00	
SDB3265201700	Open	AMEND	09 Jan 2025 11 Jan 2035	(3,000)	6963.T JP3982800009	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	1,553.683333 1,553.582344	(4,661,050.00) (4,660,747.03)	1,553.582344 (4,660,747.03)	0.65 (302.97)	1.000000 0.00
RORZE CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260121449		NEW	07 Jan 2025 22 Sep 2034	(2,000)	6323.T JP3982200002	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (11.00)
		Div Pay Ratio Change	07 Jan 2025											0.00	
SDB3265201688		NEW	07 Jan 2025 11 Jan 2035	0	6323.T JP3982200002	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00

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066831553 (Cont.)															
RORZE CMN (Cont.)															
			07 Jan 2025											0.00	
	Sell	Upside Trade	09 Jan 2025		6323.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,611.250000	(966,750.00)	1,611.145269	0.65	1.000000
SDB3265201688	Open	AMEND	11 Jan 2035	(600)	JP3982200002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,611.145269	(966,687.16)	(966,687.16)	(62.84)	0.00
ROUND ONE CORP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4680.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390175		NEW	20 Dec 2034	(2,000)	JP3966800009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(17.00)
RYOHIN KEIKAKU CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7453.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264328888		NEW	20 Dec 2034	(1,300)	JP3976300008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(41.00)
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Upside Trade	10 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.289998	6,029.00	8.218357	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2034	100	CNE100003G91	CNY	7.338100	90.00	50.0000	ACT/360	8.218357	821.84	821.84	(0.16)	0.00
			07 Jan 2025											(2.50)	
	Buy	Upside Trade	10 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.296998	30,148.50	8.216566	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2034	500	CNE100003G91	CNY	7.338100	90.00	50.0000	ACT/360	8.216566	4,108.28	4,108.28	(0.82)	0.00
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		600104.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.222392	768,984.94	2.750346	2.00	1.000000
SDB3264921647	Close	NEW	05 Jan 2035	42,200	CNE000000TY6	CNY	7.338100	100.00	(1,475.0000)	ACT/360	2.483963	104,823.24	116,064.59	(20.96)	0.00
			07 Jan 2025											(2.50)	
	Buy	Full Termination	10 Jan 2025		600104.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.205569	80,104.50	2.708651	2.00	1.000000
SDB3264921647	Close	NEW	05 Jan 2035	4,400	CNE000000TY6	CNY	7.338100	100.00	(1,475.0000)	ACT/360	2.480841	10,915.70	11,918.06	(2.18)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		600104.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264921647		NEW	05 Jan 2035	0	CNE000000TY6	CNY		100.00	(1,401.4271)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SAIZERIYA CO LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7581.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264120683		NEW	13 Dec 2034	(200)	JP3310500008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(6.00)
SAKURA INTERNET INC. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3778.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262179004		NEW	08 Nov 2034	(1,100)	JP3317300006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(19,392.00)
			07 Jan 2025											0.00	
	Sell	New Trade	09 Jan 2025		3778.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,627.500000	(925,500.00)	4,627.199212	0.65	1.000000
SDB3265272403	Open	NEW	11 Jan 2035	(200)	JP3317300006	JPY	1.000000	100.00	(1,200.0000)	ACT/365	4,627.199212	(925,439.84)	(925,439.84)	(60.16)	0.00
SANKEN ELECTRIC CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6707.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260760828		NEW	12 Oct 2034	(700)	JP3329600005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(100.00)

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066831553 (Cont.)															
SANKYO CO., LTD.															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		6417.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,139.750000	(427,950.00)	2,139.610916	0.65	1.000000
SDB3260961779	Open	NEW	12 Oct 2034	(200)	JP3326410002	JPY	1.000000	92.00	(25.0000)	ACT/365	2,139.610916	(427,922.18)	(427,922.18)	(27.82)	0.00
		Financing Payment	07 Jan 2025		6417.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260961779		AMEND	12 Oct 2034	(10,600)	JP3326410002	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(231.00)
SANRIO CO LTD															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		8136.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,553.571429	3,887,500.00	5,540.000000	0.65	1.000000
SDB3260760905	Close	NEW	12 Oct 2034	700	JP3343200006	JPY	1.000000	92.00	(25.0000)	ACT/365	5,553.932411	3,887,752.69	3,878,000.00	(252.69)	0.00
		Financing Payment	07 Jan 2025		8136.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260760905		AMEND	12 Oct 2034	(13,300)	JP3343200006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(955.00)
SANSAN CMN															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		4443.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,147.875000	1,718,300.00	2,148.014612	0.65	1.000000
SDB3261510782	Open	NEW	25 Oct 2034	800	JP3332540008	JPY	1.000000	90.00	25.0000	ACT/365	2,148.014612	1,718,411.69	1,718,411.69	(111.69)	0.00
		Financing Payment	07 Jan 2025		4443.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3261510782		AMEND	25 Oct 2034	4,800	JP3332540008	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(3,340.00)
SANWA HOLDINGS CORPORATION CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		5929.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264255558		NEW	15 Dec 2034	200	JP3344400001	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(106.00)
SAPPORO HOLDINGS CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		2501.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	7,839.500001	1,567,900.00	8,318.000000	0.65	1.000000
SDB3262741487	Close	NEW	16 Nov 2034	200	JP3320800000	JPY	1.000000	92.00	(25.0000)	ACT/365	7,840.009568	1,568,001.91	1,663,600.00	(101.91)	0.00
		Financing Payment	07 Jan 2025		2501.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262741487		AMEND	16 Nov 2034	(4,200)	JP3320800000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(489.00)
SAWAI GROUP HOLDINGS CO.,LTD. CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		4887.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,132.500000	213,250.00	2,151.000000	0.65	1.000000
SDB3260121384	Close	NEW	22 Sep 2034	100	JP3323040000	JPY	1.000000	92.46	(25.0000)	ACT/365	2,132.638612	213,263.86	215,100.00	(13.86)	0.00
		Financing Payment	07 Jan 2025		4887.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121384		AMEND	22 Sep 2034	(47,000)	JP3323040000	JPY	1.000000	92.46	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,433.00)
SBI HOLDINGS, INC. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8473.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263242798		NEW	29 Nov 2034	(15,400)	JP3436120004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(739.00)

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066831553 (Cont.)															
SBI SUMISHIN NET BANK CMN															
	Buy	Partial Termination	07 Jan 2025											0.00	
	Close	NEW	09 Jan 2025		7163.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,770.000000	377,000.00	3,790.000000	0.65	1.000000
SDB3260599733			04 Oct 2034	100	JP3400650002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,770.245050	377,024.51	379,000.00	(24.50)	0.00
		Financing Payment	07 Jan 2025											0.00	
		AMEND	07 Jan 2025		7163.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260599733			04 Oct 2034	(6,700)	JP3400650002	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(729.00)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
	Sell	Upsize Trade	07 Jan 2025											0.21	
	Open	NEW	09 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	18.831850	(757,040.37)	0.545700	4.00	1.000000
SDB3265128016			05 Jan 2035	(40,200)	TH0098010R12	THB	34.495000	100.00	(4,000.0000)	ACT/360	0.545700	(21,937.14)	(21,937.14)	(8.78)	0.00
SCREEN HOLDINGS CMN															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		7735.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263426666			01 Dec 2034	(1,700)	JP3494600004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(100.00)
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		7735.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264328856			20 Dec 2034	3,000	JP3494600004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(4,370.00)
SCSK CORPORATION CMN															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		9719.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260427112			28 Sep 2034	17,800	JP3400400002	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(18,875.00)
SEATRIUM LIMITED CMN															
	Sell	Upsize Trade	07 Jan 2025											4.00	
	Open	NEW	09 Jan 2025		SEAT.SI	SGD	SGD		2.866139	SGD-SORA	2.228641	(78,671.03)	2.227582	0.75	1.000000
SDB3262990909			22 Nov 2034	(35,300)	SGXE34184239	SGD	1.000000	100.00	(127.6799)	ACT/365	2.227582	(78,633.64)	(78,633.64)	(5.90)	0.00
		Spread Change	07 Jan 2025											0.00	
		NEW	07 Jan 2025		SEAT.SI	SGD	SGD		2.835200	SGD-SORA	0.000000	0.00	0.000000	-	0.000000
SDB3262990909			22 Nov 2034	0	SGXE34184239	SGD		100.00	(121.4134)	ACT/365	0.000000	0.00	0.00	0.00	0.00
SEGA SAMMY HOLDINGS, INC. CMN															
	Sell	Upsize Trade	07 Jan 2025											0.00	
	Open	NEW	09 Jan 2025		6460.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,073.250000	(1,229,300.00)	3,073.050239	0.65	1.000000
SDB3264390140			20 Dec 2034	(400)	JP3419050004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,073.050239	(1,229,220.10)	(1,229,220.10)	(79.90)	0.00
		Financing Payment	07 Jan 2025											0.00	
		AMEND	07 Jan 2025		6460.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390140			20 Dec 2034	(12,600)	JP3419050004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(470.00)
SEIBU HOLDINGS INC CMN															
		Financing Payment	07 Jan 2025											0.00	
		NEW	07 Jan 2025		9024.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263308433			29 Nov 2034	2,300	JP3417200007	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(805.00)
	Sell	Partial Termination	07 Jan 2025											0.00	
	Close	NEW	09 Jan 2025		9024.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,298.000000	(329,800.00)	3,208.000000	0.65	1.000000
SDB3264753530			27 Dec 2034	(100)	JP3417200007	JPY	1.000000	90.00	25.0000	ACT/365	3,297.785630	(329,778.56)	(320,800.00)	(21.44)	0.00

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066831553 (Cont.)															
SEIBU HOLDINGS INC CMN (Cont.)															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9024.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264753530		AMEND	27 Dec 2034	1,200	JP3417200007	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(423.00)
SEKISUI CHEMICAL CO., LTD. CMN															
	Buy	Full Termination	07 Jan 2025		4204.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,684.041666	3,220,850.00	2,715.000000	0.65	1.000000
SDB3264921635	Close	NEW	09 Jan 2035	1,200	JP3419400001	JPY	1.000000	100.00	(25.0000)	ACT/365	2,684.216129	3,221,059.35	3,258,000.00	(209.36)	0.00
SEKISUI HOUSE, LTD. CMN															
	Buy	Partial Termination	07 Jan 2025		1928.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,753.000000	750,600.00	3,782.000000	0.65	1.000000
SDB3263707268	Close	NEW	07 Dec 2034	200	JP3420600003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,753.243945	750,648.79	756,400.00	(48.79)	0.00
		Financing Payment	07 Jan 2025		1928.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263707268		AMEND	07 Dec 2034	(21,300)	JP3420600003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(924.00)
SEVEN & I HOLDINGS CMN															
		Financing Payment	07 Jan 2025		3382.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262258012		NEW	08 Nov 2034	(55,100)	JP3422950000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(548.00)
		Financing Payment	07 Jan 2025		3382.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264792314		NEW	28 Dec 2034	(3,200)	JP3422950000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(34.00)
SEVEN BANK CMN															
	Buy	Upsize Trade	07 Jan 2025		8410.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	308.170408	3,020,070.00	308.190439	0.65	1.000000
SDB3263530540	Open	NEW	06 Dec 2034	9,800	JP3105220002	JPY	1.000000	90.00	25.0000	ACT/365	308.190439	3,020,266.30	3,020,266.30	(196.30)	0.00
		Financing Payment	07 Jan 2025		8410.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263530540		AMEND	06 Dec 2034	238,800	JP3105220002	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(14,916.00)
SG HOLDINGS CO., LTD. CMN															
		Financing Payment	07 Jan 2025		9143.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264328849		NEW	20 Dec 2034	(1,200)	JP3162770006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(4.00)
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	07 Jan 2025		601015.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263985580		NEW	14 Dec 2034	0	CNE100001VV5	CNY		100.00	(1,730.8948)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	07 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.205644	(244,477.00)	3.296039	5.84	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(10,100)	CNE000001FR7	CNY	7.338100	100.00	(1,275.0000)	ACT/360	3.296039	(33,289.99)	(33,289.99)	(6.66)	0.00
	Sell	Upsize Trade	07 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.400001	(2,440.00)	3.322782	2.00	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(100)	CNE000001FR7	CNY	7.338100	100.00	(1,275.0000)	ACT/360	3.322782	(332.28)	(332.28)	(0.07)	0.00

