

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 9, 2025
Run Date: Jan 9, 2025 11:10 PM EST

Equity Synthetic Daily Activity AR=302304.7

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CFD Daily Activity NEW

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
066831553															
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3260962153	Sell	Upsize Trade	14 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	82.921270	(49,752.76)	11.268360	2.00	1.000000
	Open	NEW	13 Oct 2034	(600)	CNE1000042T2	CNY	7.353000	100.00	(1,200.0000)	ACT/360	11.268360	(6,761.02)	(6,761.02)	(1.35)	0.00
			09 Jan 2025											2.50	
SDB3260962153	Sell	Upsize Trade	14 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	83.055002	(16,611.00)	11.290307	2.00	1.000000
	Open	NEW	13 Oct 2034	(200)	CNE1000042T2	CNY	7.353000	100.00	(1,200.0000)	ACT/360	11.290307	(2,258.06)	(2,258.06)	(0.45)	0.00
ADVANTEST CORP CMN															
			09 Jan 2025											0.00	
SDB3265272450	Sell	Upsize Trade	14 Jan 2025		6857.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	9,949.000000	(9,949,000.00)	9,948.353315	0.65	1.000000
	Open	NEW	11 Jan 2035	(1,000)	JP3122400009	JPY	1.000000	92.00	(25.0000)	ACT/365	9,948.353315	(9,948,353.31)	(9,948,353.31)	(646.68)	0.00
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
SDB3260962041	Sell	Upsize Trade	13 Jan 2025		AGL.AX	AUD	AUD		4.334432	AUD-OIS-RBA	11.155982	(12,840.54)	11.154866	1.00	1.000000
	Open	NEW	12 Oct 2034	(1,151)	AU000000AGL7	AUD	1.000000	100.00	(25.0000)	ACT/365	11.154866	(12,839.25)	(12,839.25)	(1.28)	0.00
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3262800220	Sell	Upsize Trade	14 Jan 2025		603529.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.388949	(82,439.00)	5.896223	2.00	1.000000
	Open	NEW	20 Nov 2034	(1,900)	CNE1000051B1	CNY	7.353000	100.00	(1,448.3333)	ACT/360	5.896223	(11,202.82)	(11,202.82)	(2.24)	0.00
			09 Jan 2025											2.50	
SDB3262800220	Sell	Upsize Trade	14 Jan 2025		603529.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.110002	(12,933.00)	5.860275	2.00	1.000000
	Open	NEW	20 Nov 2034	(300)	CNE1000051B1	CNY	7.353000	100.00	(1,448.3333)	ACT/360	5.860275	(1,758.08)	(1,758.08)	(0.35)	0.00
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD															
			09 Jan 2025											0.21	
SDB3260121431	Sell	Upsize Trade	13 Jan 2025		AOT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	58.999985	(1,351,099.66)	1.704484	4.00	1.000000
	Open	NEW	22 Sep 2034	(22,900)	TH0765010R16	THB	34.600000	100.00	(80.2911)	ACT/360	1.704484	(39,032.68)	(39,032.68)	(15.62)	0.00
			09 Jan 2025											0.00	
SDB3260121431		Spread Change	09 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	(78.9692)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3263426667	Sell	Upsize Trade	14 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.141554	(75,810.51)	3.553623	2.00	1.000000
	Open	NEW	04 Dec 2034	(2,900)	CNE1000030R1	CNY	7.353000	100.00	(1,725.7352)	ACT/360	3.553623	(10,305.51)	(10,305.51)	(2.06)	0.00
			09 Jan 2025											5.84	
SDB3263426667	Sell	Upsize Trade	14 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.151818	(28,767.00)	3.553830	2.00	1.000000
	Open	NEW	04 Dec 2034	(1,100)	CNE1000030R1	CNY	7.353000	100.00	(1,725.7352)	ACT/360	3.553830	(3,909.21)	(3,909.21)	(0.78)	0.00
ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3265406644	Sell	New Trade	14 Jan 2025		603308.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.447336	(74,013.01)	2.235066	2.00	1.000000
	Open	NEW	12 Jan 2035	(4,500)	CNE100001SN8	CNY	7.353000	100.00	(600.0000)	ACT/360	2.235066	(10,057.80)	(10,057.80)	(2.01)	0.00
			09 Jan 2025											2.50	
SDB3265406644	Sell	Upsize Trade	14 Jan 2025		603308.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.465718	(11,526.00)	2.238312	2.00	1.000000
	Open	NEW	12 Jan 2035	(700)	CNE100001SN8	CNY	7.353000	100.00	(600.0000)	ACT/360	2.238312	(1,566.82)	(1,566.82)	(0.31)	0.00

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06831553 (Cont.)															
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3260427129	Sell	Partial Termination	14 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	104.890002	(157,335.00)	13.333880	2.00	1.000000
	Close	NEW	10 Oct 2034	(1,500)	CNE1000047B9	CNY	7.353000	90.00	50.0000	ACT/360	14.253741	(21,380.61)	(20,000.82)	(4.28)	0.00
			09 Jan 2025											2.50	
SDB3260427129	Sell	Partial Termination	14 Jan 2025		300866.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	104.521819	(229,948.00)	13.333880	2.00	1.000000
	Close	NEW	10 Oct 2034	(2,200)	CNE1000047B9	CNY	7.353000	90.00	50.0000	ACT/360	14.208457	(31,258.61)	(29,334.54)	(6.25)	0.00
ANSELL LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
SDB3260427214	Sell	Upsize Trade	13 Jan 2025		ANN.AX	AUD	AUD		4.334432	AUD-OIS-RBA	33.827371	(35,248.12)	33.823988	1.00	1.000000
	Open	NEW	28 Sep 2024	(1,042)	AU000000ANN9	AUD	1.000000	100.00	(25.0000)	ACT/365	33.823988	(35,244.60)	(35,244.60)	(3.52)	0.00
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES															
			09 Jan 2025											0.00	
SDB3265201679	Sell	Partial Termination	13 Jan 2025		APA.AX	AUD	AUD		4.334688	AUD-OIS-RBA	6.892331	(6,134.17)	6.958752	1.00	1.000000
	Close	NEW	10 Jan 2035	(890)	AU000000APA1	AUD	1.000000	100.00	25.0000	ACT/365	6.891642	(6,133.56)	(6,193.29)	(0.61)	0.00
APPEN LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
SDB3264983893	Sell	Upsize Trade	13 Jan 2025		APX.AX	AUD	AUD		4.334432	AUD-OIS-RBA	2.846875	(227.75)	2.846590	1.00	1.000000
	Open	NEW	04 Jan 2035	(80)	AU000000APX3	AUD	1.000000	100.00	(538.3506)	ACT/365	2.846590	(227.73)	(227.73)	(0.02)	0.00
			09 Jan 2025											0.00	
SDB3264983893		Spread Change	09 Jan 2025		APX.AX	AUD	AUD		4.340000	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	04 Jan 2035	0	AU000000APX3	AUD		100.00	(539.4703)	ACT/365	0.000000	0.00	0.00	0.00	0.00
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
SDB3264983885	Sell	Upsize Trade	13 Jan 2025		ALL.AX	AUD	AUD		4.334432	AUD-OIS-RBA	71.567041	(35,067.85)	71.559884	1.00	1.000000
	Open	NEW	04 Jan 2035	(490)	AU000000ALL7	AUD	1.000000	100.00	(25.0000)	ACT/365	71.559884	(35,064.34)	(35,064.34)	(3.51)	0.00
ASICS CORP CMN															
			09 Jan 2025											0.00	
SDB3264453044	Sell	Upsize Trade	14 Jan 2025		7936.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,188.500001	(637,700.00)	3,188.292748	0.65	1.000000
	Open	NEW	20 Dec 2034	(200)	JP3118000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,188.292748	(637,658.55)	(637,658.55)	(41.45)	0.00
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3262179005	Sell	Upsize Trade	14 Jan 2025		603398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.193530	(36,029.00)	2.881000	2.00	1.000000
	Open	NEW	09 Nov 2034	(1,700)	CNE1000023W6	CNY	7.353000	100.00	(2,164.8241)	ACT/360	2.881000	(4,897.70)	(4,897.70)	(0.98)	0.00
			09 Jan 2025											5.84	
SDB3262179005	Sell	Upsize Trade	14 Jan 2025		603398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.391981	(194,667.03)	2.907005	2.00	1.000000
	Open	NEW	09 Nov 2034	(9,100)	CNE1000023W6	CNY	7.353000	100.00	(2,164.8241)	ACT/360	2.907005	(26,453.75)	(26,453.75)	(5.29)	0.00
BANGKOK DUSIT MED SVCS PCL NVDR CMN															
			09 Jan 2025											0.21	
SDB3264650037	Buy	Partial Termination	13 Jan 2025		BDMS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.838602	741,380.52	0.721968	4.00	1.000000
	Close	NEW	27 Dec 2034	31,100	TH0264010R10	THB	34.600000	100.00	(50.0000)	ACT/360	0.689267	21,436.20	22,453.20	(8.57)	0.00

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066831553 (Cont.)															
BANK OF BARODA CMN															
			09 Jan 2025											11.00	
	Sell	Partial Termination	10 Jan 2025		BOB.NS	USD	USD		4.330000	USD-Federal Funds-H.15	231.394015	(323,951.62)	2.712201	4.00	1.000000
SDB3265276897	Close	NEW	09 Jan 2035	(1,400)	INE028A01039	INR	85.859100	78.16	75.0000	ACT/360	2.691001	(3,767.40)	(3,797.08)	(1.51)	0.00
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Partial Termination	14 Jan 2025		601229.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.840001	884.00	1.249539	2.00	1.000000
SDB3263242822	Close	NEW	30 Nov 2034	100	CNE100002FM5	CNY	7.353000	100.00	(150.0000)	ACT/360	1.202572	120.26	124.95	(0.02)	0.00
			09 Jan 2025											(2.50)	
	Buy	Partial Termination	14 Jan 2025		601229.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.832498	1,766.50	1.249539	2.00	1.000000
SDB3263242822	Close	NEW	30 Nov 2034	200	CNE100002FM5	CNY	7.353000	100.00	(150.0000)	ACT/360	1.201150	240.23	249.91	(0.05)	0.00
BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
			09 Jan 2025											0.21	
	Sell	Upsize Trade	13 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.281353	(596,264.75)	0.152576	4.00	1.000000
SDB3263247203	Open	NEW	29 Nov 2034	(112,900)	TH0148010R15	THB	34.600000	100.00	(1,108.5658)	ACT/360	0.152576	(17,225.83)	(17,225.83)	(6.89)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 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	(1,108.8622)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		002552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.586698	101,313.54	2.149492	0.00	1.000000
SDB3264649802	Close	NEW	02 Jan 2035	6,500	CNE1000010H4	CNY	7.353000	100.00	(2,055.5276)	ACT/360	2.119774	13,778.53	13,971.70	0.00	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		002552.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649802		NEW	02 Jan 2035	0	CNE1000010H4	CNY		100.00	(2,041.9540)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		000595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.232099	(77,278.03)	0.846894	2.00	1.000000
SDB3265406646	Open	NEW	12 Jan 2035	(12,400)	CNE000000K09	CNY	7.353000	100.00	(750.0000)	ACT/360	0.846894	(10,501.49)	(10,501.49)	(2.10)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		000595.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.215597	(15,538.99)	0.844934	2.00	1.000000
SDB3265406646	Open	NEW	12 Jan 2035	(2,500)	CNE000000K09	CNY	7.353000	100.00	(750.0000)	ACT/360	0.844934	(2,112.34)	(2,112.34)	(0.42)	0.00
BAYCURRENT CMN															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	14 Jan 2025		6532.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	5,272.153846	6,853,800.00	5,272.496536	0.65	1.000000
SDB3260427170	Open	NEW	28 Sep 2034	1,300	JP3835250006	JPY	1.000000	90.00	25.0000	ACT/365	5,272.496536	6,854,245.50	6,854,245.50	(445.50)	0.00
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		002985.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427162		NEW	10 Oct 2034	0	CNE100003SS3	CNY		100.00	(1,418.2973)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		300803.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	86.910718	243,350.01	11.823121	2.00	1.000000
SDB3260123489	Open	NEW	25 Sep 2034	2,800	CNE0000010Q6	CNY	7.353000	90.00	50.0000	ACT/360	11.823121	33,104.74	33,104.74	(6.62)	0.00