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066831553 (Cont.)															
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.227028	(77,526.49)	3.300054	2.00	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(3,200)	CNE000001FR7	CNY	7.338100	100.00	(1,275.0000)	ACT/360	3.300054	(10,560.17)	(10,560.17)	(2.11)	0.00
SHANDONG INTOCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,710.4548)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,743.0851)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.829430	(85,991.74)	5.423502	2.00	1.000000
SDB3261510767	Open	NEW	26 Oct 2034	(2,159)	CNE100004ZJ5	CNY	7.338100	100.00	(1,822.2054)	ACT/360	5.423502	(11,709.34)	(11,709.34)	(2.34)	0.00
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.283616	(29,109.16)	5.350968	2.00	1.000000
SDB3261510767	Open	NEW	26 Oct 2034	(741)	CNE100004ZJ5	CNY	7.338100	100.00	(1,822.2054)	ACT/360	5.350968	(3,965.07)	(3,965.07)	(0.79)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261510767		NEW	26 Oct 2034	0	CNE100004ZJ5	CNY		100.00	(1,756.9879)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.162996	75,488.99	3.825092	2.00	1.000000
SDB3264390192	Close	NEW	21 Dec 2034	3,000	CNE1000011K6	CNY	7.338100	100.00	(253.0662)	ACT/360	3.430063	10,290.19	11,475.28	(2.06)	0.00
			07 Jan 2025											(2.50)	
	Buy	Partial Termination	10 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.301053	48,072.00	3.825092	2.00	1.000000
SDB3264390192	Close	NEW	21 Dec 2034	1,900	CNE1000011K6	CNY	7.338100	100.00	(253.0662)	ACT/360	3.447730	6,550.69	7,267.67	(1.31)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264390192		NEW	21 Dec 2034	0	CNE1000011K6	CNY		100.00	(250.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.947002	(22,947.00)	3.124652	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(1,000)	CNE100002G92	CNY	7.338100	100.00	(1,775.0000)	ACT/360	3.124652	(3,124.65)	(3,124.65)	(0.63)	0.00
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.000001	(4,600.00)	3.132916	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(200)	CNE100002G92	CNY	7.338100	100.00	(1,775.0000)	ACT/360	3.132916	(626.58)	(626.58)	(0.13)	0.00
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		600754.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.523110	(114,853.99)	3.668046	2.00	1.000000
SDB3260123339	Close	NEW	25 Sep 2034	(4,500)	CNE000000MK0	CNY	7.338100	90.00	50.0000	ACT/360	3.475436	(15,639.46)	(16,506.21)	(3.13)	0.00

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066831553 (Cont.)															
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											2.50	
SDB3260123339	Sell	Full Termination	10 Jan 2025		600754.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.425358	(71,191.00)	3.668046	2.00	1.000000
	Close	NEW	25 Sep 2034	(2,800)	CNE000000MK0	CNY	7.338100	90.00	50.0000	ACT/360	3.463283	(9,697.19)	(10,270.53)	(1.94)	0.00
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
SDB3263530590	Sell	Upsize Trade	10 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.351931	(50,727.47)	3.589495	2.00	1.000000
	Open	NEW	07 Dec 2034	(1,925)	CNE1000041Z1	CNY	7.338100	100.00	(1,811.6045)	ACT/360	3.589495	(6,909.78)	(6,909.78)	(1.38)	0.00
			07 Jan 2025											5.84	
SDB3263530590	Sell	Upsize Trade	10 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.388885	(110,173.59)	3.593327	2.00	1.000000
	Open	NEW	07 Dec 2034	(4,175)	CNE1000041Z1	CNY	7.338100	100.00	(1,811.6045)	ACT/360	3.593327	(15,002.14)	(15,002.14)	(3.00)	0.00
			07 Jan 2025											0.00	
SDB3263530590		Spread Change	07 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE1000041Z1	CNY		100.00	(1,751.6959)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN															
			07 Jan 2025											0.00	
SDB3264649827		Spread Change	07 Jan 2025		2252.HK	HKD	HKD		4.036230	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
		NEW	29 Dec 2034	0	CNE100004QP1	HKD		100.00	(3,306.8181)	ACT/365	0.000000	0.00	0.00	0.00	0.00
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
SDB3260427132	Sell	Upsize Trade	10 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	122.429044	(397,894.39)	16.670943	2.00	1.000000
	Open	NEW	10 Oct 2034	(3,250)	CNE100005PN5	CNY	7.338100	100.00	(1,025.0000)	ACT/360	16.670943	(54,180.56)	(54,180.56)	(10.84)	0.00
			07 Jan 2025											2.50	
SDB3260427132	Sell	Upsize Trade	10 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	121.197625	(317,174.18)	16.508781	2.00	1.000000
	Open	NEW	10 Oct 2034	(2,617)	CNE100005PN5	CNY	7.338100	100.00	(1,025.0000)	ACT/360	16.508781	(43,203.48)	(43,203.48)	(8.64)	0.00
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3262681148	Buy	Upsize Trade	10 Jan 2025		603039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	42.813123	34,250.50	5.834069	2.00	1.000000
	Open	NEW	16 Nov 2034	800	CNE100002ZC4	CNY	7.338100	90.00	50.0000	ACT/360	5.834069	4,667.26	4,667.26	(0.93)	0.00
			07 Jan 2025											0.84	
SDB3262681148	Buy	Upsize Trade	10 Jan 2025		603039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	42.939997	12,882.00	5.853313	2.00	1.000000
	Open	NEW	16 Nov 2034	300	CNE100002ZC4	CNY	7.338100	90.00	50.0000	ACT/360	5.853313	1,755.99	1,755.99	(0.35)	0.00
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
SDB3264054652	Sell	Partial Termination	10 Jan 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.858337	(23,660.01)	1.324648	2.00	1.000000
	Close	NEW	14 Dec 2034	(2,400)	CNE000000KZ2	CNY	7.338100	90.00	50.0000	ACT/360	1.342392	(3,221.74)	(3,179.16)	(0.64)	0.00
			07 Jan 2025											2.50	
SDB3264054652	Sell	Partial Termination	10 Jan 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.708199	(59,220.01)	1.324648	2.00	1.000000
	Close	NEW	14 Dec 2034	(6,100)	CNE000000KZ2	CNY	7.338100	90.00	50.0000	ACT/360	1.322390	(8,066.58)	(8,080.35)	(1.61)	0.00
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
SDB3260123076	Sell	Upsize Trade	10 Jan 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.848335	(69,270.03)	0.524196	2.00	1.000000
	Open	NEW	25 Sep 2034	(18,000)	CNE000000LD7	CNY	7.338100	100.00	(1,647.2099)	ACT/360	0.524196	(9,435.53)	(9,435.53)	(1.89)	0.00

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066831553 (Cont.)															
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.843210	(401,999.77)	0.523323	2.00	1.000000
SDB3260123076	Open	NEW	25 Sep 2034	(104,600)	CNE000000LD7	CNY	7.338100	100.00	(1,647.2099)	ACT/360	0.523323	(54,739.59)	(54,739.59)	(10.96)	0.00
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Partial Termination	10 Jan 2025		002957.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.526664	4,358.00	2.142652	2.00	1.000000
SDB3264649898	Close	NEW	02 Jan 2035	300	CNE100003LR0	CNY	7.338100	100.00	(1,700.0000)	ACT/360	1.979523	593.86	642.80	(0.12)	0.00
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		002957.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.548890	13,094.00	2.142652	2.00	1.000000
SDB3264649898	Close	NEW	02 Jan 2035	900	CNE100003LR0	CNY	7.338100	100.00	(1,700.0000)	ACT/360	1.983214	1,784.89	1,928.39	(0.36)	0.00
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		688318.SH	USD	USD		4.330000	USD-Federal Funds-H.15	158.425002	(63,370.00)	23.352042	2.00	1.000000
SDB3260188342	Close	NEW	10 Oct 2034	(400)	CNE100005592	CNY	7.338100	90.00	50.0000	ACT/360	21.572448	(8,628.98)	(9,340.82)	(1.73)	0.00
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.644000	18,986.40	4.697721	2.00	1.000000
SDB3263589453	Close	NEW	07 Dec 2034	600	CNE100004330	CNY	7.338100	100.00	(2,082.0146)	ACT/360	4.313513	2,588.11	2,818.63	(0.52)	0.00
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123473		NEW	25 Sep 2034	0	CNE100000BR7	CNY		100.00	(1,595.5542)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,437.7118)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 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		100.00	(1,893.1421)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	New Trade	10 Jan 2025		688036.SH	USD	USD		4.330000	USD-Federal Funds-H.15	88.560002	17,712.00	12.071948	2.00	1.000000
SDB3265272407	Open	NEW	11 Jan 2035	200	CNE100003P74	CNY	7.338100	90.00	50.0000	ACT/360	12.071948	2,414.39	2,414.39	(0.48)	0.00
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		688036.SH	USD	USD		4.330000	USD-Federal Funds-H.15	88.315001	35,326.00	12.034530	2.00	1.000000
SDB3265272407	Open	NEW	11 Jan 2035	400	CNE100003P74	CNY	7.338100	90.00	50.0000	ACT/360	12.034530	4,813.81	4,813.81	(0.96)	0.00
SHIMADZU CORP. CMN SRS#17697749															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7701.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260859993		NEW	12 Oct 2034	6,400	JP3357200009	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(3,233.00)

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066831553 (Cont.)															
SHIMAMURA CO LTD CMN															
			07 Jan 2025											0.00	
SDB3260760813		Financing Payment NEW	07 Jan 2025 29 Nov 2034 12 Oct 2034		8227.T JP3358200008	JPY JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (24,164.00)
SHIMANO CORPORATION CMN															
			07 Jan 2025											0.00	
SDB3263185976		Financing Payment NEW	07 Jan 2025 29 Nov 2034		7309.T JP3358000002	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (3.00)
SDB3264649705		Financing Payment NEW	07 Jan 2025 27 Dec 2034		7309.T JP3358000002	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (19.00)
SHIMIZU CORP CMN															
			07 Jan 2025											0.00	
SDB3260760827		Financing Payment NEW	07 Jan 2025 12 Oct 2034		1803.T JP3358800005	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (111.00)
SHIN-ETSU CHEMICAL CMN															
			07 Jan 2025											0.00	
SDB3263589427		Financing Payment NEW	07 Jan 2025 06 Dec 2034		4063.T JP3371200001	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,004.00)
SDB3264178794		Financing Payment NEW	07 Jan 2025 14 Dec 2034		4063.T JP3371200001	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (25,583.00)
SHINKO ELEC IND CO LTD CMN															
			07 Jan 2025											0.00	
SDB3263242782	Sell Open	Upsize Trade NEW	09 Jan 2025 29 Nov 2034		6967.T JP3375800004	JPY JPY	JPY	92.00	0.226246	JPY-BOJ-TONAT ACT/365	5,874.333334 5,873.951502	(3,524,600.00) (3,524,370.90)	5,873.951502 (3,524,370.90)	0.65 (229.10)	1.000000 0.00
SDB3263242782		Financing Payment AMEND	07 Jan 2025 29 Nov 2034		6967.T JP3375800004	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (555.00)
SHISEIDO CO., LTD. CMN															
			07 Jan 2025											0.00	
SDB3262681161		Financing Payment NEW	07 Jan 2025 15 Nov 2034		4911.T JP3351600006	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,122.00)
SHIZUOKA FINANCIAL GROUP CMN															
			07 Jan 2025											0.00	
SDB3264649736	Sell Close	Partial Termination NEW	09 Jan 2025 27 Dec 2034		5831.T JP3351500008	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	1,316.695000 1,316.609415	(13,166,950.00) (13,166,094.15)	1,284.500000 (12,845,000.00)	0.65 (855.85)	1.000000 0.00
SDB3264649736		Financing Payment AMEND	07 Jan 2025 27 Dec 2034		5831.T JP3351500008	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,740.00)
SIAM CEMENT PCL NVDR CMN															
			07 Jan 2025											0.21	
SDB3264753826	Buy Close	Partial Termination NEW	09 Jan 2025 27 Dec 2034		SCC_n.BK TH0003010R12	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	163.566656 4.743746	245,349.98 7,115.62	4.950641 7,425.96	4.00 (2.85)	1.000000 0.00

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066831553 (Cont.)															
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3265057914	Buy	Upsize Trade	10 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.250001	5,650.00	3.849578	2.00	1.000000
	Open	NEW	05 Jan 2035	200	CNE100003S63	CNY	7.338100	90.00	50.0000	ACT/360	3.849578	769.92	769.92	(0.15)	0.00
			07 Jan 2025											0.84	
SDB3265057914	Buy	Upsize Trade	10 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.300002	2,830.00	3.857680	2.00	1.000000
	Open	NEW	05 Jan 2035	100	CNE100003S63	CNY	7.338100	90.00	50.0000	ACT/360	3.857680	385.77	385.77	(0.08)	0.00
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3264649817	Buy	Partial Termination	10 Jan 2025		603327.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.570004	1,157.00	1.657858	2.00	1.000000
	Close	NEW	02 Jan 2035	100	CNE100003LC2	CNY	7.338100	100.00	(1,775.0000)	ACT/360	1.576624	157.66	165.79	(0.03)	0.00
			07 Jan 2025											0.84	
SDB3264649817	Buy	Partial Termination	10 Jan 2025		603327.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.639998	12,804.00	1.657858	2.00	1.000000
	Close	NEW	02 Jan 2035	1,100	CNE100003LC2	CNY	7.338100	100.00	(1,775.0000)	ACT/360	1.586692	1,745.36	1,823.64	(0.35)	0.00
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
SDB3261862972	Sell	Upsize Trade	10 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.958871	(15,670.97)	0.266736	2.00	1.000000
	Open	NEW	02 Nov 2034	(8,000)	CNE100001JM9	CNY	7.338100	100.00	(1,836.4959)	ACT/360	0.266736	(2,133.89)	(2,133.89)	(0.43)	0.00
			07 Jan 2025											2.50	
SDB3261862972	Sell	Upsize Trade	10 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.955001	(1,368.50)	0.266298	2.00	1.000000
	Open	NEW	02 Nov 2034	(700)	CNE100001JM9	CNY	7.338100	100.00	(1,836.4959)	ACT/360	0.266298	(186.41)	(186.41)	(0.04)	0.00
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3261985914	Sell	Upsize Trade	09 Jan 2025		SIG.AX	AUD	AUD		4.338892	AUD-OIS-RBA	2.948672	(6,560.80)	2.948377	1.00	1.000000
	Open	NEW	02 Nov 2034	(2,225)	AU000000SIG5	AUD	1.000000	100.00	(25.0000)	ACT/365	2.948377	(6,560.14)	(6,560.14)	(0.66)	0.00
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
SDB3263589436	Sell	Upsize Trade	10 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.298438	(69,277.50)	5.897842	2.00	1.000000
	Open	NEW	07 Dec 2034	(1,600)	CNE100003SY1	CNY	7.338100	100.00	(2,046.1864)	ACT/360	5.897842	(9,436.55)	(9,436.55)	(1.89)	0.00
			07 Jan 2025											5.84	
SDB3263589436	Sell	Upsize Trade	10 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.666670	(117,900.01)	5.946012	2.00	1.000000
	Open	NEW	07 Dec 2034	(2,700)	CNE100003SY1	CNY	7.338100	100.00	(2,046.1864)	ACT/360	5.946012	(16,054.23)	(16,054.23)	(3.21)	0.00
			07 Jan 2025											0.00	
SDB3263589436	Spread Change		07 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
	NEW		07 Dec 2034	0	CNE100003SY1	CNY		100.00	(1,975.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3260121450	Spread Change		07 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
	NEW		25 Sep 2034	0	CNE100003ZL3	CNY		100.00	(1,768.3279)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SMC CORPORATION CMN															
			07 Jan 2025											0.00	
SDB3262867361	Financing Payment		07 Jan 2025		6273.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
	NEW		22 Nov 2034	(2,000)	JP3162600005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(80.00)
			07 Jan 2025											0.00	
SDB3263589469	Financing Payment		07 Jan 2025		6273.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
	NEW		06 Dec 2034	700	JP3162600005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,273.00)

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066831553 (Cont.)															
SMC CORPORATION CMN (Cont.)															
		Financing Payment	07 Jan 2025											0.00	
SDB3264120685		NEW	07 Jan 2025 13 Dec 2034	100	6273.T JP3162600005	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (245.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264255514		NEW	07 Jan 2025 15 Dec 2034	500	6273.T JP3162600005	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (808.00)
SMS CO., LTD CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260121480		NEW	07 Jan 2025 22 Sep 2034	34,400	2175.T JP3162350007	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (9,018.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264390180		NEW	07 Jan 2025 20 Dec 2034	5,600	2175.T JP3162350007	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (882.00)
SOICNEXT INC CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263426662		NEW	07 Jan 2025 01 Dec 2034	(900)	6526.T JP3433500000	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (6.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264390136		NEW	07 Jan 2025 20 Dec 2034	(4,600)	6526.T JP3433500000	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (29.00)
SOFTBANK GROUP CORP. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263426698		NEW	07 Jan 2025 01 Dec 2034	(1,000)	9984.T JP3436100006	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (11.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3263868413		NEW	07 Jan 2025 08 Dec 2034	(2,000)	9984.T JP3436100006	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (51.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264453059		NEW	07 Jan 2025 20 Dec 2034	(1,100)	9984.T JP3436100006	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (13.00)
		Sell	07 Jan 2025											0.00	
SDB3265272411	Open	NEW	09 Jan 2025 11 Jan 2035	(400)	9984.T JP3436100006	JPY	JPY	1.000000	100.00	0.226246 (25.0000) ACT/365	9,453.250000 9,452.635539	(3,781,300.00) (3,781,054.22)	9,452.635539 (3,781,054.22)	0.65 (245.78)	1.000000 0.00
SOJITZ CORPORATION CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263308393		NEW	07 Jan 2025 29 Nov 2034	(2,900)	2768.T JP3663900003	JPY	JPY	1.000000	92.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (150.00)
SOMPO HOLDINGS, INC. CMN															
		Sell	07 Jan 2025											0.00	
SDB3264583134	Close	NEW	09 Jan 2025 22 Dec 2034	(100)	8630.T JP3165000005	JPY	JPY	1.000000	90.00	0.227000 25.0000 ACT/365	4,140.000000 4,139.730900	(414,000.00) (413,973.09)	4,119.000000 (411,900.00)	0.65 (26.91)	1.000000 0.00
		Financing Payment	07 Jan 2025											0.00	
SDB3264583134		AMEND	07 Jan 2025 22 Dec 2034	16,200	8630.T JP3165000005	JPY	JPY	1.000000	90.00	0.000000 0.0000 ACT/365	0.000000	0.00	0.000000	-	1.000000 (9,203.00)

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066831553 (Cont.)															
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		SHL.AX	AUD	AUD		4.338892	AUD-OIS-RBA	28.133381	(17,555.23)	28.130568	1.00	1.000000
SDB3260588436	Open	NEW	04 Oct 2034	(624)	AU000000SHL7	AUD	1.000000	100.00	(25.0000)	ACT/365	28.130568	(17,553.47)	(17,553.47)	(1.76)	0.00
SONY GROUP CMN															
		Financing Payment	07 Jan 2025		6758.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263707288		NEW	07 Dec 2034	(6.800)	JP3435000009	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(222.00)
SQUARE ENIX HOLDINGS CO., LTD. CMN															
		Financing Payment	07 Jan 2025		9684.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121471		NEW	22 Sep 2034	(6,700)	JP3164630000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(844.00)
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		300143.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.630004	(1,726.00)	1.175525	2.00	1.000000
SDB3264649798	Open	NEW	02 Jan 2035	(200)	CNE100000XF6	CNY	7.338100	100.00	(1,881.1827)	ACT/360	1.175525	(235.10)	(235.10)	(0.05)	0.00
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		300143.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.676467	(14,749.99)	1.181459	2.00	1.000000
SDB3264649798	Open	NEW	02 Jan 2035	(1,700)	CNE100000XF6	CNY	7.338100	100.00	(1,881.1827)	ACT/360	1.181459	(2,008.48)	(2,008.48)	(0.40)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		300143.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649798		NEW	02 Jan 2035	0	CNE100000XF6	CNY		100.00	(1,874.5260)	ACT/360	0.000000	0.00	0.00	0.00	0.00
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Partial Termination	10 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.791252	(3,916.50)	1.383370	2.00	1.000000
SDB3260123528	Close	NEW	25 Sep 2034	(400)	CNE100000T99	CNY	7.338100	90.00	50.0000	ACT/360	1.333703	(533.48)	(553.35)	(0.11)	0.00
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		002468.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.818423	(18,655.00)	1.383370	2.00	1.000000
SDB3260123528	Close	NEW	25 Sep 2034	(1,900)	CNE100000T99	CNY	7.338100	90.00	50.0000	ACT/360	1.336957	(2,540.22)	(2,628.40)	(0.51)	0.00
SUBARU CORPORATION CMN															
		Financing Payment	07 Jan 2025		7270.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262990893		NEW	22 Nov 2034	(4,000)	JP3814800003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(35.00)
			07 Jan 2025											0.00	
	Buy	Full Termination	09 Jan 2025		7270.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,789.300000	4,183,950.00	2,821.000000	0.65	1.000000
SDB3264520284	Close	NEW	21 Dec 2034	1,500	JP3814800003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,789.481304	4,184,221.96	4,231,500.00	(271.96)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7270.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264520284		AMEND	21 Dec 2034	(1,800)	JP3814800003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(48.00)
SUMCO CMN															
		Financing Payment	07 Jan 2025		3436.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263530524		NEW	06 Dec 2034	(800)	JP3322930003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3436.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264054643		NEW	13 Dec 2034	(2,500)	JP3322930003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(7.00)

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066831553 (Cont.)															
SUMCO CMN (Cont.)															
		Div Pay Ratio Change	07 Jan 2025											0.00	
SDB3265201668		NEW	07 Jan 2025		3436.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
			11 Jan 2025	0	JP3322930003	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			07 Jan 2025											0.00	
SDB3265201668	Sell Open	Upsize Trade AMEND	09 Jan 2025		3436.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,203.416667	(722,050.00)	1,203.338445	0.65	1.000000
			11 Jan 2025	(600)	JP3322930003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,203.338445	(722,003.07)	(722,003.07)	(46.93)	0.00
SUMITOMO BAKELITE CO., LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260760775		NEW	07 Jan 2025		4203.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
			12 Oct 2024	3,700	JP3409400003	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(5,798.00)
SUMITOMO CORPORATION CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263426690		NEW	07 Jan 2025		8053.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
			01 Dec 2024	(22,900)	JP3404600003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(712.00)
SUMITOMO DAINIPPON PHARMA CMN															
		Upsize Trade	07 Jan 2025											0.00	
SDB3260264477	Sell Open	NEW	09 Jan 2025		4506.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	557.666666	(669,200.00)	557.630418	0.65	1.000000
			27 Sep 2024	(1,200)	JP3495000006	JPY	1.000000	92.00	(25.0000)	ACT/365	557.630418	(669,156.50)	(669,156.50)	(43.50)	0.00
			07 Jan 2025											0.00	
SDB3260264477		Financing Payment AMEND	07 Jan 2025		4506.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
			27 Sep 2024	(51,700)	JP3495000006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(712.00)
SUMITOMO ELECTRIC INDUSTRIES, *LTD. CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264583170		NEW	07 Jan 2025		5802.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
			22 Dec 2024	800	JP3407400005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(47.00)
SUMITOMO FORESTRY CO LTD CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263308405		NEW	07 Jan 2025		1911.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
			29 Nov 2024	(1,400)	JP3409800004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(11.00)
			07 Jan 2025											0.00	
SDB3263707269		Financing Payment NEW	07 Jan 2025		1911.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
			07 Dec 2024	(300)	JP3409800004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1.00)
			07 Jan 2025											0.00	
SDB3264120644		Financing Payment NEW	07 Jan 2025		1911.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
			13 Dec 2024	(700)	JP3409800004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(7.00)
			07 Jan 2025											0.00	
SDB3264583157		Financing Payment NEW	07 Jan 2025		1911.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
			22 Dec 2024	1,500	JP3409800004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(874.00)
SUMITOMO METAL MNG CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264120677		NEW	07 Jan 2025		5713.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
			13 Dec 2024	(3,000)	JP3402600005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(83.00)