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066831553 (Cont.)															
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		300803.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	87.071249	69,657.00	11.841003	2.00	1.000000
SDB3260123489	Open	NEW	25 Sep 2034	800	CNE000001QQ6	CNY	7.353000	90.00	50.0000	ACT/360	11.841003	9,472.80	9,472.80	(1.89)	0.00
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.284307	(123,448.98)	2.893340	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(5,800)	CNE1000012M0	CNY	7.353000	100.00	(1,875.5644)	ACT/360	2.893340	(16,781.37)	(16,781.37)	(3.36)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.340242	(533,506.05)	2.899974	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(25,000)	CNE1000012M0	CNY	7.353000	100.00	(1,875.5644)	ACT/360	2.899974	(72,499.35)	(72,499.35)	(14.51)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 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	(1,870.8674)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.863583	150,284.71	0.715583	0.00	1.000000
SDB3260123352	Close	NEW	25 Sep 2034	30,900	CNE100001V11	CNY	7.353000	100.00	(1,532.8938)	ACT/360	0.661442	20,438.56	22,111.51	0.00	0.00
			09 Jan 2025											0.00	
		Spread Change	09 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	(1,541.1269)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.047060	(30,680.00)	2.452456	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(1,700)	CNE100002813	CNY	7.353000	100.00	(890.6705)	ACT/360	2.452456	(4,169.18)	(4,169.18)	(0.83)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.045000	(3,609.00)	2.452996	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(200)	CNE100002813	CNY	7.353000	100.00	(890.6705)	ACT/360	2.452996	(490.60)	(490.60)	(0.10)	0.00
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.555998	(4,278.00)	1.162694	2.00	1.000000
SDB3263589510	Open	NEW	07 Dec 2034	(500)	CNE100000ZB0	CNY	7.353000	100.00	(1,505.8333)	ACT/360	1.162694	(581.35)	(581.35)	(0.12)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.569998	(8,570.00)	1.164986	2.00	1.000000
SDB3263589510	Open	NEW	07 Dec 2034	(1,000)	CNE100000ZB0	CNY	7.353000	100.00	(1,505.8333)	ACT/360	1.164986	(1,164.99)	(1,164.99)	(0.23)	0.00
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		000860.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054753		NEW	14 Dec 2034	0	CNE000000XH3	CNY		100.00	(1,872.3526)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Partial Termination	14 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.881248	(5,552.50)	1.992434	2.00	1.000000
SDB3260123353	Close	NEW	25 Sep 2034	(400)	CNE100001S16	CNY	7.353000	90.00	50.0000	ACT/360	1.886985	(754.79)	(796.97)	(0.15)	0.00

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066831553 (Cont.)															
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											5.84	
SDB3260123353	Sell	Partial Termination	14 Jan 2025		300383.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.943890	(25,099.00)	1.992434	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,800)	CNE100001S16	CNY	7.353000	90.00	50.0000	ACT/360	1.894867	(3,410.76)	(3,586.38)	(0.68)	0.00
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3262540455	Sell	Upsize Trade	14 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.964075	(75,406.01)	1.897610	2.00	1.000000
	Open	NEW	16 Nov 2034	(5,400)	CNE100001RL4	CNY	7.353000	100.00	(1,733.0011)	ACT/360	1.897610	(10,247.09)	(10,247.09)	(2.05)	0.00
			09 Jan 2025											2.50	
SDB3262540455	Sell	Upsize Trade	14 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.949374	(156,232.99)	1.896246	2.00	1.000000
	Open	NEW	16 Nov 2034	(11,200)	CNE100001RL4	CNY	7.353000	100.00	(1,733.0011)	ACT/360	1.896246	(21,237.96)	(21,237.96)	(4.25)	0.00
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3265406645	Sell	New Trade	14 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.928787	(232,145.87)	0.669784	2.00	1.000000
	Open	NEW	12 Jan 2035	(47,100)	CNE100001P43	CNY	7.353000	100.00	(1,525.0000)	ACT/360	0.669784	(31,546.83)	(31,546.83)	(6.31)	0.00
			09 Jan 2025											2.50	
SDB3265406645	Sell	Upsize Trade	14 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.903915	(56,395.02)	0.666627	2.00	1.000000
	Open	NEW	12 Jan 2035	(11,500)	CNE100001P43	CNY	7.353000	100.00	(1,525.0000)	ACT/360	0.666627	(7,666.21)	(7,666.21)	(1.53)	0.00
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3260123369	Buy	Partial Termination	14 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.265903	82,963.73	2.646565	0.00	1.000000
	Close	NEW	25 Sep 2034	4,542	CNE100003R98	CNY	7.353000	100.00	(1,182.8331)	ACT/360	2.484143	11,282.98	12,020.70	0.00	0.00
			09 Jan 2025											5.84	
SDB3260123369	Sell	Upsize Trade	14 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.401576	(57,670.54)	2.500632	2.00	1.000000
	Open	NEW	25 Sep 2034	(3,134)	CNE100003R98	CNY	7.353000	100.00	(1,182.8331)	ACT/360	2.500632	(7,836.98)	(7,836.98)	(1.57)	0.00
			09 Jan 2025											2.50	
SDB3260123369	Sell	Upsize Trade	14 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.429095	(32,545.78)	2.505209	2.00	1.000000
	Open	NEW	25 Sep 2034	(1,766)	CNE100003R98	CNY	7.353000	100.00	(1,182.8331)	ACT/360	2.505209	(4,424.20)	(4,424.20)	(0.89)	0.00
			09 Jan 2025											0.00	
SDB3260123369		Spread Change	09 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100003R98	CNY	100.00		(1,238.9088)	ACT/360	0.000000	0.00	0.00	0.00	0.00
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3262867383	Sell	Upsize Trade	14 Jan 2025		002382.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.878080	(19,024.51)	0.663115	2.00	1.000000
	Open	NEW	24 Nov 2034	(3,900)	CNE100000MZ7	CNY	7.353000	100.00	(1,244.1543)	ACT/360	0.663115	(2,586.15)	(2,586.15)	(0.52)	0.00
			09 Jan 2025											5.84	
SDB3262867383	Sell	Upsize Trade	14 Jan 2025		002382.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.898888	(122,962.09)	0.665721	2.00	1.000000
	Open	NEW	24 Nov 2034	(25,100)	CNE100000MZ7	CNY	7.353000	100.00	(1,244.1543)	ACT/360	0.665721	(16,709.60)	(16,709.60)	(3.34)	0.00
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
SDB3260644174	Buy	Partial Termination	13 Jan 2025		BRG.AX	AUD	AUD		4.334688	AUD-OIS-RBA	35.972941	1,223.08	35.380000	1.00	1.000000
	Close	NEW	06 Oct 2034	34	AU000000BRG2	AUD	1.000000	100.00	(25.0000)	ACT/365	35.976538	1,223.20	1,202.92	(0.12)	0.00
BROADX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3265406616	Buy	New Trade	14 Jan 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	47.577800	52,335.58	6.470529	0.00	1.000000
	Open	NEW	12 Jan 2035	1,100	CNE100002D38	CNY	7.353000	90.00	50.0000	ACT/360	6.470529	7,117.58	7,117.58	0.00	0.00

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066831553 (Cont.)															
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											2.50	
SDB3265406616	Sell	Partial Termination	14 Jan 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.885002	(4,688.50)	6.470529	2.00	1.000000
	Close	NEW	12 Jan 2035	(100)	CNE100002D38	CNY	7.353000	90.00	50.0000	ACT/360	6.373440	(637.34)	(647.05)	(0.13)	0.00
			09 Jan 2025											5.84	
SDB3265406616	Sell	Full Termination	14 Jan 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.066000	(48,066.00)	6.470529	2.00	1.000000
	Close	NEW	12 Jan 2035	(1,000)	CNE100002D38	CNY	7.353000	90.00	50.0000	ACT/360	6.531798	(6,531.80)	(6,470.53)	(1.31)	0.00
			09 Jan 2025											5.84	
SDB3265406686	Sell	New Trade	14 Jan 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	48.066000	(48,066.00)	6.531798	2.00	1.000000
	Open	NEW	12 Jan 2035	(1,000)	CNE100002D38	CNY	7.353000	100.00	(2,125.0000)	ACT/360	6.531798	(6,531.80)	(6,531.80)	(1.31)	0.00
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3260123558	Sell	Partial Termination	14 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.415453	(236,111.97)	2.003359	2.00	1.000000
	Close	NEW	25 Sep 2034	(17,600)	CNE0000012Q3	CNY	7.353000	90.00	50.0000	ACT/360	1.823666	(32,096.52)	(35,259.12)	(6.42)	0.00
			09 Jan 2025											5.84	
SDB3260123558	Sell	Partial Termination	14 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.383513	(148,556.99)	2.003359	2.00	1.000000
	Close	NEW	25 Sep 2034	(11,100)	CNE0000012Q3	CNY	7.353000	90.00	50.0000	ACT/360	1.818716	(20,187.75)	(22,237.28)	(4.04)	0.00
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3260123088	Sell	Upsize Trade	14 Jan 2025		002511.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.512938	(11,071.99)	0.885058	2.00	1.000000
	Open	NEW	25 Sep 2034	(1,700)	CNE100000X36	CNY	7.353000	100.00	(1,350.7575)	ACT/360	0.885058	(1,504.60)	(1,504.60)	(0.30)	0.00
			09 Jan 2025											2.50	
SDB3260123088	Sell	Upsize Trade	14 Jan 2025		002511.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.514999	(1,303.00)	0.885634	2.00	1.000000
	Open	NEW	25 Sep 2034	(200)	CNE100000X36	CNY	7.353000	100.00	(1,350.7575)	ACT/360	0.885634	(177.13)	(177.13)	(0.04)	0.00
C-CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3262867370	Sell	Upsize Trade	14 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.950003	(5,190.00)	3.527584	2.00	1.000000
	Open	NEW	24 Nov 2034	(200)	CNE1000055F3	CNY	7.353000	100.00	(1,957.1428)	ACT/360	3.527584	(705.52)	(705.52)	(0.14)	0.00
			09 Jan 2025											5.84	
SDB3262867370	Sell	Upsize Trade	14 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.314123	(29,919.16)	3.575886	2.00	1.000000
	Open	NEW	24 Nov 2034	(1,137)	CNE1000055F3	CNY	7.353000	100.00	(1,957.1428)	ACT/360	3.575886	(4,065.78)	(4,065.78)	(0.81)	0.00
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3260497774		Spread Change	09 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Oct 2034	0	CNE1000041R8	CNY		100.00	(1,298.8416)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
SDB3262322896	Buy	Upsize Trade	14 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.544997	654.50	0.890068	2.00	1.000000
	Open	NEW	10 Nov 2034	100	CNE100000M39	CNY	7.353000	90.00	50.0000	ACT/360	0.890068	89.01	89.01	(0.02)	0.00
			09 Jan 2025											0.84	
SDB3262322896	Buy	Upsize Trade	14 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.492854	4,545.00	0.883272	2.00	1.000000
	Open	NEW	10 Nov 2034	700	CNE100000M39	CNY	7.353000	90.00	50.0000	ACT/360	0.883272	618.29	618.29	(0.12)	0.00
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3264857827	Buy	Full Termination	14 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.277835	725,987.44	2.058665	0.00	1.000000
	Close	NEW	02 Jan 2035	47,519	CNE100001VQ5	CNY	7.353000	100.00	(1,876.9064)	ACT/360	2.077769	98,733.51	97,825.69	0.00	0.00