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066831553 (Cont.)															
SUMITOMO MITSUI FIN GROUP, INC CMN															
			07 Jan 2025											0.00	
SDB3263530551		Financing Payment NEW	07 Jan 2025 06 Dec 2034		8316.T JP3890350006	JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
			07 Jan 2025	(42,600)			1.000000	92.00	0.0000		0.000000	0.00	0.00	0.00	(376.00)
SDB3264390151		Financing Payment NEW	07 Jan 2025 20 Dec 2034		8316.T JP3890350006	JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
			07 Jan 2025	34,200			1.000000	90.00	0.0000		0.000000	0.00	0.00	0.00	(5,720.00)
SUMITOMO MITSUI TRUST GROUP CMN															
			07 Jan 2025											0.00	
SDB3262322919		Financing Payment NEW	07 Jan 2025 09 Nov 2034		8309.T JP3892100003	JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
			07 Jan 2025	(11,300)			1.000000	92.00	0.0000		0.000000	0.00	0.00	0.00	(188.00)
SDB3264792327		Financing Payment NEW	07 Jan 2025 28 Dec 2034		8309.T JP3892100003	JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
			07 Jan 2025	1,500			1.000000	90.00	0.0000		0.000000	0.00	0.00	0.00	(543.00)
SUMITOMO REALTY & DEV CO LTD CMN															
			07 Jan 2025											0.00	
SDB3262867388		Financing Payment NEW	07 Jan 2025 22 Nov 2034		8830.T JP3409000001	JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
			07 Jan 2025	11,600			1.000000	90.00	0.0000		0.000000	0.00	0.00	0.00	(4,733.00)
SUNWELS CMN															
			07 Jan 2025											0.00	
SDB3264649714	Sell Open	Upsize Trade NEW	09 Jan 2025 27 Dec 2034		9229.T JP3324410004	JPY	JPY		0.226246	JPY-BOJ-TONAT ACT/365	701.000000	(210,300.00)	700.954435	0.65	1.000000
			07 Jan 2025	(300)			1.000000	92.00	(500.0000)		700.954435	(210,286.33)	(210,286.33)	(13.67)	0.00
SDB3264649714		Financing Payment AMEND	07 Jan 2025 27 Dec 2034		9229.T JP3324410004	JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
			07 Jan 2025	(2,400)			1.000000	92.00	0.0000		0.000000	0.00	0.00	0.00	(2,864.00)
SURUGA BANK LTD CMN															
			07 Jan 2025											0.00	
SDB3262867372		Financing Payment NEW	07 Jan 2025 22 Nov 2034		8358.T JP3411000007	JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
			07 Jan 2025	8,900			1.000000	90.00	0.0000		0.000000	0.00	0.00	0.00	(1,052.00)
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3264649823	Buy Close	Partial Termination NEW	10 Jan 2025 02 Jan 2035		688698.SH CNE100006BK9	USD	USD		4.330000	USD-Federal Funds-H.15 ACT/360	43.460003	8,692.00	6,008713	2.00	1.000000
			07 Jan 2025	200			7.338100	100.00	(1,750.0000)		5.924197	1,184.84	1,201.74	(0.24)	0.00
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
SDB3260123488	Sell Open	Upsize Trade NEW	10 Jan 2025 25 Sep 2034		688266.SH CNE100003RP1	USD	USD		4.330000	USD-Federal Funds-H.15 ACT/360	62.050653	(26,743.83)	8,449326	2.00	1.000000
			07 Jan 2025	(431)			7.338100	100.00	(1,733.5979)		8.449326	(3,641.66)	(3,641.66)	(0.73)	0.00
SDB3260123488		Spread Change NEW	07 Jan 2025 25 Sep 2034		688266.SH CNE100003RP1	USD	USD		4.330000	USD-Federal Funds-H.15 ACT/360	0.000000	0.00	0.000000	-	0.000000
			07 Jan 2025	0			100.00	100.00	(1,731.1410)		0.000000	0.00	0.00	0.00	0.00
SWCC SHOWA HOLDINGS CO., LTD. CMN															
			07 Jan 2025											0.00	
SDB3260121422		Financing Payment NEW	07 Jan 2025 22 Sep 2034		5805.T JP3368400002	JPY	JPY		0.000000	JPY-BOJ-TONAT ACT/365	0.000000	0.00	0.000000	-	1.000000
			07 Jan 2025	7,400			1.000000	90.00	0.0000		0.000000	0.00	0.00	0.00	(22,208.00)

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066831553 (Cont.)															
SYSMEX CORP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6869.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262540438	NEW	NEW	15 Nov 2034	(2,100)	JP3351100007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(8.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6869.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264255543	NEW	NEW	15 Dec 2034	11,300	JP3351100007	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,322.00)
T&D HOLDINGS, INC. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8795.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263644966	NEW	NEW	06 Dec 2034	(300)	JP3539220008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8795.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264054706	NEW	NEW	13 Dec 2034	1,200	JP3539220008	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(174.00)
TAIHEIYO CEMENT CORPORATION CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		5233.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121509	NEW	NEW	22 Sep 2034	(28,700)	JP3449020001	JPY	1.000000	92.10	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,383.00)
TAISEI CORPORATION CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		1801.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264054729	NEW	NEW	13 Dec 2034	(3,000)	JP3443600006	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(106.00)
TAIYO YUDEN CMN															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		6976.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,267.000000	(226,700.00)	2,266.852645	0.65	1.000000
SDB3260760787	Open	NEW	12 Oct 2034	(100)	JP3452000007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,266.852645	(226,685.26)	(226,685.26)	(14.74)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6976.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260760787	AMEND	AMEND	12 Oct 2034	(16,300)	JP3452000007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(822.00)
TAKASHIMAYA CO LTD CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		8233.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,244.416667	746,650.00	1,264.000000	0.65	1.000000
SDB3264390204	Close	NEW	20 Dec 2034	600	JP3456000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,244.497554	746,698.53	758,400.00	(48.53)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8233.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390204	AMEND	AMEND	20 Dec 2034	(6,500)	JP3456000003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(93.00)
TATA CONSULTANCY SERVICES LIMITED CMN															
			07 Jan 2025											11.00	
	Sell	Partial Termination	08 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,041.625981	(3,536,422.73)	47.822761	4.00	1.000000
SDB3262868169	Close	NEW	21 Nov 2034	(875)	INE467B01029	INR	85.731500	78.16	75.0000	ACT/360	47.072121	(41,188.11)	(41,844.92)	(16.50)	0.00
TATA ELXSI LTD CMN															
			07 Jan 2025											12.50	
	Buy	Upsize Trade	08 Jan 2025		TTEX.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,497.515108	688,736.60	75.914174	4.00	1.000000
SDB3265128022	Open	NEW	04 Jan 2035	106	INE670A01012	INR	85.731500	78.16	75.0000	ACT/360	75.914174	8,046.90	8,046.90	(3.21)	0.00

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066831553 (Cont.)															
TAZMO CO., LTD. CMN															
			07 Jan 2025											0.00	
SDB3264649722		Financing Payment	07 Jan 2025		6266.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	27 Dec 2034	(300)	JP3468000009	JPY	1.000000	100.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(104.00)
		Div Pay Ratio Change	07 Jan 2025		6266.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265201695		NEW	07 Jan 2025	0	JP3468000009	JPY		92.00	(550.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
		Upsize Trade	09 Jan 2025		6266.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,261.500000	(904,600.00)	2,261.353002	0.65	1.000000
SDB3265201695	Sell Open	AMEND	11 Jan 2035	(400)	JP3468000009	JPY	1.000000	92.00	(550.0000)	ACT/365	2,261.353002	(904,541.20)	(904,541.20)	(58.80)	0.00
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3261789957		Spread Change	07 Jan 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Nov 2034	0	CNE000001GLB	CNY		100.00	(624.9939)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TDK CORP CMN															
			07 Jan 2025											0.00	
SDB3263530539		Financing Payment	07 Jan 2025		6762.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	06 Dec 2034	(92,500)	JP3538800008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(852.00)
		Financing Payment	07 Jan 2025		6762.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264649707		NEW	07 Jan 2025	(1,700)	JP3538800008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(3.00)
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3260121474	Buy Open	Upsize Trade NEW	09 Jan 2025 22 Sep 2034		TNE.AX	AUD	AUD		4.338892	AUD-OIS-RBA	30.863662	42,653.58	30.866748	1.00	1.000000
				1,382	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	30.866748	42,657.85	42,657.85	(4.27)	0.00
TECHNOPRO HOLDINGS, INC. CMN															
			07 Jan 2025											0.00	
SDB3260862001	Buy Open	Upsize Trade NEW	09 Jan 2025 12 Oct 2034		6028.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,904.666667	2,614,200.00	2,904.855470	0.65	1.000000
				900	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,904.855470	2,614,369.92	2,614,369.92	(169.92)	0.00
		Financing Payment	07 Jan 2025		6028.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260862001		AMEND	12 Oct 2034	11,100	JP3545240008	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(14,201.00)
TECHTRONIC INDUSTRIES CO LTD CMN															
			07 Jan 2025											10.85	
SDB3264178807	Sell Close	Partial Termination NEW	09 Jan 2025 14 Dec 2034		0669.HK	HKD	HKD		4.036230	HKD-HONIX	100.100001	(200,200.00)	102.500000	1.20	1.000000
				(2,000)	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	99.979380	(199,958.76)	(205,000.00)	(24.02)	0.00
		Partial Termination	07 Jan 2025		0669.HK	HKD	HKD		4.036230	HKD-HONIX	101.305000	(2,026,100.00)	102.500000	1.20	1.000000
SDB3264178807	Sell Close	NEW	09 Jan 2025 14 Dec 2034		0669.HK	HKD	HKD		4.036230	HKD-HONIX	101.292843	(2,025,856.86)	(2,050,000.00)	(243.13)	0.00
				(20,000)	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	101.292843	(2,025,856.86)	(2,050,000.00)	(243.13)	0.00
TECMO KOEI HOLDINGS CO., LTD. CMN															
			07 Jan 2025											0.00	
SDB3260121448	Buy Open	Upsize Trade NEW	09 Jan 2025 22 Sep 2034		3635.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,831.333333	1,098,800.00	1,831.452370	0.65	1.000000
				600	JP3283460008	JPY	1.000000	90.00	25.0000	ACT/365	1,831.452370	1,098,871.42	1,098,871.42	(71.42)	0.00

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066831553 (Cont.)															
TECMO KOEI HOLDINGS CO., LTD. CMN (Cont.)															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3635.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121448		AMEND	22 Sep 2034	30,200	JP3283460008	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(21,669.00)
TEIJIN LTD CMN															
			07 Jan 2025											0.00	
	Sell	Upside Trade	09 Jan 2025		3401.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,317.115385	(1,712,250.00)	1,317.029772	0.65	1.000000
SDB3264390198	Open	NEW	20 Dec 2034	(1,300)	JP3544000007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,317.029772	(1,712,138.70)	(1,712,138.70)	(111.30)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3401.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390198		AMEND	20 Dec 2034	(6,700)	JP3544000007	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(77.00)
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		TLX.AX	AUD	AUD		4.336165	AUD-OIS-RBA	24.688039	39,031.79	24.610000	1.00	1.000000
SDB3260121453	Close	NEW	22 Sep 2034	1,581	AU000000TLX2	AUD	1.000000	100.00	(25.0000)	ACT/365	24.690508	39,035.69	38,908.41	(3.90)	0.00
TERUMO CORP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4543.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121494		NEW	22 Sep 2034	(15,200)	JP3546800008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(125.00)
			07 Jan 2025											0.00	
	Buy	Full Termination	09 Jan 2025		4543.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,012.964285	21,090,750.00	3,062.000000	0.65	1.000000
SDB3264390208	Close	NEW	20 Dec 2034	7,000	JP3546800008	JPY	1.000000	92.00	(25.0000)	ACT/365	3,013.160128	21,092,120.90	21,434,000.00	(1,370.90)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		4543.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264390208		AMEND	20 Dec 2034	(9,500)	JP3546800008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(278.00)
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Upside Trade	10 Jan 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.934712	744,788.07	0.944981	2.00	1.000000
SDB3265127408	Open	NEW	08 Jan 2035	107,400	CNE100003F27	CNY	7.338100	90.00	50.0000	ACT/360	0.944981	101,490.96	101,490.96	(20.30)	0.00
			07 Jan 2025											0.84	
	Buy	Upside Trade	10 Jan 2025		601319.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.927818	604,105.73	0.944357	2.00	1.000000
SDB3265127408	Open	NEW	08 Jan 2035	87,200	CNE100003F27	CNY	7.338100	90.00	50.0000	ACT/360	0.944357	82,347.93	82,347.93	(16.46)	0.00
THK CMN															
			07 Jan 2025											0.00	
	Buy	Partial Termination	09 Jan 2025		6481.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,706.000000	2,223,600.00	3,680.000000	0.65	1.000000
SDB3262800225	Close	NEW	17 Nov 2034	600	JP3539250005	JPY	1.000000	92.00	(25.0000)	ACT/365	3,706.240890	2,223,744.53	2,208,000.00	(144.53)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6481.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262800225		AMEND	17 Nov 2034	(4,800)	JP3539250005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(339.00)
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upside Trade	10 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.325003	(54,920.00)	4.673974	2.00	1.000000
SDB3264857847	Open	NEW	02 Jan 2035	(1,600)	CNE100003LT6	CNY	7.338100	100.00	(1,325.0000)	ACT/360	4.673974	(7,478.36)	(7,478.36)	(1.50)	0.00
			07 Jan 2025											2.50	
	Sell	Upside Trade	10 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.081666	(10,224.50)	4.642391	2.00	1.000000
SDB3264857847	Open	NEW	02 Jan 2035	(300)	CNE100003LT6	CNY	7.338100	100.00	(1,325.0000)	ACT/360	4.642391	(1,392.72)	(1,392.72)	(0.28)	0.00

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066831553 (Cont.)															
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Spread Change	07 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264857847		NEW	02 Jan 2035	0	CNE100003LT6	CNY		100.00	(1,392.7419)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	10 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.526333	22,737.00	0.359157	2.00	1.000000
SDB3260123545	Close	NEW	25 Sep 2034	9,000	CNE000000ZV9	CNY	7.338100	100.00	(536.9415)	ACT/360	0.344374	3,099.37	3,232.41	(0.62)	0.00
	Buy	Partial Termination	10 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.520206	6,048.49	0.359157	2.00	1.000000
SDB3260123545	Close	NEW	25 Sep 2034	2,400	CNE000000ZV9	CNY	7.338100	100.00	(536.9415)	ACT/360	0.343424	824.22	861.98	(0.16)	0.00
	Spread Change		07 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123545		NEW	25 Sep 2034	0	CNE000000ZV9	CNY		100.00	(512.9255)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Partial Termination	10 Jan 2025		688819.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.319999	(7,896.00)	3.717208	5.84	1.000000
SDB3260122933	Close	NEW	25 Sep 2034	(300)	CNE100004C29	CNY	7.338100	90.00	50.0000	ACT/360	3.583947	(1,075.18)	(1,115.16)	(0.22)	0.00
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND															
		Spread Change	07 Jan 2025		000762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264054751		NEW	14 Dec 2034	0	CNE000000S27	CNY		100.00	(1,781.3988)	ACT/360	0.000000	0.00	0.00	0.00	0.00
TIS INC. CMN															
		Financing Payment	07 Jan 2025		3626.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	1.000000
SDB3263116838		NEW	27 Nov 2034	3,200	JP3104890003	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,405.00)
		Financing Payment	07 Jan 2025		3626.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264753520		NEW	27 Dec 2034	5,900	JP3104890003	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,269.00)
TOBU RAILWAY CMN															
	Buy	Upsize Trade	09 Jan 2025		9001.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,615.666667	1,569,400.00	2,615.836685	0.65	1.000000
SDB3260121489	Open	NEW	22 Sep 2034	600	JP3597800006	JPY	1.000000	90.00	25.0000	ACT/365	2,615.836685	1,569,502.01	1,569,502.01	(102.01)	0.00
		Financing Payment	07 Jan 2025		9001.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121489		AMEND	22 Sep 2034	34,900	JP3597800006	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(34,880.00)
TOHO GAS CO., LTD. CMN															
		Financing Payment	07 Jan 2025		9533.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	1.000000
SDB3264520301		NEW	21 Dec 2034	(400)	JP3600200004	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(20.00)
TOHOKU ELECTRIC POWER CO INC CMN															
	Sell	Upsize Trade	09 Jan 2025		9506.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,152.192308	(1,497,850.00)	1,152.117415	0.65	1.000000
SDB3263589455	Open	NEW	06 Dec 2034	(1,300)	JP3605400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,152.117415	(1,497,752.64)	(1,497,752.64)	(97.36)	0.00

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066831553 (Cont.)															
TOHOKU ELECTRIC POWER CO INC CMN (Cont.)															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9506.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263589455		AMEND	06 Dec 2034	(12,400)	JP3605400005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(138.00)
TOKIO MARINE HOLDINGS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8766.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263530541		NEW	06 Dec 2034	2,100	JP3910660004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(733.00)
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		8766.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,685.500000	(6,822,600.00)	5,728.000000	0.65	1.000000
SDB3264054743	Close	NEW	13 Dec 2034	(1,200)	JP3910660004	JPY	1.000000	90.00	25.0000	ACT/365	5,685.130442	(6,822,156.53)	(6,873,600.00)	(443.47)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8766.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264054743		AMEND	13 Dec 2034	11,900	JP3910660004	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(8,467.00)
TOKYO ELECTRIC POWER CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9501.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262741458		NEW	16 Nov 2034	209,200	JP3585800000	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(21,952.00)
TOKYO ELECTRON LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8035.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263308398		NEW	29 Nov 2034	(1,600)	JP3571400005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(229.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8035.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264120637		NEW	13 Dec 2034	(100)	JP3571400005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(6.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		8035.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264583177		NEW	22 Dec 2034	700	JP3571400005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(214.00)
			07 Jan 2025											0.00	
	Sell	New Trade	09 Jan 2025		8035.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	25,340.000000	(2,534,000.00)	25,338.352900	0.65	1.000000
SDB3265272421	Open	NEW	11 Jan 2035	(100)	JP3571400005	JPY	1.000000	100.00	(25.0000)	ACT/365	25,338.352900	(2,533,835.29)	(2,533,835.29)	(164.71)	0.00
TOKYO GAS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9531.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260427203		NEW	28 Sep 2034	(6,500)	JP3573000001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(160.00)
TOKYO KEIKI INC. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7721.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264649713		NEW	27 Dec 2034	(1,000)	JP3624000000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(167.00)
TOKYO STEEL MFG CO LTD CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		5423.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262612807		NEW	15 Nov 2034	(2,700)	JP3579800008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(16.00)

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066831553 (Cont.)															
TOKYU CORP CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263308397		NEW	07 Jan 2025 29 Nov 2034	20,500	9005.T JP3574200006	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1,000000 (3,672.00)
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	07 Jan 2025											0.84	
SDB3260123446	Open	NEW	10 Jan 2025 25 Sep 2034	100	603866.SH CNE100002524	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.119998 0.834240	612.00 83.42	0.834240 83.42	2.00 (0.02)	1,000000 0.00
	Buy	Upsize Trade	07 Jan 2025											(2.50)	
SDB3260123446	Open	NEW	10 Jan 2025 25 Sep 2034	200	603866.SH CNE100002524	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.097503 0.830896	1,219.50 166.18	0.830896 166.18	2.00 (0.03)	1,000000 0.00
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	07 Jan 2025											5.84	
SDB3260123670	Open	NEW	10 Jan 2025 25 Sep 2034	(16,300)	601233.SH CNE1000012X7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	12.214173 1.663182	(199,091.02) (27,109.87)	1.663182 (27,109.87)	2.00 (5.43)	1,000000 0.00
	Sell	Upsize Trade	07 Jan 2025											2.50	
SDB3260123670	Open	NEW	10 Jan 2025 25 Sep 2034	(3,600)	601233.SH CNE1000012X7	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	12.223335 1.664986	(44,004.01) (5,993.95)	1.664986 (5,993.95)	2.00 (1.20)	1,000000 0.00
TOPCON CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264520285		NEW	07 Jan 2025 21 Dec 2034	(4,700)	7732.T JP3630400004	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1,000000 (112.00)
TOPPAN PRINTING CO LTD CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3264390156		NEW	07 Jan 2025 20 Dec 2034	(6,000)	7911.T JP3629000005	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1,000000 (53.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264792318		NEW	07 Jan 2025 28 Dec 2034	(2,100)	7911.T JP3629000005	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1,000000 (44.00)
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
	Buy	Upsize Trade	07 Jan 2025											0.00	
SDB3263185983	Open	NEW	09 Jan 2025 29 Nov 2034	13,000	6110.HK KYG8924B1041	HKD HKD	HKD	100.00	4.036230	HKD-HONIX ACT/365	2.871923 2.872268	37,335.00 37,339.48	2.872268 37,339.48	1.20 (4.48)	1,000000 0.00
	Buy	Upsize Trade	07 Jan 2025											10.85	
SDB3263185983	Open	NEW	09 Jan 2025 29 Nov 2034	9,000	6110.HK KYG8924B1041	HKD HKD	HKD	100.00	4.036230	HKD-HONIX ACT/365	2.861111 2.864559	25,750.00 25,781.03	2.864559 25,781.03	1.20 (3.09)	1,000000 0.00
TORAY INDUSTRIES CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260961836		NEW	07 Jan 2025 12 Oct 2034	21,000	3402.T JP3621000003	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1,000000 (3,059.00)
	Buy	Upsize Trade	07 Jan 2025											0.65	
SDB3265201697	Open	NEW	09 Jan 2025 11 Jan 2035	7,900	3402.T JP3621000003	JPY JPY	JPY	90.00	0.226246	JPY-BOJ-TONAT ACT/365	1,007.477215 1,007.542701	7,959,070.00 7,959,587.34	1,007.542701 7,959,587.34	0.65 (517.34)	1,000000 0.00

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066831553 (Cont.)															
TOWA CORP CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		6315.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263426688		NEW	01 Dec 2034	(600)	JP3555700008	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(27.00)
		Div Pay Ratio Change	07 Jan 2025		6315.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265201673		NEW	11 Jan 2035	0	JP3555700008	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
		Upsize Trade	09 Jan 2025		6315.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,751.045455	(3,852,300.00)	1,750.931637	0.65	1.000000
SDB3265201673	Sell Open	AMEND	11 Jan 2035	(2,200)	JP3555700008	JPY	1.000000	92.00	(25.0000)	ACT/365	1,750.931637	(3,852,049.60)	(3,852,049.60)	(250.40)	0.00
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN															
		Financing Payment	07 Jan 2025		5901.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3261928008		NEW	01 Nov 2034	(29,300)	JP3613400005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(1,703.00)
TOYO SUISAN KAISHA, LTD. CMN															
		Financing Payment	07 Jan 2025		2875.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263530554		NEW	06 Dec 2034	200	JP3613000003	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(98.00)
		Financing Payment	07 Jan 2025		2875.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263985594		NEW	13 Dec 2034	500	JP3613000003	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(744.00)
	Buy Open	New Trade	09 Jan 2025		2875.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	10,555.000000	1,055,500.00	10,555.686075	0.65	1.000000
SDB3265272420		NEW	11 Jan 2035	100	JP3613000003	JPY	1.000000	90.00	25.0000	ACT/365	10,555.686075	1,055,568.61	1,055,568.61	(68.61)	0.00
TOYO TIRE CORPORATION CMN															
		Financing Payment	07 Jan 2025		5105.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260760887		NEW	12 Oct 2034	(2,400)	JP3610600003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(4.00)
TOYOTA INDUSTRIES CMN															
		Financing Payment	07 Jan 2025		6201.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262867355		NEW	22 Nov 2034	(2,400)	JP3634600005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(17.00)
		Financing Payment	07 Jan 2025		6201.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3263644956		NEW	06 Dec 2034	2,700	JP3634600005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,664.00)
	Buy Close	Partial Termination	09 Jan 2025		6201.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	12,743.000000	12,743,000.00	12,865.000000	0.65	1.000000
SDB3264520286		NEW	21 Dec 2034	1,000	JP3634600005	JPY	1.000000	92.00	(25.0000)	ACT/365	12,743.828295	12,743,828.29	12,865,000.00	(828.29)	0.00
		Financing Payment	07 Jan 2025		6201.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264520286		AMEND	21 Dec 2034	(18,500)	JP3634600005	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,841.00)
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
	Sell Close	Full Termination	09 Jan 2025		TCL.AX	AUD	AUD		4.336165	AUD-OIS-RBA	13.629641	(22,611.57)	13.693301	1.00	1.000000
SDB3265201659		NEW	10 Jan 2035	(1,659)	AU000000TCL6	AUD	1.000000	100.00	25.0000	ACT/365	13.628278	(22,609.31)	(22,717.19)	(2.26)	0.00