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066831553 (Cont.)															
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
		Spread Change	09 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264857827		NEW	02 Jan 2035	0	CNE100001VQ5	CNY	100.00		(1,876.8417)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											0.00	
SDB3265406639	Buy Open	New Trade	14 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.277835	44,993.22	2.077769	0.00	1.000000
			12 Jan 2035	2,945	CNE100001VQ5	CNY	7.353000	90.00			2.077769	6,119.03	6,119.03	0.00	0.00
			09 Jan 2025											5.84	
SDB3265406639	Sell Close	Full Termination	14 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.296491	(45,048.17)	2.077769	2.00	1.000000
			12 Jan 2035	(2,945)	CNE100001VQ5	CNY	7.353000	90.00	50.0000	ACT/360	2.078675	(6,121.70)	(6,119.03)	(1.23)	0.00
			09 Jan 2025											5.84	
SDB3265406682	Sell Open	New Trade	14 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.296491	(211,932.88)	2.078675	2.00	1.000000
			12 Jan 2035	(13,855)	CNE100001VQ5	CNY	7.353000	100.00	(1,825.0000)	ACT/360	2.078675	(28,800.04)	(28,800.04)	(5.76)	0.00
			09 Jan 2025											2.50	
SDB3265406682	Sell Open	Upsize Trade	14 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.435003	(1,543.50)	2.098199	2.00	1.000000
			12 Jan 2035	(100)	CNE100001VQ5	CNY	7.353000	100.00	(1,825.0000)	ACT/360	2.098199	(209.82)	(209.82)	(0.04)	0.00
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Upsize Trade	14 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.530912	10,484.00	1.296562	2.00	1.000000
SDB3262800199	Buy Open	NEW	20 Nov 2034	1,100	CNE100003Y73	CNY	7.353000	90.00	50.0000	ACT/360	1.296562	1,426.22	1,426.22	(0.29)	0.00
			09 Jan 2025											(2.50)	
SDB3262800199	Buy Open	Upsize Trade	14 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.542502	1,908.50	1.297705	2.00	1.000000
			20 Nov 2034	200	CNE100003Y73	CNY	7.353000	90.00	50.0000	ACT/360	1.297705	259.54	259.54	(0.05)	0.00
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Upsize Trade	14 Jan 2025		002716.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.436191	(7,216.00)	0.467108	2.00	1.000000
SDB3263985563	Sell Open	NEW	14 Dec 2034	(2,100)	CNE100001RP5	CNY	7.353000	100.00	(1,960.3488)	ACT/360	0.467108	(980.93)	(980.93)	(0.20)	0.00
			09 Jan 2025											5.84	
SDB3263985563	Sell Open	Upsize Trade	14 Jan 2025		002716.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.428827	(40,803.04)	0.465951	2.00	1.000000
			14 Dec 2034	(11,900)	CNE100001RP5	CNY	7.353000	100.00	(1,960.3488)	ACT/360	0.465951	(5,544.82)	(5,544.82)	(1.11)	0.00
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
		Upsize Trade	14 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.054004	(11,527.00)	3.132861	2.00	1.000000
SDB3264054683	Sell Open	NEW	14 Dec 2034	(500)	CNE100002XN6	CNY	7.353000	100.00	(1,941.3875)	ACT/360	3.132861	(1,566.43)	(1,566.43)	(0.31)	0.00
			09 Jan 2025											2.50	
SDB3264054683	Sell Open	Upsize Trade	14 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.915003	(11,457.50)	3.115013	2.00	1.000000
			14 Dec 2034	(500)	CNE100002XN6	CNY	7.353000	100.00	(1,941.3875)	ACT/360	3.115013	(1,557.51)	(1,557.51)	(0.31)	0.00
CHINA MENGNIU DAIRY CO CMN															
		Upsize Trade	13 Jan 2025		2319.HK	HKD	HKD		3.851410	HKD-HONIX	16.020000	16,020.00	16.039304	1.20	1.000000
SDB3262612820	Buy Open	NEW	15 Nov 2034	1,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	16.039304	16,039.30	16,039.30	(1.92)	0.00
			09 Jan 2025											0.00	
SDB3262612820	Buy Open	Upsize Trade	13 Jan 2025		2319.HK	HKD	HKD		3.851410	HKD-HONIX	16.050000	32,100.00	16.051926	1.20	1.000000
			15 Nov 2034	2,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	16.051926	32,103.85	32,103.85	(3.85)	0.00

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066831553 (Cont.)															
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		601872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.446135	(65,105.96)	0.875980	2.00	1.000000
SDB3265406629	Open	NEW	12 Jan 2035	(10,100)	CNE000001PQ8	CNY	7.353000	100.00	(1,225.0000)	ACT/360	0.875980	(8,847.40)	(8,847.40)	(1.77)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		601872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.461114	(5,815.00)	0.878309	2.00	1.000000
SDB3265406629	Open	NEW	12 Jan 2035	(900)	CNE000001PQ8	CNY	7.353000	100.00	(1,225.0000)	ACT/360	0.878309	(790.48)	(790.48)	(0.16)	0.00
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		600999.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.600670	52,802.01	2.394352	2.00	1.000000
SDB3261230659	Open	NEW	19 Oct 2034	3,000	CNE100000HK9	CNY	7.353000	90.00	50.0000	ACT/360	2.394352	7,183.06	7,183.06	(1.44)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		600999.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.589248	35,178.50	2.391999	2.00	1.000000
SDB3261230659	Open	NEW	19 Oct 2034	2,000	CNE100000HK9	CNY	7.353000	90.00	50.0000	ACT/360	2.391999	4,784.00	4,784.00	(0.96)	0.00
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.589361	(169,998.51)	5.925438	2.00	1.000000
SDB3260123202	Open	NEW	25 Sep 2034	(3,900)	CNE000001BB0	CNY	7.353000	100.00	(1,707.9446)	ACT/360	5.925438	(23,109.21)	(23,109.21)	(4.62)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.531018	(256,833.01)	5.915529	2.00	1.000000
SDB3260123202	Open	NEW	25 Sep 2034	(5,900)	CNE000001BB0	CNY	7.353000	100.00	(1,707.9446)	ACT/360	5.915529	(34,901.62)	(34,901.62)	(6.99)	0.00
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		600111.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260962135		NEW	13 Oct 2034	0	CNE000000T18	CNY		100.00	(1,350.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.01	
	Buy	Upsize Trade	14 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.699998	2,211.60	0.775349	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	388	CNE100003MP2	CNY	7.353000	90.00	50.0000	ACT/360	0.775349	300.84	300.84	(0.06)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.698345	56,926.47	0.774930	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	9,990	CNE100003MP2	CNY	7.353000	90.00	50.0000	ACT/360	0.774930	7,741.55	7,741.55	(1.55)	0.00
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.709130	143,995.68	0.776656	2.00	1.000000
SDB3260122838	Open	NEW	25 Sep 2034	25,222	CNE100003MP2	CNY	7.353000	90.00	50.0000	ACT/360	0.776656	19,588.82	19,588.82	(3.92)	0.00
CHINA RUYI HOLDINGS LTD CMN															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		0136.HK	HKD	HKD		3.851410	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3260123560		NEW	22 Sep 2034	0	BMG4404N1149	HKD		100.00	(392.8051)	ACT/365	0.000000	0.00	0.00	0.00	0.00
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		600088.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.979057	(95,289.00)	2.443215	2.00	1.000000
SDB3265406613	Open	NEW	12 Jan 2035	(5,300)	CNE000000QY2	CNY	7.353000	100.00	(2,250.0000)	ACT/360	2.443215	(12,949.04)	(12,949.04)	(2.59)	0.00

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066831553 (Cont.)															
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		600088.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.935001	(3,587.00)	2.438043	2.00	1.000000
SDB3265406613	Open	NEW	12 Jan 2035	(200)	CNE000000QY2	CNY	7.353000	100.00	(2,250.0000)	ACT/360	2.438043	(487.61)	(487.61)	(0.10)	0.00
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.150623	37,041.00	3.149354	2.00	1.000000
SDB3260962422	Open	NEW	13 Oct 2034	1,600	CNE000000YH1	CNY	7.353000	90.00	50.0000	ACT/360	3.149354	5,038.97	5,038.97	(1.01)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.141114	41,654.01	3.147009	2.00	1.000000
SDB3260962422	Open	NEW	13 Oct 2034	1,800	CNE000000YH1	CNY	7.353000	90.00	50.0000	ACT/360	3.147009	5,664.62	5,664.62	(1.13)	0.00
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.603947	86,435.52	1.306061	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	9,000	CNE000001GT1	CNY	7.353000	90.00	50.0000	ACT/360	1.306061	11,754.55	11,754.55	(2.35)	0.00
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.561316	72,666.00	1.306698	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	7,600	CNE000001GT1	CNY	7.353000	90.00	50.0000	ACT/360	1.306698	9,885.30	9,885.30	(1.98)	0.00
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.440003	1,344.00	1.828345	2.00	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	100	CNE100000WX1	CNY	7.353000	90.00	50.0000	ACT/360	1.828345	182.83	182.83	(0.04)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		002507.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.495504	13,495.50	1.835282	2.00	1.000000
SDB3260588397	Open	NEW	12 Oct 2034	1,000	CNE100000WX1	CNY	7.353000	90.00	50.0000	ACT/360	1.835282	1,835.28	1,835.28	(0.37)	0.00
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		603191.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.522696	86,545.25	1.813702	0.00	1.000000
SDB3265345691	Close	NEW	11 Jan 2035	6,400	CNE100005QZ7	CNY	7.353000	100.00	(1,519.3299)	ACT/360	1.839072	11,770.06	11,607.69	0.00	0.00
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		300122.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.930597	77,160.20	3.418892	0.00	1.000000
SDB3265272459	Close	NEW	11 Jan 2035	3,095	CNE100000V20	CNY	7.353000	100.00	(1,400.0000)	ACT/360	3.390534	10,493.70	10,581.47	0.00	0.00
CHUBU ELECTRIC POWER COMPANY CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		9502.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,619.250000	1,619,250.00	1,655.500000	0.65	1.000000
SDB3264753532	Close	NEW	27 Dec 2034	1,000	JP3526600006	JPY	1.000000	92.00	(25.0000)	ACT/365	1,619.355251	1,619,355.25	1,655,500.00	(105.25)	0.00
CHUGAI PHARMACEUTICAL LTD CMN															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	14 Jan 2025		4519.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	6,905.000000	15,191,000.00	6,905.448825	0.65	1.000000
SDB3265272422	Open	NEW	11 Jan 2035	2,200	JP3519400000	JPY	1.000000	90.00	25.0000	ACT/365	6,905.448825	15,191,987.41	15,191,987.41	(987.41)	0.00
CITIC LTD CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	13 Jan 2025		0267.HK	HKD	HKD		3.851410	HKD-HONIX	8.409616	109,325.01	9.210000	1.20	1.000000
SDB3260427206	Close	NEW	29 Sep 2034	13,000	HK0267001375	HKD	1.000000	100.00	(30.0000)	ACT/365	8.410625	109,338.13	119,730.00	(13.12)	0.00

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066831553 (Cont.)															
CITIC LTD CMN (Cont.)															
			09 Jan 2025											10.85	
	Buy	Partial Termination	13 Jan 2025		0267.HK	HKD	HKD		3.851410	HKD-HONIX	8.411304	193,459.99	9.210000	1.20	1.000000
SDB3260427206	Close	NEW	29 Sep 2034	23,000	HK0267001375	HKD	1.000000	100.00	(30.0000)	ACT/365	8.421440	193,693.12	211,830.00	(23.22)	0.00
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		603993.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.930388	(9,009.50)	0.942101	2.00	1.000000
SDB3265345633	Open	NEW	11 Jan 2035	(1,300)	CNE100001NR0	CNY	7.353000	100.00	(750.0000)	ACT/360	0.942101	(1,224.73)	(1,224.73)	(0.25)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		603993.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.951270	(38,231.99)	0.944624	2.00	1.000000
SDB3265345633	Open	NEW	11 Jan 2035	(5,500)	CNE100001NR0	CNY	7.353000	100.00	(750.0000)	ACT/360	0.944624	(5,195.43)	(5,195.43)	(1.04)	0.00
			09 Jan 2025											5.01	
	Sell	Upsize Trade	14 Jan 2025		603993.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.943331	(2,083.00)	0.943624	2.00	1.000000
SDB3265345633	Open	NEW	11 Jan 2035	(300)	CNE100001NR0	CNY	7.353000	100.00	(750.0000)	ACT/360	0.943624	(283.09)	(283.09)	(0.06)	0.00
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	New Trade	14 Jan 2025		600787.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.995003	(2,398.00)	0.814947	2.00	1.000000
SDB3265406624	Open	NEW	12 Jan 2035	(400)	CNE000000NS1	CNY	7.353000	100.00	(1,700.0000)	ACT/360	0.814947	(325.98)	(325.98)	(0.07)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600787.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.994152	(239,766.08)	0.814559	2.00	1.000000
SDB3265406624	Open	NEW	12 Jan 2035	(40,000)	CNE000000NS1	CNY	7.353000	100.00	(1,700.0000)	ACT/360	0.814559	(32,582.36)	(32,582.36)	(6.52)	0.00
COCHLEAR LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	13 Jan 2025		COH.AX	AUD	AUD		4.334432	AUD-OIS-RBA	300.370000	(300.37)	300.339963	1.00	1.000000
SDB3264649698	Open	NEW	29 Dec 2034	(1)	AU000000COH5	AUD	1.000000	100.00	(25.0000)	ACT/365	300.339963	(300.34)	(300.34)	(0.03)	0.00
COM7 PCL NVDR															
			09 Jan 2025											0.21	
	Sell	Upsize Trade	13 Jan 2025		COM7_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	24.483095	(173,829.97)	0.707306	4.00	1.000000
SDB3264390772	Open	NEW	20 Dec 2034	(7,100)	TH6678010R15	THB	34.600000	100.00	(2,127.5262)	ACT/360	0.707306	(5,021.87)	(5,021.87)	(2.01)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 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	(2,127.7741)	ACT/360	0.000000	0.00	0.00	0.00	0.00
COMPUTER AGE MANAGEMENT SERVICES LTD CMN															
			09 Jan 2025											12.50	
	Buy	Upsize Trade	10 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,691.817299	5,447,199.88	54,735710	4.00	1.000000
SDB3265276896	Open	NEW	09 Jan 2035	1,161	INE596101012	INR	85.859100	78.16	75.0000	ACT/360	54,735710	63,548.16	63,548.16	(25.38)	0.00
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	13 Jan 2025		CPU.AX	AUD	AUD		4.334432	AUD-OIS-RBA	33.679071	18,489.81	33.682439	1.00	1.000000
SDB3265127414	Open	NEW	05 Jan 2035	549	AU000000CPU5	AUD	1.000000	100.00	25.0000	ACT/365	33.682439	18,491.66	18,491.66	(1.85)	0.00
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.01	
	Buy	Upsize Trade	14 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	248.079998	74,424.00	33,745377	2.00	1.000000
SDB3265345684	Open	NEW	11 Jan 2035	300	CNE100003662	CNY	7.353000	90.00	50.0000	ACT/360	33,745377	10,123.61	10,123.61	(2.02)	0.00

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066831553 (Cont.)															
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	247.578830	1,163,620.50	33.668768	2.00	1.000000
SDB3265345684	Open	NEW	11 Jan 2035	4,700	CNE100003662	CNY	7.353000	90.00	50.0000	ACT/360	33.668768	158,243.21	158,243.21	(31.65)	0.00
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	244.778028	1,615,534.98	33.299003	2.00	1.000000
SDB3265345684	Open	NEW	11 Jan 2035	6,600	CNE100003662	CNY	7.353000	90.00	50.0000	ACT/360	33.299003	219,773.42	219,773.42	(43.94)	0.00
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.568196	184,663.98	1.029215	2.00	1.000000
SDB3260588261	Open	NEW	12 Oct 2034	24,400	CNE100000CP9	CNY	7.353000	90.00	50.0000	ACT/360	1.029215	25,112.85	25,112.85	(5.02)	0.00
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.574556	76,503.02	1.030424	2.00	1.000000
SDB3260588261	Open	NEW	12 Oct 2034	10,100	CNE100000CP9	CNY	7.353000	90.00	50.0000	ACT/360	1.030424	10,407.28	10,407.28	(2.08)	0.00
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Partial Termination	14 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.251235	208,270.99	1.918691	2.00	1.000000
SDB3261168661	Close	NEW	19 Oct 2034	17,000	CNE000000QR6	CNY	7.353000	100.00	(1,953.8097)	ACT/360	1.666628	28,332.68	32,617.75	(5.66)	0.00
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.234348	137,024.70	1.918691	0.00	1.000000
SDB3261168661	Close	NEW	19 Oct 2034	11,200	CNE000000QR6	CNY	7.353000	100.00	(1,953.8097)	ACT/360	1.663858	18,635.21	21,489.34	0.00	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261168661		NEW	19 Oct 2034	0	CNE000000QR6	CNY		100.00	(1,953.8938)	ACT/360	0.000000	0.00	0.00	0.00	0.00
CTBC FINANCIAL HOLDING CO LTD ORD CMN															
			09 Jan 2025											(15.00)	
	Buy	Partial Termination	13 Jan 2025		2891.TW	USD	USD		4.330000	USD-Federal Funds-H.15	39.195830	235,174.98	1.192073	2.75	1.000000
SDB3263040675	Close	NEW	24 Nov 2034	6,000	TW0002891009	TWD	32.963000	100.00	(40.0000)	ACT/360	1.187629	7,125.77	7,152.44	(1.96)	0.00
			09 Jan 2025											0.00	
	Buy	Partial Termination	13 Jan 2025		2891.TW	USD	USD		4.330000	USD-Federal Funds-H.15	39.112501	156,450.00	1.192073	2.75	1.000000
SDB3263040675	Close	NEW	24 Nov 2034	4,000	TW0002891009	TWD	32.963000	100.00	(40.0000)	ACT/360	1.186884	4,747.54	4,768.29	(1.31)	0.00
CYBER AGENT LTD CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		4751.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,090.000000	218,000.00	1,096.000000	0.65	1.000000
SDB3264390139	Close	NEW	20 Dec 2034	200	JP3311400000	JPY	1.000000	92.00	(25.0000)	ACT/365	1,090.070850	218,014.17	219,200.00	(14.17)	0.00
DAIKIN INDUSTRIES CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		6367.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	18,396.000000	27,594,000.00	18,660.000000	0.65	1.000000
SDB3264857830	Close	NEW	29 Dec 2034	1,500	JP3481800005	JPY	1.000000	92.00	(25.0000)	ACT/365	18,397.195740	27,595,793.61	27,990,000.00	(1,793.61)	0.00
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	New Trade	14 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.367302	150,611.44	1.137944	0.00	1.000000
SDB3265406642	Open	NEW	12 Jan 2035	18,000	CNE000000X87	CNY	7.353000	90.00	50.0000	ACT/360	1.137944	20,482.99	20,482.99	0.00	0.00
			09 Jan 2025											5.84	
	Sell	Full Termination	14 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.185660	(147,341.88)	1.137944	2.00	1.000000
SDB3265406642	Close	NEW	12 Jan 2035	(18,000)	CNE000000X87	CNY	7.353000	90.00	50.0000	ACT/360	1.112368	(20,022.62)	(20,482.99)	(4.01)	0.00

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066831553 (Cont.)															
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.185660	(14,734.19)	1.112368	2.00	1.000000
SDB3265406679	Open	NEW	12 Jan 2035	(1,800)	CNE000000X87	CNY	7.353000	100.00	(1,715.9091)	ACT/360	1.112368	(2,002.26)	(2,002.26)	(0.40)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.124302	(34,934.50)	1.104399	2.00	1.000000
SDB3265406679	Open	NEW	12 Jan 2035	(4,300)	CNE000000X87	CNY	7.353000	100.00	(1,715.9091)	ACT/360	1.104399	(4,748.92)	(4,748.92)	(0.95)	0.00
DELTA ELECTRONICS (TH) PCL NVDR CMN															
			09 Jan 2025											0.21	
	Sell	New Trade	13 Jan 2025		DELTA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	155.857514	(2,898,949.76)	4.502656	4.00	1.000000
SDB3265407095	Open	NEW	11 Jan 2035	(18,600)	TH0528010R18	THB	34.600000	100.00	(50.0000)	ACT/360	4.502656	(83,749.40)	(83,749.40)	(33.51)	0.00
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		001328.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649819		NEW	02 Jan 2035	0	CNE100005Z96	CNY		100.00	(1,571.3114)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DMG MORI CO., LTD. CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		6141.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,448.500000	244,850.00	2,543.000000	0.65	1.000000
SDB3264390163	Close	NEW	20 Dec 2034	100	JP3924800000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,448.659152	244,865.92	254,300.00	(15.92)	0.00
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Buy	Partial Termination	13 Jan 2025		DMPAX	AUD	AUD		4.334688	AUD-OIS-RBA	29.290323	908.00	29.317456	1.00	1.000000
SDB3265057956	Close	NEW	04 Jan 2035	31	AU000000DMP0	AUD	1.000000	100.00	(25.0000)	ACT/365	29.293252	908.09	908.84	(0.09)	0.00
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		688668.SH	USD	USD		4.330000	USD-Federal Funds-H.15	53.827460	(75,358.44)	7.314736	2.00	1.000000
SDB3265406619	Open	NEW	12 Jan 2035	(1,400)	CNE100005XN9	CNY	7.353000	100.00	(1,750.0000)	ACT/360	7.314736	(10,240.63)	(10,240.63)	(2.05)	0.00
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.013750	(9,633.00)	0.545620	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(2,400)	CNE100001D88	CNY	7.353000	100.00	(1,493.9310)	ACT/360	0.545620	(1,309.49)	(1,309.49)	(0.26)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.012840	(40,930.97)	0.545314	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(10,200)	CNE100001D88	CNY	7.353000	100.00	(1,493.9310)	ACT/360	0.545314	(5,562.20)	(5,562.20)	(1.11)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 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	(1,493.8622)	ACT/360	0.000000	0.00	0.00	0.00	0.00
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.845897	264,385.19	3.382402	0.00	1.000000
SDB3265127474	Close	NEW	08 Jan 2035	10,641	CNE1000055X6	CNY	7.353000	100.00	(1,425.9651)	ACT/360	3.379015	35,956.10	35,992.14	0.00	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127474		NEW	08 Jan 2035	0	CNE1000055X6	CNY		100.00	(1,436.4979)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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06831553 (Cont.)															
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											0.00	
	Buy	New Trade	14 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.845897	23,827.22	3.379015	0.00	1.000000
SDB3265406621	Open	NEW	12 Jan 2035	959	CNE1000055X6	CNY	7.353000	90.00	50.0000	ACT/360	3.379015	3,240.48	3,240.48	0.00	0.00
			09 Jan 2025											2.50	
	Sell	Full Termination	14 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.046957	(24,020.03)	3.379015	2.00	1.000000
SDB3265406621	Close	NEW	12 Jan 2035	(959)	CNE1000055X6	CNY	7.353000	90.00	50.0000	ACT/360	3.404826	(3,265.23)	(3,240.48)	(0.65)	0.00
			09 Jan 2025											2.50	
	Sell	New Trade	14 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.046957	(33,112.08)	3.404826	2.00	1.000000
SDB3265406675	Open	NEW	12 Jan 2035	(1,322)	CNE1000055X6	CNY	7.353000	100.00	(1,725.0000)	ACT/360	3.404826	(4,501.18)	(4,501.18)	(0.90)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.004732	(82,990.71)	3.397950	2.00	1.000000
SDB3265406675	Open	NEW	12 Jan 2035	(3,319)	CNE1000055X6	CNY	7.353000	100.00	(1,725.0000)	ACT/360	3.397950	(11,277.80)	(11,277.80)	(2.26)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		DRO.AX	AUD	AUD		4.334432	AUD-OIS-RBA	0.797561	(1,628.62)	0.797481	1.00	1.000000
SDB3262115436	Open	NEW	08 Nov 2034	(2,042)	AU000000DRO2	AUD	1.000000	100.00	(1,426.1034)	ACT/365	0.797481	(1,628.46)	(1,628.46)	(0.16)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 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	(1,418.1323)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		002922.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.979999	(1,798.00)	2.443343	2.00	1.000000
SDB3265057983	Open	NEW	05 Jan 2035	(100)	CNE1000033F0	CNY	7.353000	100.00	(1,750.0000)	ACT/360	2.443343	(244.33)	(244.33)	(0.05)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		300059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.602414	711,976.04	3.074777	2.00	1.000000
SDB3264178808	Open	NEW	15 Dec 2034	31,500	CNE100000MD4	CNY	7.353000	90.00	50.0000	ACT/360	3.074777	96,855.48	96,855.48	(19.37)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		300059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.743062	70,503.49	3.092877	2.00	1.000000
SDB3264178808	Open	NEW	15 Dec 2034	3,100	CNE100000MD4	CNY	7.353000	90.00	50.0000	ACT/360	3.092877	9,587.92	9,587.92	(1.92)	0.00
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.897142	6,928.00	1.346383	2.00	1.000000
SDB3260487804	Open	NEW	11 Oct 2034	700	CNE000001K32	CNY	7.353000	90.00	50.0000	ACT/360	1.346383	942.47	942.47	(0.19)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.892140	13,849.00	1.345253	2.00	1.000000
SDB3260487804	Open	NEW	11 Oct 2034	1,400	CNE000001K32	CNY	7.353000	90.00	50.0000	ACT/360	1.345253	1,883.35	1,883.35	(0.38)	0.00
			09 Jan 2025											0.84	
	Sell	Upsize Trade	14 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	271.167502	(433,868.00)	36.861890	2.00	1.000000
SDB3261097757	Open	NEW	19 Oct 2034	(1,600)	CNE100005576	CNY	7.353000	100.00	(98.8737)	ACT/360	36.861890	(58,979.02)	(58,979.02)	(11.80)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	271.319756	(1,112,411.00)	36.870259	2.00	1.000000
SDB3261097757	Open	NEW	19 Oct 2034	(4,100)	CNE100005576	CNY	7.353000	100.00	(98.8737)	ACT/360	36.870259	(151,168.06)	(151,168.06)	(30.26)	0.00