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066831553 (Cont.)															
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3260427219	Buy	Partial Termination	09 Jan 2025		TWE.AX	AUD	AUD		4.336165	AUD-OIS-RBA	11.089631	18,930.00	11.330000	1.00	1.000000
	Close	NEW	28 Sep 2034	1,707	AU000000TWE9	AUD	1.000000	100.00	(25.0000)	ACT/365	11.090740	18,931.89	19,340.31	(1.89)	0.00
TREND MICRO INC. CMN															
			07 Jan 2025											0.00	
SDB3265272424	Buy	New Trade	09 Jan 2025		4704.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	8,228.000000	2,468,400.00	8,228.534820	0.65	1.000000
	Open	NEW	11 Jan 2035	300	JP3637300009	JPY	1.000000	90.00	25.0000	ACT/365	8,228.534820	2,468,560.45	2,468,560.45	(160.45)	0.00
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3262540433	Buy	Upsize Trade	10 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.420158	41,089.01	0.875156	2.00	1.000000
	Open	NEW	16 Nov 2034	6,400	CNE000000RK9	CNY	7.338100	90.00	50.0000	ACT/360	0.875156	5,601.00	5,601.00	(1.12)	0.00
			07 Jan 2025											(2.50)	
SDB3262540433	Buy	Upsize Trade	10 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.404999	2,562.00	0.872798	2.00	1.000000
	Open	NEW	16 Nov 2034	400	CNE000000RK9	CNY	7.338100	90.00	50.0000	ACT/360	0.872798	349.12	349.12	(0.07)	0.00
TSUBURAYA FIELDS HOLDINGS CMN															
			07 Jan 2025											0.00	
SDB3260961441	Sell	Upsize Trade	09 Jan 2025		2767.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,874.727272	(2,062,200.00)	1,874.605415	0.65	1.000000
	Open	NEW	12 Oct 2034	(1,100)	JP3802680003	JPY	1.000000	92.00	(718.6475)	ACT/365	1,874.605415	(2,062,065.96)	(2,062,065.96)	(134.04)	0.00
			07 Jan 2025											0.00	
SDB3260961441		Spread Change	07 Jan 2025		2767.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	JP3802680003	JPY		92.00	(710.1190)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			07 Jan 2025											0.00	
SDB3260961441		Financing Payment	07 Jan 2025		2767.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	12 Oct 2034	(13,700)	JP3802680003	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(153,474.00)
TSURUHA HOLDINGS CMN															
			07 Jan 2025											0.00	
SDB3264583159		Financing Payment	07 Jan 2025		3391.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	22 Dec 2034	(100)	JP3536150000	JPY	1.000000	100.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	0.00
UBE INDUSTRIES LTD CMN															
			07 Jan 2025											0.00	
SDB3264921645	Sell	Upsize Trade	09 Jan 2025		4208.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,402.750000	(961,100.00)	2,402.593821	0.65	1.000000
	Open	NEW	09 Jan 2035	(400)	JP3158800007	JPY	1.000000	100.00	(25.0000)	ACT/365	2,402.593821	(961,037.53)	(961,037.53)	(62.47)	0.00
ULVAC, INC. CMN															
			07 Jan 2025											0.00	
SDB3260264441	Sell	Upsize Trade	09 Jan 2025		6728.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	6,230.000000	(623,000.00)	6,229.595050	0.65	1.000000
	Open	NEW	27 Sep 2034	(100)	JP3126190002	JPY	1.000000	92.00	(25.0000)	ACT/365	6,229.595050	(622,959.51)	(622,959.51)	(40.49)	0.00
			07 Jan 2025											0.00	
SDB3260264441		Financing Payment	07 Jan 2025		6728.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	27 Sep 2034	(1,100)	JP3126190002	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(152.00)
UNICHARM CMN															
			07 Jan 2025											0.00	
SDB3263308390		Financing Payment	07 Jan 2025		8113.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	29 Nov 2034	(2,900)	JP3951600000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(15.00)

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066831553 (Cont.)															
UNICHARM CMN (Cont.)															
			07 Jan 2025											0.00	
SDB3264328847	Buy	Partial Termination	09 Jan 2025		8113.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,263.159091	2,778,950.00	1,302.500000	0.65	1.000000
	Close	NEW	20 Dec 2034	2,200	JP3951600000	JPY	1.000000	92.00	(25.0000)	ACT/365	1,263.241196	2,779,130.63	2,865,500.00	(180.63)	0.00
			07 Jan 2025											0.00	
SDB3264328847		Financing Payment	07 Jan 2025		8113.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	20 Dec 2034	(10,800)	JP3951600000	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(325.00)
UNITED OVERSEAS BANK LTD CMN															
			07 Jan 2025											4.00	
SDB3264520280	Sell	Partial Termination	09 Jan 2025		UOBH.SI	SGD	SGD		2.835200	SGD-SORA	36.960800	(184,804.00)	36.330000	0.75	1.000000
	Close	NEW	21 Dec 2034	(5,000)	SG1M31001969	SGD	1.000000	100.00	20.0000	ACT/365	36.943244	(184,716.22)	(181,650.00)	(13.86)	0.00
USS CO LTD CMN															
			07 Jan 2025											0.00	
SDB3260121491	Buy	Upsize Trade	09 Jan 2025		4732.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,352.200000	2,028,300.00	1,352.287893	0.65	1.000000
	Open	NEW	22 Sep 2034	1,500	JP3944130008	JPY	1.000000	90.00	25.0000	ACT/365	1,352.287893	2,028,431.84	2,028,431.84	(131.84)	0.00
			07 Jan 2025											0.00	
SDB3260121491		Financing Payment	07 Jan 2025		4732.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	22 Sep 2034	82,200	JP3944130008	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(46,487.00)
VEDANTA LIMITED CMN															
			07 Jan 2025											11.00	
SDB3264922950	Sell	Full Termination	08 Jan 2025		VDAN.NS	USD	USD		4.330000	USD-Federal Funds-H.15	450.033107	(10,462,369.67)	5.249918	4.00	1.000000
	Close	NEW	02 Jan 2035	(23,248)	INE205A01025	INR	85.731500	78.16	75.0000	ACT/360	5.241458	(121,853.42)	(122,050.09)	(48.81)	0.00
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3262681183		Spread Change	07 Jan 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	16 Nov 2034	0	CNE100004413	CNY		100.00	(1,775.6686)	ACT/360	0.000000	0.00	0.00	0.00	0.00
VISIONAL INC CMN															
			07 Jan 2025											0.00	
SDB3260458716	Buy	Upsize Trade	09 Jan 2025		4194.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	7,775.333333	2,332,600.00	7,775.838730	0.65	1.000000
	Open	NEW	29 Sep 2034	300	JP3800270005	JPY	1.000000	90.00	25.0000	ACT/365	7,775.838730	2,332,751.62	2,332,751.62	(151.62)	0.00
			07 Jan 2025											0.00	
SDB3260458716		Financing Payment	07 Jan 2025		4194.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		AMEND	29 Sep 2034	900	JP3800270005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,762.00)
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3264328853	Buy	Full Termination	10 Jan 2025		000681.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.067297	48,161.51	2.843214	2.00	1.000000
	Close	NEW	21 Dec 2034	2,400	CNE000000BW8	CNY	7.338100	100.00	(1,625.0000)	ACT/360	2.735449	6,565.08	6,823.71	(1.31)	0.00
			07 Jan 2025											0.00	
SDB3264328853		Spread Change	07 Jan 2025		000681.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE000000BW8	CNY		100.00	(1,493.7500)	ACT/360	0.000000	0.00	0.00	0.00	0.00
VOBILE GROUP LIMITED CMN															
			07 Jan 2025											10.85	
SDB3265057981	Sell	Upsize Trade	09 Jan 2025		3738.HK	HKD	HKD		4.036230	HKD-HONIX	3.492000	(17,460.00)	3.487792	1.20	1.000000
	Open	NEW	04 Jan 2035	(5,000)	KYG9390R1103	HKD	1.000000	100.00	(1,525.0000)	ACT/365	3.487792	(17,438.96)	(17,438.96)	(2.10)	0.00

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066831553 (Cont.)															
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 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	(532.7011)	ACT/360	0.000000	0.00	0.00	0.00	0.00
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Full Termination	09 Jan 2025		SOL.AX	AUD	AUD		4.336165	AUD-OIS-RBA	33.853600	(21,767.86)	34.269927	1.00	1.000000
SDB3265127427	Close	NEW	05 Jan 2035	(643)	AU000000SOL3	AUD		1.000000	25.0000	ACT/365	33.850215	(21,765.69)	(22,035.56)	(2.18)	0.00
WELCIA HOLDINGS CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3141.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3261654680		NEW	26 Oct 2034	(12,800)	JP3274280001	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(177.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3141.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264520287		NEW	21 Dec 2034	(2,800)	JP3274280001	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(33.00)
WEST HOLDINGS CORPORATION CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		1407.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121393		NEW	22 Sep 2034	(16,700)	JP3154750008	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(34.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		1407.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264520327		NEW	21 Dec 2034	(6,100)	JP3154750008	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(12.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		1407.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264753528		NEW	27 Dec 2034	(2,600)	JP3154750008	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(8.00)
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		1407.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3264857809		NEW	29 Dec 2034	(3,400)	JP3154750008	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(3.00)
WEST JAPAN RAILWAY CO CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		9021.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262936503		NEW	22 Nov 2034	(37,700)	JP3659000008	JPY		1.000000	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(520.00)
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Partial Termination	09 Jan 2025		WBC.AX	AUD	AUD		4.336165	AUD-OIS-RBA	32.811410	(39,898.67)	32.678538	1.00	1.000000
SDB3265201657	Close	NEW	10 Jan 2035	(1,216)	AU000000WBC1	AUD		1.000000	25.0000	ACT/365	32.808129	(39,894.68)	(39,737.10)	(3.99)	0.00
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Partial Termination	10 Jan 2025		300888.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.307999	19,654.00	5.746514	2.00	1.000000
SDB3263040666	Close	NEW	24 Nov 2034	500	CNE1000047Z8	CNY		7.338100	(1,500.0000)	ACT/360	5.356432	2,678.22	2,873.26	(0.54)	0.00
			07 Jan 2025											0.84	
	Buy	Full Termination	10 Jan 2025		300888.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.509998	23,706.00	5.746514	2.00	1.000000
SDB3263040666	Close	NEW	24 Nov 2034	600	CNE1000047Z8	CNY		7.338100	(1,500.0000)	ACT/360	5.385757	3,231.45	3,447.91	(0.65)	0.00

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066831553 (Cont.)															
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		WTC.AX	AUD	AUD		4.338892	AUD-OIS-RBA	126.516229	(102,478.15)	126.503577	1.00	1.000000
SDB3265127438	Open	NEW	05 Jan 2035	(810)	AU000000WTC3	AUD	1.000000	100.00	(25.0000)	ACT/365	126.503577	(102,467.90)	(102,467.90)	(10.25)	0.00
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		600580.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.753940	51,988.00	2,147479	2.00	1.000000
SDB3260123077	Open	NEW	25 Sep 2034	3,300	CNE000001BJ3	CNY	7.338100	90.00	50.0000	ACT/360	2,147479	7,086.68	7,086.68	(1.42)	0.00
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		600580.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.926667	4,778.00	2,170299	2.00	1.000000
SDB3260123077	Open	NEW	25 Sep 2034	300	CNE000001BJ3	CNY	7.338100	90.00	50.0000	ACT/360	2,170299	651.09	651.09	(0.13)	0.00
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
	Sell	Upsize Trade	09 Jan 2025		WOW.AX	AUD	AUD		4.338892	AUD-OIS-RBA	30.498092	(65,845.38)	30.495042	1.00	1.000000
SDB3262936508	Open	NEW	22 Nov 2034	(2,159)	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.495042	(65,838.80)	(65,838.80)	(6.58)	0.00
WT MICROELECTRONICS CO LTD CMN															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		3036.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262441814		NEW	10 Nov 2034	0	TW0003036000	TWD		100.00	(539.2857)	ACT/360	0.000000	0.00	0.00	0.00	0.00
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		000501.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.959997	896.00	1,428435	2.00	1.000000
SDB3264390197	Close	NEW	21 Dec 2034	100	CNE000000024	CNY	7.338100	100.00	(1,950.0000)	ACT/360	1,221371	122.14	142.84	(0.02)	0.00
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	Partial Termination	10 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.007858	12,611.00	1,220544	2.00	1.000000
SDB3265201667	Close	NEW	11 Jan 2035	1,400	CNE000000V71	CNY	7.338100	100.00	(2,050.0000)	ACT/360	1,227485	1,718.48	1,708.76	(0.34)	0.00
			07 Jan 2025											0.84	
	Buy	Full Termination	10 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.967002	8,967.00	1,220544	2.00	1.000000
SDB3265201667	Close	NEW	11 Jan 2035	1,000	CNE000000V71	CNY	7.338100	100.00	(2,050.0000)	ACT/360	1,222326	1,222.33	1,220.54	(0.24)	0.00
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		300567.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	56.727056	96,436.00	8,780914	2.00	1.000000
SDB3263186013	Close	NEW	30 Nov 2034	1,700	CNE100002DN8	CNY	7.338100	100.00	(1,731.2500)	ACT/360	7,732679	13,145.55	14,927.55	(2.63)	0.00
			07 Jan 2025											(2.50)	
	Buy	Partial Termination	10 Jan 2025		300567.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	57.147496	11,429.50	8,780914	2.00	1.000000
SDB3263186013	Close	NEW	30 Nov 2034	200	CNE100002DN8	CNY	7.338100	100.00	(1,731.2500)	ACT/360	7,787389	1,557.48	1,756.18	(0.31)	0.00
WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	52.380003	(5,238.00)	7,516353	2.00	1.000000
SDB3264921686	Close	NEW	05 Jan 2035	(100)	CNE1000031K4	CNY	7.338100	90.00	50.0000	ACT/360	7,132491	(713.25)	(751.64)	(0.14)	0.00