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066831553 (Cont.)															
EBARA CORPORATION CMN															
	Buy	Partial Termination	09 Jan 2025											0.00	
SDB3265272432	Close	NEW	14 Jan 2025 11 Jan 2035	1,000	6361.T JP3166000004	JPY JPY	JPY	92.00	0.231000 (25.0000)	JPY-BOJ-TONAT ACT/365	2,682.700001 2,682.874376	2,682,700.00 2,682,874.38	2,677.773933 2,677,773.93	0.65 (174.38)	1.000000 0.00
EGIS TECHNOLOGY INC. CMN															
		Spread Change	09 Jan 2025											0.00	
SDB3260122816		NEW	09 Jan 2025 22 Sep 2034	0	6462.TWO TW0006462005	USD TWD	USD	100.00	4.330000 (784.0425)	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
EISAI CO., LTD. CMN															
	Sell	Upsize Trade	09 Jan 2025											0.00	
SDB3260628337	Open	NEW	14 Jan 2025 05 Oct 2034	(1,600)	4523.T JP3160400002	JPY JPY	JPY	92.00	0.226246 (25.0000)	JPY-BOJ-TONAT ACT/365	4,358.750000 4,358.466681	(6,974,000.00) (6,973,546.69)	4,358.466681 (6,973,546.69)	0.65 (453.31)	1.000000 0.00
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID															
	Sell	Upsize Trade	09 Jan 2025											0.00	
SDB3264583150	Open	NEW	13 Jan 2025 22 Dec 2034	(1,184)	EDV.AX AU0000154833	AUD AUD	AUD	100.00	4.334432 (25.0000)	AUD-OIS-RBA ACT/365	4.149236 4.148821	(4,912.70) (4,912.20)	4.148821 (4,912.20)	1.00 (0.49)	1.000000 0.00
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	09 Jan 2025											0.00	
SDB3260588418		NEW	09 Jan 2025 12 Oct 2034	0	300014.ZK CNE100000GS4	USD CNY	USD	100.00	4.330000 (1,426.8854)	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
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
	Sell	Partial Termination	09 Jan 2025											5.84	
SDB3264583139	Close	NEW	14 Jan 2025 27 Dec 2034	(700)	601788.SH CNE100000FD8	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	17.311426 2.352489	(12,118.00) (1,646.74)	2.473131 (1,731.19)	2.00 (0.33)	1.000000 0.00
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	09 Jan 2025											2.50	
SDB3260760825	Open	NEW	14 Jan 2025 12 Oct 2034	(8,020)	688538.SH CNE1000051N6	USD CNY	USD	100.00	4.330000 (733.5832)	USD-Federal Funds-H.15 ACT/360	2.245521 0.305251	(18,009.08) (2,448.11)	0.305251 (2,448.11)	2.00 (0.49)	1.000000 0.00
	Sell	Upsize Trade	09 Jan 2025											5.84	
SDB3260760825	Open	NEW	14 Jan 2025 12 Oct 2034	(9,280)	688538.SH CNE1000051N6	USD CNY	USD	100.00	4.330000 (733.5832)	USD-Federal Funds-H.15 ACT/360	2.239818 0.304374	(20,785.51) (2,824.59)	0.304374 (2,824.59)	2.00 (0.57)	1.000000 0.00
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	09 Jan 2025											5.84	
SDB3265272426	Open	NEW	14 Jan 2025 11 Jan 2035	(1,000)	688050.SH CNE1000041J5	USD CNY	USD	100.00	4.330000 (700.0000)	USD-Federal Funds-H.15 ACT/360	97.242437 13.214496	(97,242.44) (13,214.50)	13.214496 (13,214.50)	2.00 (2.64)	1.000000 0.00
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	09 Jan 2025											0.00	
SDB3260122926		NEW	09 Jan 2025 25 Sep 2034	0	688567.SH CNE1000041T4	USD CNY	USD	100.00	4.330000 (1,155.7397)	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
FAST RETAILING CO LTD CMN															
	Sell	Partial Termination	09 Jan 2025											0.00	
SDB3265272405	Close	NEW	14 Jan 2025 11 Jan 2035	(400)	9983.T JP3802300008	JPY JPY	JPY	90.00	0.231000 25.0000	JPY-BOJ-TONAT ACT/365	51,937.500000 51,934.124062	(20,775,000.00) (20,773,649.62)	52,166.723950 (20,866,689.58)	0.65 (1,350.38)	1.000000 0.00

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066831553 (Cont.)															
FINANCIAL PARTNERS GROUP CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		7148.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,783.000000	(278,300.00)	2,782.819105	0.65	1.000000
SDB3260121392	Open	NEW	22 Sep 2034	(100)	JP3166990006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,782.819105	(278,281.91)	(278,281.91)	(18.09)	0.00
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.626665	4,088.00	1.853738	2.00	1.000000
SDB3260427153	Open	NEW	10 Oct 2034	300	CNE100001JN7	CNY	7.353000	90.00	50.0000	ACT/360	1.853738	556.12	556.12	(0.11)	0.00
FITTECH CO., LTD. CMN															
			09 Jan 2025											0.00	
		Spread Change	09 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	(1,025.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.586196	135,017.02	0.895970	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2034	20,500	CNE000001KK2	CNY	7.353000	90.00	50.0000	ACT/360	0.895970	18,367.38	18,367.38	(3.67)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upside Trade	14 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.585110	30,950.02	0.895523	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2034	4,700	CNE000001KK2	CNY	7.353000	90.00	50.0000	ACT/360	0.895523	4,208.96	4,208.96	(0.84)	0.00
FORAN ENERGY GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upside Trade	14 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.413334	(3,424.00)	1.550984	2.00	1.000000
SDB3264453038	Open	NEW	21 Dec 2034	(300)	CNE100003332	CNY	7.353000	100.00	(1,205.6395)	ACT/360	1.550984	(465.30)	(465.30)	(0.09)	0.00
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Buy	Upside Trade	13 Jan 2025		FMG.AX	AUD	AUD		4.334432	AUD-OIS-RBA	17.705597	156,375.83	17.707368	1.00	1.000000
SDB3265201689	Open	NEW	10 Jan 2035	8,832	AU000000FMG4	AUD	1.000000	100.00	25.0000	ACT/365	17.707368	156,391.47	156,391.47	(15.64)	0.00
FP PARTNER INC. CMN															
			09 Jan 2025											0.00	
	Sell	Full Termination	14 Jan 2025		7388.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,124.384615	(2,761,700.00)	2,058.000000	0.65	1.000000
SDB3263985568	Close	NEW	13 Dec 2034	(1,300)	JP3167010002	JPY	1.000000	90.00	25.0000	ACT/365	2,124.246530	(2,761,520.49)	(2,675,400.00)	(179.51)	0.00
FREEE CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		4478.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,080.000000	(924,000.00)	3,079.799800	0.65	1.000000
SDB3260121411	Open	NEW	22 Sep 2034	(300)	JP3826520003	JPY	1.000000	92.00	(207.0000)	ACT/365	3,079.799800	(923,939.94)	(923,939.94)	(60.06)	0.00
FUJIFILM HOLDINGS CORPORATION CMN															
			09 Jan 2025											0.00	
	Sell	Partial Termination	14 Jan 2025		4901.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,306.000000	(1,653,000.00)	3,309.000000	0.65	1.000000
SDB3264583165	Close	NEW	22 Dec 2034	(500)	JP3814000000	JPY	1.000000	90.00	25.0000	ACT/365	3,305.785110	(1,652,892.55)	(1,654,500.00)	(107.44)	0.00
FUJITSU CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		6702.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,848.003597	(39,587,250.00)	2,847.818477	0.65	1.000000
SDB3265272429	Open	NEW	11 Jan 2035	(13,900)	JP3818000006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,847.818477	(39,584,676.83)	(39,584,676.83)	(2,573.17)	0.00

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066831553 (Cont.)															
FUKUOKA FINANCIAL GROUP CMN															
			09 Jan 2025											0.00	
	Sell	Full Termination	14 Jan 2025		8354.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	4,015.142857	(2,810,600.00)	3,945.000000	0.65	1.000000
SDB3264390134	Close	NEW	20 Dec 2034	(700)	JP3805010000	JPY		90.00	25.0000	ACT/365	4,014.881873	(2,810,417.31)	(2,761,500.00)	(182.69)	0.00
GALAXY ENTERTAINMENT GROUP LTD CMN															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	13 Jan 2025		0027.HK	HKD	HKD		3.851410	HKD-HONIX	33.462499	(66,925.00)	33.458484	1.20	1.000000
SDB3265345654	Open	NEW	10 Jan 2035	(2,000)	HK0027032686	HKD		100.00	(30.0000)	ACT/365	33.458484	(66,916.97)	(66,916.97)	(8.03)	0.00
			09 Jan 2025											10.85	
	Sell	Upsize Trade	13 Jan 2025		0027.HK	HKD	HKD		3.851410	HKD-HONIX	33.510714	(1,407,449.99)	33.470334	1.20	1.000000
SDB3265345654	Open	NEW	10 Jan 2035	(42,000)	HK0027032686	HKD		100.00	(30.0000)	ACT/365	33.470334	(1,405,754.03)	(1,405,754.03)	(168.89)	0.00
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.033469	(333,528.00)	4.626432	2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(9,800)	CNE100000SF6	CNY		100.00	(1,399.7460)	ACT/360	4.626432	(45,339.03)	(45,339.03)	(9.07)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.060891	(190,740.99)	4.628612	2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(5,600)	CNE100000SF6	CNY		100.00	(1,399.7460)	ACT/360	4.628612	(25,920.23)	(25,920.23)	(5.19)	0.00
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		002219.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.650001	(265.00)	0.360235	2.00	1.000000
SDB3263589493	Open	NEW	07 Dec 2034	(100)	CNE1000009R5	CNY		100.00	(2,066.7877)	ACT/360	0.360235	(36.02)	(36.02)	(0.01)	0.00
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	13 Jan 2025		GMD.AX	AUD	AUD		4.334432	AUD-OIS-RBA	2.702747	(4,091.96)	2.702477	1.00	1.000000
SDB3260427109	Open	NEW	28 Sep 2034	(1,514)	AU000000GMD9	AUD		100.00	(25.0000)	ACT/365	2.702477	(4,091.55)	(4,091.55)	(0.41)	0.00
GENPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.731866	67,636.02	0.779749	2.00	1.000000
SDB3260122957	Open	NEW	25 Sep 2034	11,800	CNE000000T42	CNY		90.00	50.0000	ACT/360	0.779749	9,201.04	9,201.04	(1.84)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.724824	32,059.01	0.778531	2.00	1.000000
SDB3260122957	Open	NEW	25 Sep 2034	5,600	CNE000000T42	CNY		90.00	50.0000	ACT/360	0.778531	4,359.77	4,359.77	(0.87)	0.00
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	119.733075	(1,556,529.98)	16.270800	2.00	1.000000
SDB3265406657	Open	NEW	12 Jan 2035	(13,000)	CNE1000030S9	CNY		100.00	(1,200.0000)	ACT/360	16.270800	(211,520.40)	(211,520.40)	(42.34)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	118.711605	(1,697,575.95)	16.137384	2.00	1.000000
SDB3265406657	Open	NEW	12 Jan 2035	(14,300)	CNE1000030S9	CNY		100.00	(1,200.0000)	ACT/360	16.137384	(230,764.59)	(230,764.59)	(46.17)	0.00
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		300763.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	56.307998	(28,154.00)	7.651822	2.00	1.000000
SDB3264120682	Open	NEW	14 Dec 2034	(500)	CNE100003JZ7	CNY		100.00	(1,953.6343)	ACT/360	7.651822	(3,825.91)	(3,825.91)	(0.77)	0.00

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066831553 (Cont.)															
GMO PAYMENT GATEWAY, INC. CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		3769.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	7,711.666667	2,313,500.00	7,712.167925	0.65	1.000000
SDB3262800209	Open	NEW	17 Nov 2034	300	JP3385890003	JPY	1.000000	90.00	25.0000	ACT/365	7,712.167925	2,313,650.38	2,313,650.38	(150.38)	0.00
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	68.713748	54,971.00	9.347650	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	800	CNE100003RLO	CNY	7.353000	90.00	50.0000	ACT/360	9.347650	7,478.12	7,478.12	(1.50)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upside Trade	14 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	69.347500	13,869.50	9.430713	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	200	CNE100003RLO	CNY	7.353000	90.00	50.0000	ACT/360	9.430713	1,886.14	1,886.14	(0.38)	0.00
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 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	(887.6834)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 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	(90.0673)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upside Trade	14 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.029630	(94,524.46)	0.411841	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(31,200)	CNE000001F47	CNY	7.353000	100.00	(1,766.9503)	ACT/360	0.411841	(12,849.44)	(12,849.44)	(2.57)	0.00
			09 Jan 2025											5.84	
	Sell	Upside Trade	14 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.031982	(169,487.79)	0.412023	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(55,900)	CNE000001F47	CNY	7.353000	100.00	(1,766.9503)	ACT/360	0.412023	(23,032.09)	(23,032.09)	(4.61)	0.00
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Upside Trade	14 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.849996	3,785.00	5.147301	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	100	CNE100003KB6	CNY	7.353000	90.00	50.0000	ACT/360	5.147301	514.73	514.73	(0.10)	0.00
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.913334	113,740.00	5.157637	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	3,000	CNE100003KB6	CNY	7.353000	90.00	50.0000	ACT/360	5.157637	15,472.91	15,472.91	(3.09)	0.00
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upside Trade	14 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.309996	(6,462.00)	4.392147	2.00	1.000000
SDB3265345688	Open	NEW	11 Jan 2035	(200)	CNE100002PX1	CNY	7.353000	100.00	(1,750.0000)	ACT/360	4.392147	(878.43)	(878.43)	(0.18)	0.00
			09 Jan 2025											5.84	
	Sell	Upside Trade	14 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.616246	(52,185.99)	4.432296	2.00	1.000000
SDB3265345688	Open	NEW	11 Jan 2035	(1,600)	CNE100002PX1	CNY	7.353000	100.00	(1,750.0000)	ACT/360	4.432296	(7,091.67)	(7,091.67)	(1.42)	0.00
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upside Trade	14 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.984609	(137,646.01)	0.813534	2.00	1.000000
SDB3262800250	Open	NEW	20 Nov 2034	(23,000)	CNE000000SB6	CNY	7.353000	100.00	(310.6917)	ACT/360	0.813534	(18,711.28)	(18,711.28)	(3.74)	0.00

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066831553 (Cont.)															
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											5.84	
SDB3262800250	Sell	Upsize Trade	14 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.022785	(1,081,692.19)	0.818450	2.00	1.000000
	Open	NEW	20 Nov 2034	(179,600)	CNE000000SB6	CNY	7.353000	100.00	(310.6917)	ACT/360	0.818450	(146,993.62)	(146,993.62)	(29.42)	0.00
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3264649873	Sell	Upsize Trade	14 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.486668	(48,382.01)	1.289596	2.00	1.000000
	Open	NEW	02 Jan 2035	(5,100)	CNE100000SM2	CNY	7.353000	100.00	(1,213.5068)	ACT/360	1.289596	(6,576.94)	(6,576.94)	(1.32)	0.00
			09 Jan 2025											5.84	
SDB3264649873	Sell	Upsize Trade	14 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.480738	(25,597.99)	1.288359	2.00	1.000000
	Open	NEW	02 Jan 2035	(2,700)	CNE100000SM2	CNY	7.353000	100.00	(1,213.5068)	ACT/360	1.288359	(3,478.57)	(3,478.57)	(0.70)	0.00
			09 Jan 2025											0.00	
SDB3264649873		Spread Change	09 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	(1,276.4832)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3264453047		Spread Change	09 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	(2,253.1530)	ACT/360	0.000000	0.00	0.00	0.00	0.00
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3265127472	Sell	Upsize Trade	14 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.361935	(452,873.02)	2.902922	2.00	1.000000
	Open	NEW	08 Jan 2035	(21,200)	CNE1000027V9	CNY	7.353000	100.00	(2,000.0000)	ACT/360	2.902922	(61,541.95)	(61,541.95)	(12.32)	0.00
			09 Jan 2025											2.50	
SDB3265127472	Sell	Upsize Trade	14 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.212730	(159,095.48)	2.883610	2.00	1.000000
	Open	NEW	08 Jan 2035	(7,500)	CNE1000027V9	CNY	7.353000	100.00	(2,000.0000)	ACT/360	2.883610	(21,627.08)	(21,627.08)	(4.33)	0.00
HAILILAO INTERNATIONAL HOLDING LTD CMN															
			09 Jan 2025											0.00	
SDB3264178799	Buy	Partial Termination	13 Jan 2025		6862.HK	HKD	HKD		3.851410	HKD-HONIX	14.610000	131,490.00	15.900000	1.20	1.000000
	Close	NEW	14 Dec 2034	9,000	KYG4290A1013	HKD	1.000000	100.00	(30.0000)	ACT/365	14.611753	131,505.78	143,100.00	(15.78)	0.00
			09 Jan 2025											10.85	
SDB3264178799	Buy	Full Termination	13 Jan 2025		6862.HK	HKD	HKD		3.851410	HKD-HONIX	14.520000	14,520.00	15.900000	1.20	1.000000
	Close	NEW	14 Dec 2034	1,000	KYG4290A1013	HKD	1.000000	100.00	(30.0000)	ACT/365	14.537497	14,537.50	15,900.00	(1.74)	0.00
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3264649885		Spread Change	09 Jan 2025		688676.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE1000053V5	CNY		100.00	(1,730.2994)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HANA MICROELECTRONICS PCL NVDR CMN															
			09 Jan 2025											0.21	
SDB3265058825	Sell	Upsize Trade	13 Jan 2025		HANA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	24.343875	(138,760.09)	0.703284	4.00	1.000000
	Open	NEW	05 Jan 2035	(5,700)	TH0324010R12	THB	34.600000	100.00	(2,125.0000)	ACT/360	0.703284	(4,008.72)	(4,008.72)	(1.60)	0.00
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3265406634	Sell	New Trade	14 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.949001	(359,664.93)	1.623777	2.00	1.000000
	Open	NEW	12 Jan 2035	(30,100)	CNE000001CZ7	CNY	7.353000	100.00	(1,775.0000)	ACT/360	1.623777	(48,875.69)	(48,875.69)	(9.78)	0.00

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Fund: ALL
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066831553 (Cont.)															
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.852082	(56,889.99)	1.611145	2.00	1.000000
SDB3265406634	Open	NEW	12 Jan 2035	(4,800)	CNE000001CZ7	CNY	7.353000	100.00	(1,775.0000)	ACT/360	1.611145	(7,733.50)	(7,733.50)	(1.55)	0.00
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	50.270003	10,054.00	6.838608	2.00	1.000000
SDB3260962047	Open	NEW	13 Oct 2034	200	CNE100001KV8	CNY	7.353000	90.00	50.0000	ACT/360	6.838608	1,367.72	1,367.72	(0.27)	0.00
HARMONIC DRIVE SYSTEMS INC. CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		6324.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,769.166666	2,261,500.00	3,345.000000	0.65	1.000000
SDB3263426674	Close	NEW	01 Dec 2034	600	JP3765150002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,769.411662	2,261,647.00	2,007,000.00	(147.00)	0.00
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		300323.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.913332	(2,674.00)	1.211253	2.00	1.000000
SDB3265057932	Open	NEW	05 Jan 2035	(300)	CNE100001DV3	CNY	7.353000	100.00	(1,600.0000)	ACT/360	1.211253	(363.38)	(363.38)	(0.07)	0.00
HDFC BANK LIMITED CMN															
			09 Jan 2025											12.50	
	Buy	Upsize Trade	10 Jan 2025		HDBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,668.823950	9,826,035.42	19,468845	4.00	1.000000
SDB3265202615	Open	NEW	09 Jan 2035	5,888	INE040A01034	INR	85.859100	78.16	75.0000	ACT/360	19,468845	114,632.56	114,632.56	(45.78)	0.00
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		688586.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.699598	4,349.80	1.183472	2.00	1.000000
SDB3265127434	Open	NEW	08 Jan 2035	500	CNE1000041C0	CNY	7.353000	90.00	50.0000	ACT/360	1.183472	591.74	591.74	(0.12)	0.00
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.248636	48,947.00	3.026650	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	2,200	CNE100002540	CNY	7.353000	90.00	50.0000	ACT/360	3.026650	6,658.63	6,658.63	(1.33)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.335002	11,167.50	3.037384	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	500	CNE100002540	CNY	7.353000	90.00	50.0000	ACT/360	3.037384	1,518.69	1,518.69	(0.30)	0.00
HIKARI TSUSHIN, INC. CMN															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	14 Jan 2025		9435.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	33,830.000000	6,766,000.00	33,832.198950	0.65	1.000000
SDB3260588370	Open	NEW	04 Oct 2034	200	JP3783420007	JPY	1.000000	90.00	25.0000	ACT/365	33,832.198950	6,766,439.79	6,766,439.79	(439.79)	0.00
HINDUSTAN AERONAUTICS LIMITED CMN															
			09 Jan 2025											11.00	
	Sell	Partial Termination	10 Jan 2025		HIAE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,101.764197	(7,227,308.52)	48,798533	4.00	1.000000
SDB3264583769	Close	NEW	21 Dec 2034	(1,762)	INE066F01020	INR	85.859100	78.16	75.0000	ACT/360	47,701543	(84,050.12)	(85,983.02)	(33.67)	0.00
HINDUSTAN ZINC LIMITED CMN															
			09 Jan 2025											12.50	
	Buy	Upsize Trade	10 Jan 2025		HZNC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	439,726912	103,775.55	5,129945	4.00	1.000000
SDB3264858081	Open	NEW	28 Dec 2034	236	INE267A01025	INR	85.859100	78.16	75.0000	ACT/360	5,129945	1,210.67	1,210.67	(0.48)	0.00