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066831553 (Cont.)															
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		600475.SH	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-
SDB3262055929		NEW	06 Nov 2034	0	CNE000001FD7	CNY		100.00	(1,534.1543)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		300450.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	18.495555	16,646.00	2.733964	2.00
SDB3262322921	Close	NEW	10 Nov 2034	900	CNE100001ZF9	CNY	7.338100	100.00	(1,475.0000)	ACT/360	2.521199	2,269.08	2,460.57	(0.45)	1.000000
			07 Jan 2025											(2.50)	
	Buy	Partial Termination	10 Jan 2025		300450.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	18.463128	29,541.00	2.733964	2.00
SDB3262322921	Close	NEW	10 Nov 2034	1,600	CNE100001ZF9	CNY	7.338100	100.00	(1,475.0000)	ACT/360	2.515938	4,025.50	4,374.34	(0.81)	1.000000
			07 Jan 2025											(0.45)	
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		002335.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-
SDB3260858391		NEW	12 Oct 2034	0	CNE100000K31	CNY		100.00	(1,316.7237)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
	Buy	Full Termination	10 Jan 2025		000905.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	7.020500	218,337.55	0.970785	0.00
SDB3264649845	Close	NEW	02 Jan 2035	31,100	CNE000000YL3	CNY	7.338100	100.00	(1,750.0000)	ACT/360	0.956719	29,753.96	30,191.42	0.00	1.000000
			07 Jan 2025											0.00	
	Buy	New Trade	10 Jan 2025		000905.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	7.020500	84,246.00	0.956719	0.00
SDB3265272404	Open	NEW	11 Jan 2035	12,000	CNE000000YL3	CNY	7.338100	90.00	50.0000	ACT/360	0.956719	11,480.63	11,480.63	0.00	1.000000
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		000905.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	6.935863	(80,456.01)	0.956719	2.00
SDB3265272404	Close	NEW	11 Jan 2035	(11,600)	CNE000000YL3	CNY	7.338100	90.00	50.0000	ACT/360	0.944444	(10,955.55)	(11,097.94)	(2.19)	1.000000
			07 Jan 2025											2.50	
	Sell	Full Termination	10 Jan 2025		000905.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	6.854088	(2,741.64)	0.956719	2.00
SDB3265272404	Close	NEW	11 Jan 2035	(400)	CNE000000YL3	CNY	7.338100	90.00	50.0000	ACT/360	0.933621	(373.45)	(382.69)	(0.07)	1.000000
			07 Jan 2025											2.50	
	Sell	New Trade	10 Jan 2025		000905.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	6.854088	(4,797.86)	0.933621	2.00
SDB3265272461	Open	NEW	11 Jan 2035	(700)	CNE000000YL3	CNY	7.338100	100.00	(1,750.0000)	ACT/360	0.933621	(653.53)	(653.53)	(0.13)	1.000000
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		000516.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	4.964000	(94,316.00)	0.675939	2.00
SDB3262800262	Open	NEW	20 Nov 2034	(19,000)	CNE000000016	CNY	7.338100	100.00	(249.0568)	ACT/360	0.675939	(12,842.84)	(12,842.84)	(2.57)	1.000000
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		000516.ZK	USD	USD			4.330000	USD-Federal Funds-H.15	4.913146	(34,392.02)	0.669238	2.00
SDB3262800262	Open	NEW	20 Nov 2034	(7,000)	CNE000000016	CNY	7.338100	100.00	(249.0568)	ACT/360	0.669238	(4,684.67)	(4,684.67)	(0.94)	1.000000
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		603733.SH	USD	USD			4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-
SDB3260122906		NEW	25 Sep 2034	0	CNE1000031H0	CNY		100.00	(1,087.3041)	ACT/360	0.000000	0.00	0.00	0.00	0.000000

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066831553 (Cont.)															
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 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	(1,672.5225)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.749997	(2,350.00)	1.600511	2.00	1.000000
SDB3260123600	Open	NEW	25 Sep 2034	(200)	CNE100002RH0	CNY	7.338100	100.00	(917.1998)	ACT/360	1.600511	(320.10)	(320.10)	(0.06)	0.00
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.762907	(64,695.99)	1.601734	2.00	1.000000
SDB3260123600	Open	NEW	25 Sep 2034	(5,500)	CNE100002RH0	CNY	7.338100	100.00	(917.1998)	ACT/360	1.601734	(8,809.54)	(8,809.54)	(1.76)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123600		NEW	25 Sep 2034	0	CNE100002RH0	CNY		100.00	(922.4848)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
	Buy	New Trade	10 Jan 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.131927	19,671.51	2.062001	2.00	1.000000
SDB3265272430	Open	NEW	11 Jan 2035	1,300	CNE100002BC5	CNY	7.338100	90.00	50.0000	ACT/360	2.062001	2,680.60	2,680.60	(0.54)	0.00
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.170639	71,302.00	2.067967	2.00	1.000000
SDB3265272430	Open	NEW	11 Jan 2035	4,700	CNE100002BC5	CNY	7.338100	90.00	50.0000	ACT/360	2.067967	9,719.44	9,719.44	(1.94)	0.00
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649848		NEW	02 Jan 2035	0	CNE000001C65	CNY		100.00	(1,764.6564)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Partial Termination	10 Jan 2025		002100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.298571	(4,409.00)	0.894479	2.00	1.000000
SDB3260123069	Close	NEW	25 Sep 2034	(700)	CNE000001PZ9	CNY	7.338100	90.00	50.0000	ACT/360	0.857665	(600.37)	(626.14)	(0.12)	0.00
YAGEO CORP CMN															
			07 Jan 2025											15.00	
	Sell	New Trade	09 Jan 2025		2327.TW	USD	USD		4.330000	USD-Federal Funds-H.15	566.166671	(1,698,500.01)	17.263172	2.75	1.000000
SDB3265272423	Open	NEW	10 Jan 2035	(3,000)	TW0002327004	TWD	32.738000	100.00	(250.0000)	ACT/360	17.263172	(51,789.52)	(51,789.52)	(14.27)	0.00
			07 Jan 2025											30.00	
	Sell	Upsize Trade	09 Jan 2025		2327.TW	USD	USD		4.330000	USD-Federal Funds-H.15	568.200002	(2,841,000.01)	17.299137	2.75	1.000000
SDB3265272423	Open	NEW	10 Jan 2035	(5,000)	TW0002327004	TWD	32.738000	100.00	(250.0000)	ACT/360	17.299137	(86,495.68)	(86,495.68)	(23.86)	0.00
YAKULT HONSHA CO., LTD. CMN															
			07 Jan 2025											0.00	
	Buy	Upsize Trade	09 Jan 2025		2267.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,921.625000	1,168,650.00	2,921.814906	0.65	1.000000
SDB3260121541	Open	NEW	22 Sep 2034	400	JP3931600005	JPY	1.000000	90.00	25.0000	ACT/365	2,921.814906	1,168,725.96	1,168,725.96	(75.96)	0.00
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		2267.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121541		AMEND	22 Sep 2034	48,700	JP3931600005	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(27,948.00)

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066831553 (Cont.)															
YAMAHA CORPORATION CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3262867375		NEW	07 Jan 2025 22 Nov 2034	(53,300)	7951.T JP3942600002	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (1,006.00)
YAMAZAKI BAKING CO LTD CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3260458792		NEW	07 Jan 2025 29 Sep 2034	7,200	2212.T JP3935600001	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (9,197.00)
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	07 Jan 2025											0.00	
SDB3260123664		NEW	07 Jan 2025 25 Sep 2034	0	002353.ZK CNE100000L55	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
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Sell	07 Jan 2025											2.50	
SDB3260427198	Open	Upsize Trade NEW	10 Jan 2025 10 Oct 2034	(14,300)	002254.ZK CNE100000C56	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.868042 1.207949	(126,813.00) (17,273.67)	1.207949 (17,273.67)	2.00 (3.46)	1.000000 0.00
		Sell	07 Jan 2025											5.84	
SDB3260427198	Open	Upsize Trade NEW	10 Jan 2025 10 Oct 2034	(127,700)	002254.ZK CNE100000C56	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	8.902607 1.212252	(1,136,862.91) (154,804.58)	1.212252 (154,804.58)	2.00 (30.99)	1.000000 0.00
		Spread Change	07 Jan 2025											0.00	
SDB3260427198		NEW	07 Jan 2025 10 Oct 2034	0	002254.ZK CNE100000C56	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
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Buy	07 Jan 2025											(2.50)	
SDB3260122998	Open	Upsize Trade NEW	10 Jan 2025 25 Sep 2034	100	002643.ZK CNE1000019T0	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	10.394997 1.416508	1,039.50 141.65	1.416508 141.65	2.00 (0.03)	1.000000 0.00
		Buy	07 Jan 2025											0.84	
SDB3260122998	Open	Upsize Trade NEW	10 Jan 2025 25 Sep 2034	800	002643.ZK CNE1000019T0	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	10.377499 1.414596	8,302.00 1,131.68	1.414596 1,131.68	2.00 (0.23)	1.000000 0.00
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Sell	07 Jan 2025											5.84	
SDB3262179000	Close	Partial Termination NEW	10 Jan 2025 09 Nov 2034	(1,500)	603013.SH CNE1000031L2	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	14.389996 1.959460	(21,584.99) (2,939.19)	2.045694 (3,068.54)	2.00 (0.59)	1.000000 0.00
YASKAWA ELECTRIC CORPORATION CMN															
		Financing Payment	07 Jan 2025											0.00	
SDB3263589445		NEW	07 Jan 2025 06 Dec 2034	5,200	6506.T JP3932000007	JPY JPY	JPY	90.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (280.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264120671		NEW	07 Jan 2025 13 Dec 2034	(1,000)	6506.T JP3932000007	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (6.00)
		Financing Payment	07 Jan 2025											0.00	
SDB3264520310		NEW	07 Jan 2025 21 Dec 2034	(2,800)	6506.T JP3932000007	JPY JPY	JPY	92.00	0.000000	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	1.000000 (109.00)