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066831553 (Cont.)															
HIS CMN															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		9603.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260458781		NEW	29 Sep 2034	0	JP3160740001	JPY		92.00	(129.0322)	ACT/365	0.000000	0.00	0.00	0.00	0.00
HITGEN INC. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.828124	13,010.94	1.609069	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	1,100	CNE1000040G3	CNY	7.353000	90.00	50.0000	ACT/360	1.609069	1,769.98	1,769.98	(0.35)	0.00
HOYA CORP CMN															
			09 Jan 2025											0.00	
	Sell	New Trade	14 Jan 2025		7741.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	20,010.000000	(10,005,000.00)	20,008.699350	0.65	1.000000
SDB3265406650	Open	NEW	11 Jan 2035	(500)	JP3837800006	JPY	1.000000	100.00	(25.0000)	ACT/365	20,008.699350	(10,004,349.68)	(10,004,349.68)	(650.33)	0.00
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Upside Trade	14 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.906665	4,772.00	2.163181	2.00	1.000000
SDB3262115524	Open	NEW	09 Nov 2034	300	CNE100003605	CNY	7.353000	90.00	50.0000	ACT/360	2.163181	648.95	648.95	(0.13)	0.00
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		300741.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.848000	7,924.00	2.155923	2.00	1.000000
SDB3262115524	Open	NEW	09 Nov 2034	500	CNE100003605	CNY	7.353000	90.00	50.0000	ACT/360	2.155923	1,077.96	1,077.96	(0.22)	0.00
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		601226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.511134	169,000.52	0.926404	0.00	1.000000
SDB3265057926	Close	NEW	05 Jan 2035	22,500	CNE100001W10	CNY	7.353000	100.00	(850.0000)	ACT/360	1.021506	22,983.88	20,844.10	0.00	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		601226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265057926		NEW	05 Jan 2035	0	CNE100001W10	CNY		100.00	(886.4444)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.551542	42,317.00	4.428232	2.00	1.000000
SDB3260123439	Open	NEW	25 Sep 2034	1,300	CNE0000011S1	CNY	7.353000	90.00	50.0000	ACT/360	4.428232	5,756.70	5,756.70	(1.15)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upside Trade	14 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.460816	318,116.00	4.414415	2.00	1.000000
SDB3260123439	Open	NEW	25 Sep 2034	9,800	CNE0000011S1	CNY	7.353000	90.00	50.0000	ACT/360	4.414415	43,261.27	43,261.27	(8.65)	0.00
			09 Jan 2025											0.01	
	Buy	Upside Trade	14 Jan 2025		000963.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.410001	6,482.00	4.408609	2.00	1.000000
SDB3260123439	Open	NEW	25 Sep 2034	200	CNE0000011S1	CNY	7.353000	90.00	50.0000	ACT/360	4.408609	881.72	881.72	(0.18)	0.00
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127463		NEW	08 Jan 2035	0	CNE100002MT6	CNY		100.00	(1,591.8269)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											5.84	
	Sell	Upside Trade	14 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.183332	(11,865.00)	1.791513	2.00	1.000000
SDB3265345681	Open	NEW	11 Jan 2035	(900)	CNE100002MT6	CNY	7.353000	100.00	(1,850.0000)	ACT/360	1.791513	(1,612.36)	(1,612.36)	(0.32)	0.00

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066831553 (Cont.)															
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.814101	345,337.50	1.543147	0.00	1.000000
SDB3262441829	Close	NEW	13 Nov 2034	31,934	CNE000000PV0	CNY	7.353000	100.00	(1,750.0000)	ACT/360	1.470706	46,965.53	49,278.86	0.00	0.00
HWANG CHANG GEN CONTRACTOR CO CMN															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		2543.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260661423		NEW	12 Oct 2034	0	TW0002543006	TWD		100.00	(974.9912)	ACT/360	0.000000	0.00	0.00	0.00	0.00
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	148.573817	(528,922.79)	20.190034	2.00	1.000000
SDB3261928006	Open	NEW	02 Nov 2034	(3,560)	CNE100005PT2	CNY	7.353000	100.00	(721.1814)	ACT/360	20.190034	(71,876.52)	(71,876.52)	(14.39)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	146.990314	(94,073.80)	19.981527	2.00	1.000000
SDB3261928006	Open	NEW	02 Nov 2034	(640)	CNE100005PT2	CNY	7.353000	100.00	(721.1814)	ACT/360	19.981527	(12,788.18)	(12,788.18)	(2.56)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		688041.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261928006		NEW	02 Nov 2034	0	CNE100005PT2	CNY		100.00	(720.3787)	ACT/360	0.000000	0.00	0.00	0.00	0.00
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.530625	(72,849.00)	6.189329	2.00	1.000000
SDB3260123681	Open	NEW	25 Sep 2034	(1,600)	CNE100000B81	CNY	7.353000	100.00	(1,510.9657)	ACT/360	6.189329	(9,902.93)	(9,902.93)	(1.98)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.592003	(22,796.00)	6.195601	2.00	1.000000
SDB3260123681	Open	NEW	25 Sep 2034	(500)	CNE100000B81	CNY	7.353000	100.00	(1,510.9657)	ACT/360	6.195601	(3,097.80)	(3,097.80)	(0.62)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123681		NEW	25 Sep 2034	0	CNE100000B81	CNY		100.00	(1,505.6451)	ACT/360	0.000000	0.00	0.00	0.00	0.00
IHI CORPORATION CMN															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	14 Jan 2025		7013.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	8,231.500001	11,524,100.00	8,232.035048	0.65	1.000000
SDB3265345658	Open	NEW	11 Jan 2035	1,400	JP3134800006	JPY	1.000000	90.00	25.0000	ACT/365	8,232.035048	11,524,849.07	11,524,849.07	(749.07)	0.00
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN															
			09 Jan 2025											12.50	
	Buy	Upsize Trade	10 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	765.989777	6,962,847.07	8.936195	4.00	1.000000
SDB3264650040	Open	NEW	27 Dec 2034	9,090	INE335Y01020	INR	85.859100	78.16	75.0000	ACT/360	8.936195	81,230.01	81,230.01	(32.44)	0.00
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.604543	(172,519.98)	2.664106	2.00	1.000000
SDB3264649850	Open	NEW	02 Jan 2035	(8,800)	CNE000001QZ7	CNY	7.353000	100.00	(206.6036)	ACT/360	2.664106	(23,444.13)	(23,444.13)	(4.69)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.606002	(29,409.00)	2.665195	2.00	1.000000
SDB3264649850	Open	NEW	02 Jan 2035	(1,500)	CNE000001QZ7	CNY	7.353000	100.00	(206.6036)	ACT/360	2.665195	(3,997.79)	(3,997.79)	(0.80)	0.00

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066831553 (Cont.)															
INFRATIL LIMITED CMN															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	13 Jan 2025		I FT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	12.036802	(47,232.41)	12.034996	1.50	1.000000
SDB3260121440	Open	NEW	22 Sep 2034	(3,924)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	12.034996	(47,225.32)	(47,225.32)	(7.08)	0.00
INFRONEER HOLDINGS INC. CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		5076.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,181.333333	1,417,600.00	1,221.000000	0.65	1.000000
SDB3262741463	Close	NEW	16 Nov 2034	1,200	JP3153850007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,181.410120	1,417,692.14	1,465,200.00	(92.14)	0.00
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		600010.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261862950		NEW	02 Nov 2034	0	CNE0000017H1	CNY		100.00	(1,195.7481)	ACT/360	0.000000	0.00	0.00	0.00	0.00
INPEX CMN															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	14 Jan 2025		1605.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,966.076923	5,111,800.00	1,966.204718	0.65	1.000000
SDB3263242781	Open	NEW	29 Nov 2034	2,600	JP3294460005	JPY	1.000000	90.00	25.0000	ACT/365	1,966.204718	5,112,132.27	5,112,132.27	(332.27)	0.00
INSTITUTE FOR Q-SHU PIONEERS O CMN															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		5595.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,145.750000	(458,300.00)	1,145.675526	0.65	1.000000
SDB3262936528	Open	NEW	22 Nov 2034	(400)	JP3244850008	JPY	1.000000	92.00	(2,337.2093)	ACT/365	1,145.675526	(458,270.21)	(458,270.21)	(29.79)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		5595.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3262936528		NEW	22 Nov 2034	0	JP3244850008	JPY		92.00	(2,325.4716)	ACT/365	0.000000	0.00	0.00	0.00	0.00
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	97.929511	139,941.27	13.051197	0.00	1.000000
SDB3264120675	Close	NEW	14 Dec 2034	1,429	CNE1000042V8	CNY	7.353000	100.00	(1,587.9354)	ACT/360	13.318307	19,031.86	18,650.16	0.00	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	97.020113	(99,736.68)	13.184284	2.00	1.000000
SDB3264120675	Open	NEW	14 Dec 2034	(1,028)	CNE1000042V8	CNY	7.353000	100.00	(1,587.9354)	ACT/360	13.184284	(13,553.44)	(13,553.44)	(2.71)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264120675		NEW	14 Dec 2034	0	CNE1000042V8	CNY		100.00	(1,594.9169)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ISETAN MITSUKOSHI HOLDINGS CMN															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		3099.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,563.592592	6,921,700.00	2,752.500000	0.65	1.000000
SDB3264328897	Close	NEW	20 Dec 2034	2,700	JP3894900004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,563.759226	6,922,149.91	7,431,750.00	(449.91)	0.00
ITEQ CORPORATION CMN															
			09 Jan 2025											0.00	
		Spread Change	09 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	(885.2941)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
ITO EN, LTD.															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		2593.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,420.000000	(342,000.00)	3,419.777700	0.65	1.000000
SDB3262681149	Open	NEW	15 Nov 2034	(100)	JP3143000002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,419.777700	(341,977.77)	(341,977.77)	(22.23)	0.00
JAPAN EXCHANGE GROUP CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		8697.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,725.437500	1,380,350.00	1,725.549653	0.65	1.000000
SDB3260588254	Open	NEW	04 Oct 2034	800	JP3183200009	JPY	1.000000	90.00	25.0000	ACT/365	1,725.549653	1,380,439.72	1,380,439.72	(89.72)	0.00
JAPAN POST HOLDINGS CO. LTD. CMN															
			09 Jan 2025											0.00	
	Sell	Partial Termination	14 Jan 2025		6178.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,542.153495	(50,736,849.99)	1,490.500000	0.65	1.000000
SDB3264390166	Close	NEW	20 Dec 2034	(32,900)	JP3752900005	JPY	1.000000	90.00	25.0000	ACT/365	1,542.053255	(50,733,552.09)	(49,037,450.00)	(3,297.90)	0.00
JAPAN TOBACCO INC. CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		2914.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,958.352941	20,187,600.00	3,958.610234	0.65	1.000000
SDB3260458799	Open	NEW	29 Sep 2034	5,100	JP3726800000	JPY	1.000000	90.00	25.0000	ACT/365	3,958.610234	20,188,912.19	20,188,912.19	(1,312.19)	0.00
JFE HOLDINGS CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		5411.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,754.222223	1,578,800.00	1,779.500000	0.65	1.000000
SDB3261928013	Close	NEW	01 Nov 2034	900	JP3386030005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,754.336247	1,578,902.62	1,601,550.00	(102.62)	0.00
JGC HOLDINGS CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		1963.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,299.000000	(129,900.00)	1,298.915565	0.65	1.000000
SDB3260760801	Open	NEW	12 Oct 2034	(100)	JP3667600005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,298.915565	(129,891.56)	(129,891.56)	(8.44)	0.00
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		000301.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427201		NEW	10 Oct 2034	0	CNE0000012K6	CNY		100.00	(1,401.0269)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Partial Termination	14 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11,732,739	111,461.02	1,564,997	2.00	1.000000
SDB3263530600	Close	NEW	07 Dec 2034	9,500	CNE100001914	CNY	7.353000	100.00	(1,938.4842)	ACT/360	1,596,093	15,162.88	14,867.47	(3.03)	0.00
			09 Jan 2025											(2.50)	
	Buy	Partial Termination	14 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11,742,997	11,743.00	1,564,997	2.00	1.000000
SDB3263530600	Close	NEW	07 Dec 2034	1,000	CNE100001914	CNY	7.353000	100.00	(1,938.4842)	ACT/360	1,596,955	1,596.95	1,565.00	(0.32)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530600		NEW	07 Dec 2034	0	CNE100001914	CNY		100.00	(1,988.4316)	ACT/360	0.000000	0.00	0.00	0.00	0.00
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upside Trade	14 Jan 2025		600461.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9,197,860	(6,438.50)	1,250,336	2.00	1.000000
SDB3263707292	Open	NEW	08 Dec 2034	(700)	CNE000001HW3	CNY	7.353000	100.00	(1,832.6848)	ACT/360	1,250,336	(875.24)	(875.24)	(0.18)	0.00