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06831553 (Cont.)															
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.01	
SDB3260123341	Sell	Partial Termination	10 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.710001	(3,342.00)	2.098953	2.00	1.000000
	Close	NEW	25 Sep 2034	(200)	CNE0000012L4	CNY	7.338100	90.00	50.0000	ACT/360	2.275561	(455.11)	(419.79)	(0.09)	0.00
			07 Jan 2025											5.84	
SDB3260123341	Sell	Partial Termination	10 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.566474	(56,326.01)	2.098953	2.00	1.000000
	Close	NEW	25 Sep 2034	(3,400)	CNE0000012L4	CNY	7.338100	90.00	50.0000	ACT/360	2.255827	(7,669.81)	(7,136.44)	(1.54)	0.00
			07 Jan 2025											2.50	
SDB3260123341	Sell	Partial Termination	10 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.579327	(197,293.99)	2.098953	2.00	1.000000
	Close	NEW	25 Sep 2034	(11,900)	CNE0000012L4	CNY	7.338100	90.00	50.0000	ACT/360	2.258332	(26,874.15)	(24,977.54)	(5.38)	0.00
YOKOGAWA ELECTRIC CMN															
			07 Jan 2025											0.00	
SDB3260458801		Financing Payment	10 Jan 2025		6841.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
		NEW	29 Sep 2034	6,500	JP3955000009	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(2,841.00)
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3261862948	Buy	Partial Termination	10 Jan 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.092819	12,061.99	0.442460	2.00	1.000000
	Close	NEW	02 Nov 2034	3,900	CNE100000VP9	CNY	7.338100	100.00	(1,450.5086)	ACT/360	0.421453	1,643.67	1,725.59	(0.33)	0.00
			07 Jan 2025											0.84	
SDB3261862948	Buy	Partial Termination	10 Jan 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.089732	11,432.01	0.442460	2.00	1.000000
	Close	NEW	02 Nov 2034	3,700	CNE100000VP9	CNY	7.338100	100.00	(1,450.5086)	ACT/360	0.421173	1,558.34	1,637.10	(0.31)	0.00
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
SDB3264328827		Spread Change	07 Jan 2025		600177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE000000XR2	CNY		100.00	(1,747.1343)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
SDB3260123527	Sell	Partial Termination	10 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.375314	(221,996.95)	1.026944	2.00	1.000000
	Close	NEW	25 Sep 2034	(30,100)	CNE100000015	CNY	7.338100	90.00	50.0000	ACT/360	1.004619	(30,239.03)	(30,911.01)	(6.05)	0.00
			07 Jan 2025											5.84	
SDB3260123527	Sell	Partial Termination	10 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.390969	(794,529.17)	1.026944	2.00	1.000000
	Close	NEW	25 Sep 2034	(107,500)	CNE100000015	CNY	7.338100	90.00	50.0000	ACT/360	1.006415	(108,189.61)	(110,396.48)	(21.65)	0.00
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
SDB3260123257	Sell	Partial Termination	10 Jan 2025		000807.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.904760	(31,300.00)	1.847679	2.00	1.000000
	Close	NEW	25 Sep 2034	(2,100)	CNE000000VG9	CNY	7.338100	90.00	50.0000	ACT/360	2.030233	(4,263.49)	(3,880.13)	(0.85)	0.00
			07 Jan 2025											5.84	
SDB3260123257	Sell	Partial Termination	10 Jan 2025		000807.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.941028	(203,197.98)	1.847679	2.00	1.000000
	Close	NEW	25 Sep 2034	(13,600)	CNE000000VG9	CNY	7.338100	90.00	50.0000	ACT/360	2.034493	(27,669.10)	(25,128.43)	(5.54)	0.00
ZENKOKU HOSHO CO LTD CMN															
			07 Jan 2025											0.00	
SDB3265272416	Buy	New Trade	09 Jan 2025		7164.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	5,543.150000	11,086,300.00	5,543.510305	0.65	1.000000
	Open	NEW	11 Jan 2035	2,000	JP3429250008	JPY	1.000000	90.00	25.0000	ACT/365	5,543.510305	11,087,020.61	11,087,020.61	(720.61)	0.00

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066831553 (Cont.)															
ZENSHO HOLDINGS CO., LTD. CMN															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		7550.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3262936510		NEW	22 Nov 2034	(800)	JP3429300001	JPY	1.000000	92.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(4.00)
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264716698		NEW	02 Jan 2035	0	CNE000000WQ6	CNY		100.00	(1,389.6226)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.00	
	Buy	New Trade	10 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.404902	55,776.67	2.235579	0.00	1.000000
SDB3265272442	Open	NEW	11 Jan 2035	3,400	CNE100003K12	CNY	7.338100	90.00	50.0000	ACT/360	2.235579	7,600.97	7,600.97	0.00	0.00
			07 Jan 2025											2.50	
	Sell	Partial Termination	10 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.655002	(6,662.00)	2.235579	2.00	1.000000
SDB3265272442	Close	NEW	11 Jan 2035	(400)	CNE100003K12	CNY	7.338100	90.00	50.0000	ACT/360	2.286640	(907.46)	(894.23)	(0.18)	0.00
			07 Jan 2025											5.84	
	Sell	Full Termination	10 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.754212	(50,262.64)	2.235579	2.00	1.000000
SDB3265272442	Close	NEW	11 Jan 2035	(3,000)	CNE100003K12	CNY	7.338100	90.00	50.0000	ACT/360	2.281391	(6,844.17)	(6,706.74)	(1.37)	0.00
			07 Jan 2025											5.84	
	Sell	New Trade	10 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.754212	(45,236.37)	2.281391	2.00	1.000000
SDB3265272464	Open	NEW	11 Jan 2035	(2,700)	CNE100003K12	CNY	7.338100	100.00	(1,868.4211)	ACT/360	2.281391	(6,159.76)	(6,159.76)	(1.23)	0.00
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	Upsize Trade	10 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.006302	(71,268.48)	3.949736	2.00	1.000000
SDB3260427095	Open	NEW	10 Oct 2034	(2,457)	CNE100003RM8	CNY	7.338100	100.00	(720.4949)	ACT/360	3.949736	(9,704.50)	(9,704.50)	(1.94)	0.00
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	29.449996	(6,626.25)	4.011494	2.00	1.000000
SDB3260427095	Open	NEW	10 Oct 2034	(225)	CNE100003RM8	CNY	7.338100	100.00	(720.4949)	ACT/360	4.011494	(902.59)	(902.59)	(0.18)	0.00
			07 Jan 2025											0.00	
		Spread Change	07 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427095	NEW		10 Oct 2034	0	CNE100003RM8	CNY		100.00	(745.4074)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											5.84	
	Sell	New Trade	10 Jan 2025		600576.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.172394	(65,986.02)	0.976652	2.00	1.000000
SDB3265272452	Open	NEW	11 Jan 2035	(9,200)	CNE000001DJ9	CNY	7.338100	100.00	(1,625.0000)	ACT/360	0.976652	(8,985.20)	(8,985.20)	(1.80)	0.00
			07 Jan 2025											2.50	
	Sell	Upsize Trade	10 Jan 2025		600576.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.092274	(7,801.50)	0.966065	2.00	1.000000
SDB3265272452	Open	NEW	11 Jan 2035	(1,100)	CNE000001DJ9	CNY	7.338100	100.00	(1,625.0000)	ACT/360	0.966065	(1,062.67)	(1,062.67)	(0.21)	0.00
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.405002	3,881.00	2.645169	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	200	CNE100001R58	CNY	7.338100	90.00	50.0000	ACT/360	2.645169	529.03	529.03	(0.11)	0.00
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Partial Termination	10 Jan 2025		600023.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.335000	1,067.00	0.772939	2.00	1.000000
SDB3260123552	Close	NEW	25 Sep 2034	200	CNE100001SP3	CNY	7.338100	100.00	(393.2632)	ACT/360	0.727234	145.45	154.59	(0.03)	0.00

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066831553 (Cont.)															
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			07 Jan 2025											0.01	
SDB3260123552	Buy	Partial Termination	10 Jan 2025		60023.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.310002	531.00	0.772939	2.00	1.000000
	Close	NEW	25 Sep 2034	100	CNE100001SP3	CNY	7.338100	100.00	(393.2632)	ACT/360	0.723766	72.38	77.29	(0.01)	0.00
			07 Jan 2025											(2.50)	
SDB3260123552	Buy	Partial Termination	10 Jan 2025		60023.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.330002	533.00	0.772939	2.00	1.000000
	Close	NEW	25 Sep 2034	100	CNE100001SP3	CNY	7.338100	100.00	(393.2632)	ACT/360	0.726310	72.63	77.29	(0.01)	0.00
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											2.50	
SDB3262741478	Sell	Upsize Trade	10 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	125.442417	(388,871.49)	17.086980	2.00	1.000000
	Open	NEW	17 Nov 2034	(3,100)	CNE100001CY9	CNY	7.338100	100.00	(971.0843)	ACT/360	17.086980	(52,969.64)	(52,969.64)	(10.60)	0.00
			07 Jan 2025											5.84	
SDB3262741478	Sell	Upsize Trade	10 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	125.588159	(477,235.00)	17.101114	2.00	1.000000
	Open	NEW	17 Nov 2034	(3,800)	CNE100001CY9	CNY	7.338100	100.00	(971.0843)	ACT/360	17.101114	(64,984.23)	(64,984.23)	(13.01)	0.00
			07 Jan 2025											0.00	
SDB3262741478		Spread Change	07 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	17 Nov 2034	0	CNE100001CY9	CNY		100.00	(962.6582)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3260122823	Buy	Upsize Trade	10 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.558155	36,128.01	0.757400	2.00	1.000000
	Open	NEW	25 Sep 2034	6,500	CNE000000W62	CNY	7.338100	90.00	50.0000	ACT/360	0.757400	4,923.10	4,923.10	(0.98)	0.00
			07 Jan 2025											0.84	
SDB3260122823	Buy	Upsize Trade	10 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.527424	53,616.01	0.753464	2.00	1.000000
	Open	NEW	25 Sep 2034	9,700	CNE000000W62	CNY	7.338100	90.00	50.0000	ACT/360	0.753464	7,308.60	7,308.60	(1.46)	0.00
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											(2.50)	
SDB3260123647	Buy	Partial Termination	10 Jan 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.778597	21,946.49	1.260464	2.00	1.000000
	Close	NEW	25 Sep 2034	2,500	CNE0000006B7	CNY	7.338100	100.00	(1,280.0061)	ACT/360	1.196244	2,990.61	3,151.16	(0.60)	0.00
			07 Jan 2025											0.84	
SDB3260123647	Buy	Partial Termination	10 Jan 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.822960	23,821.99	1.260464	2.00	1.000000
	Close	NEW	25 Sep 2034	2,700	CNE0000006B7	CNY	7.338100	100.00	(1,280.0061)	ACT/360	1.202691	3,247.27	3,403.25	(0.65)	0.00
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
SDB3260865423	Buy	Partial Termination	10 Jan 2025		000544.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.369998	837.00	1.192183	2.00	1.000000
	Close	NEW	12 Oct 2034	100	CNE000000F30	CNY	7.338100	100.00	(869.4158)	ACT/360	1.140946	114.09	119.22	(0.02)	0.00
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
			07 Jan 2025											0.00	
SDB3260121497	Sell	Upsize Trade	09 Jan 2025		ZIP.AX	AUD	AUD		4.338892	AUD-OIS-RBA	3.244803	(86,337.72)	3.244479	1.00	1.000000
	Open	NEW	22 Sep 2034	(26,608)	AU0000218307	AUD	1.000000	100.00	(25.0000)	ACT/365	3.244479	(86,329.10)	(86,329.10)	(8.63)	0.00
ZOZO CMN															
			07 Jan 2025											0.00	
SDB3260121495	Buy	Upsize Trade	09 Jan 2025		3092.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,885.846154	12,703,200.00	4,886.163734	0.65	1.000000
	Open	NEW	22 Sep 2034	2,600	JP3399310006	JPY	1.000000	90.00	25.0000	ACT/365	4,886.163734	12,704,025.71	12,704,025.71	(825.71)	0.00

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 7, 2025
Run Date: Jan 8, 2025 12:51 AM 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.)															
ZOZO CMN (Cont.)															
			07 Jan 2025											0.00	
		Financing Payment	07 Jan 2025		3092.T	JPY	JPY		0.000000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	1.000000
SDB3260121495		AMEND	22 Sep 2034	29,100	JP3399310006	JPY	1.000000	90.00	0.0000	ACT/365	0.000000	0.00	0.00	0.00	(50,553.00)
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
			07 Jan 2025											0.84	
	Buy	Upsize Trade	10 Jan 2025		000063.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.928217	1,645,119.02	4.761197	2.00	1.000000
SDB3265201677	Open	NEW	11 Jan 2035	47,100	CNE000000TK5	CNY	7.338100	90.00	50.0000	ACT/360	4.761197	224,252.38	224,252.38	(44.84)	0.00
			07 Jan 2025											(2.50)	
	Buy	Upsize Trade	10 Jan 2025		000063.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.253027	588,725.55	4.803868	2.00	1.000000
SDB3265201677	Open	NEW	11 Jan 2035	16,700	CNE000000TK5	CNY	7.338100	90.00	50.0000	ACT/360	4.803868	80,224.60	80,224.60	(16.05)	0.00

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