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066831553 (Cont.)															
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600461.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.202503	(33,129.01)	1.250549	2.00	1.000000
SDB3263707292	Open	NEW	08 Dec 2034	(3,600)	CNE000001HW3	CNY	7.353000	100.00	(1,832.6848)	ACT/360	1.250549	(4,501.98)	(4,501.98)	(0.90)	0.00
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		002176.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.108078	(18,481.00)	0.965933	2.00	1.000000
SDB3263116866	Open	NEW	27 Nov 2034	(2,600)	CNE1000007F4	CNY	7.353000	100.00	(2,026.7139)	ACT/360	0.965933	(2,511.43)	(2,511.43)	(0.50)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		002176.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.105718	(4,974.00)	0.965935	2.00	1.000000
SDB3263116866	Open	NEW	27 Nov 2034	(700)	CNE1000007F4	CNY	7.353000	100.00	(2,026.7139)	ACT/360	0.965935	(676.15)	(676.15)	(0.14)	0.00
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		301251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.744499	96,939.08	4.764636	0.00	1.000000
SDB3264649839	Close	NEW	02 Jan 2035	2,712	CNE1000068P5	CNY	7.353000	100.00	(1,750.0000)	ACT/360	4.861213	13,183.61	12,921.69	0.00	0.00
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.182144	(50,910.00)	2.471639	2.00	1.000000
SDB3260123345	Open	NEW	25 Sep 2034	(2,800)	CNE100002SQ9	CNY	7.353000	100.00	(1,593.2078)	ACT/360	2.471639	(6,920.59)	(6,920.59)	(1.38)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.215818	(344,278.96)	2.475389	2.00	1.000000
SDB3260123345	Open	NEW	25 Sep 2034	(18,900)	CNE100002SQ9	CNY	7.353000	100.00	(1,593.2078)	ACT/360	2.475389	(46,784.85)	(46,784.85)	(9.36)	0.00
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.000402	287,667.52	0.984610	0.00	1.000000
SDB3261230623	Close	NEW	19 Oct 2034	41,093	CNE000000XG5	CNY	7.353000	100.00	(1,858.2086)	ACT/360	0.952047	39,122.47	40,460.58	0.00	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.992247	(13,984.49)	0.950510	2.00	1.000000
SDB3261230623	Open	NEW	19 Oct 2034	(2,000)	CNE000000XG5	CNY	7.353000	100.00	(1,858.2086)	ACT/360	0.950510	(1,901.02)	(1,901.02)	(0.38)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.002075	(77,723.03)	0.951528	2.00	1.000000
SDB3261230623	Open	NEW	19 Oct 2034	(11,100)	CNE000000XG5	CNY	7.353000	100.00	(1,858.2086)	ACT/360	0.951528	(10,561.96)	(10,561.96)	(2.11)	0.00
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.986938	53,836.00	1.494636	2.00	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	4,900	CNE000001816	CNY	7.353000	90.00	50.0000	ACT/360	1.494636	7,323.72	7,323.72	(1.46)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.013514	40,750.00	1.497751	2.00	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	3,700	CNE000001816	CNY	7.353000	90.00	50.0000	ACT/360	1.497751	5,541.68	5,541.68	(1.11)	0.00
K'S HOLDINGS CMN															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		8282.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,408.600000	(2,817,200.00)	1,408.508441	0.65	1.000000
SDB3264178810	Open	NEW	14 Dec 2034	(2,000)	JP3277150003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,408.508441	(2,817,016.88)	(2,817,016.88)	(183.12)	0.00

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066831553 (Cont.)															
KAJIMA CMN															
	Buy	Partial Termination	09 Jan 2025											0.00	
	Close	NEW	14 Jan 2025		1812.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,767.695122	11,347,550.00	2,881.000000	0.65	1.000000
SDB3261724255			27 Oct 2034	4,100	JP3210200006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,767.875022	11,348,287.59	11,812,100.00	(737.59)	0.00
KAKAKU.COM, INC. CMN															
	Buy	Upside Trade	09 Jan 2025											0.00	
	Open	NEW	14 Jan 2025		2371.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,321.636364	2,553,800.00	2,321.787270	0.65	1.000000
SDB3260121487			22 Sep 2034	1,100	JP3206000006	JPY	1.000000	90.00	25.0000	ACT/365	2,321.787270	2,553,966.00	2,553,966.00	(166.00)	0.00
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN															
	Buy	Upside Trade	09 Jan 2025											0.00	
	Open	NEW	14 Jan 2025		7012.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	6,889.250000	2,755,700.00	6,889.697801	0.65	1.000000
SDB3265345608			11 Jan 2035	400	JP3224200000	JPY	1.000000	90.00	25.0000	ACT/365	6,889.697801	2,755,879.12	2,755,879.12	(179.12)	0.00
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upside Trade	09 Jan 2025											5.84	
	Open	NEW	14 Jan 2025		688598.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.367392	(36,798.04)	2.631879	2.00	1.000000
SDB3260123437			25 Sep 2034	(1,900)	CNE100004033	CNY	7.353000	100.00	(2,127.8904)	ACT/360	2.631879	(5,000.57)	(5,000.57)	(1.00)	0.00
KDDI CORPORATION CMN															
	Buy	Upside Trade	09 Jan 2025											0.00	
	Open	NEW	14 Jan 2025		9433.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,867.920000	12,169,800.00	4,868.236415	0.65	1.000000
SDB3262938513			22 Nov 2034	2,500	JP3496400007	JPY	1.000000	90.00	25.0000	ACT/365	4,868.236415	12,170,591.04	12,170,591.04	(791.04)	0.00
KEIHAN ELECTRIC RAILWAY CMN															
	Sell	Full Termination	09 Jan 2025											0.00	
	Close	NEW	14 Jan 2025		9045.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,232.000000	(646,400.00)	3,276.212940	0.65	1.000000
SDB3265345605			11 Jan 2035	(200)	JP3279400000	JPY	1.000000	90.00	25.0000	ACT/365	3,231.789920	(646,357.98)	(655,242.59)	(42.02)	0.00
KIKKOMAN CORP. CMN															
	Buy	Upside Trade	09 Jan 2025											0.00	
	Open	NEW	14 Jan 2025		2801.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,634.144445	7,353,650.00	1,634.250664	0.65	1.000000
SDB3262441830			10 Nov 2034	4,500	JP3240400006	JPY	1.000000	90.00	25.0000	ACT/365	1,634.250664	7,354,127.99	7,354,127.99	(477.99)	0.00
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upside Trade	09 Jan 2025											(2.50)	
	Open	NEW	14 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.862239	37,300.49	1.749163	2.00	1.000000
SDB3260264474			10 Oct 2034	2,900	CNE100000XB5	CNY	7.353000	90.00	50.0000	ACT/360	1.749163	5,072.57	5,072.57	(1.01)	0.00
	Buy	Upside Trade	09 Jan 2025											0.84	
	Open	NEW	14 Jan 2025		002517.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.759999	48,488.00	1.735839	2.00	1.000000
SDB3260264474			10 Oct 2034	3,800	CNE100000XB5	CNY	7.353000	90.00	50.0000	ACT/360	1.735839	6,596.19	6,596.19	(1.32)	0.00
KINGSOFT CORPORATION LTD CMN															
	Buy	Upside Trade	09 Jan 2025											10.85	
	Open	NEW	13 Jan 2025		3888.HK	HKD	HKD		3.851410	HKD-HONIX	31.980000	31,980.00	32,018536	1.20	1.000000
SDB3260854913			11 Oct 2034	1,000	KYG5264Y1089	HKD	1.000000	100.00	30.0000	ACT/365	32,018536	32,018.54	32,018.54	(3.84)	0.00
	Buy	Upside Trade	09 Jan 2025											0.00	
	Open	NEW	13 Jan 2025		3888.HK	HKD	HKD		3.851410	HKD-HONIX	32.085000	64,170.00	32,088850	1.20	1.000000
SDB3260854913			11 Oct 2034	2,000	KYG5264Y1089	HKD	1.000000	100.00	30.0000	ACT/365	32.088850	64,177.70	64,177.70	(7.70)	0.00

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066831553 (Cont.)															
KIRIN HOLDINGS COMPANY, LTD CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		2503.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,986.208334	(19,067,600.01)	1,986.079230	0.65	1.000000
SDB3260121458	Open	NEW	22 Sep 2034	(9,600)	JP3258000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,986.079230	(19,066,360.61)	(19,066,360.61)	(1,239.39)	0.00
KOBAYASHI PHARMACEUTICAL CO CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		4967.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	5,980.000000	(598,000.00)	5,979.611300	0.65	1.000000
SDB3260961895	Open	NEW	12 Oct 2034	(100)	JP3301100008	JPY	1.000000	92.00	(25.0000)	ACT/365	5,979.611300	(597,961.13)	(597,961.13)	(38.87)	0.00
KOBE STEEL CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		5406.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,556.058823	2,645,300.00	1,579.000000	0.65	1.000000
SDB3264328879	Close	NEW	20 Dec 2034	1,700	JP3289800009	JPY	1.000000	92.00	(25.0000)	ACT/365	1,556.159967	2,645,471.94	2,684,300.00	(171.94)	0.00
KOKUSAI ELECTRIC CMN															
			09 Jan 2025											0.00	
		Div Pay Ratio Change	09 Jan 2025		6525.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265345642		NEW	11 Jan 2035	0	JP3293330001	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		6525.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,363.000000	(472,600.00)	2,362.846405	0.65	1.000000
SDB3265345642	Open	AMEND	11 Jan 2035	(200)	JP3293330001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,362.846405	(472,569.28)	(472,569.28)	(30.72)	0.00
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		002625.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261724274		NEW	30 Oct 2034	0	CNE1000018P0	CNY		100.00	(1,121.4285)	ACT/360	0.000000	0.00	0.00	0.00	0.00
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS															
			09 Jan 2025											0.00	
	Buy	Upside Trade	13 Jan 2025		0135.HK	HKD	HKD		3.851410	HKD-HONIX	7.770000	15,540.00	7.770932	1.20	1.000000
SDB3263589476	Open	NEW	06 Dec 2034	2,000	BMG5320C1082	HKD	1.000000	100.00	30.0000	ACT/365	7.770932	15,541.86	15,541.86	(1.86)	0.00
KUSURI NO AOKI HOLDINGS ORD CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		3549.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,150.125000	(2,520,100.00)	3,149.920242	0.65	1.000000
SDB3264753536	Open	NEW	27 Dec 2034	(800)	JP3266190002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,149.920242	(2,519,936.19)	(2,519,936.19)	(163.81)	0.00
KYOCERA CORPORATION CMN															
			09 Jan 2025											0.00	
		Div Pay Ratio Change	09 Jan 2025		6971.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265345619		NEW	11 Jan 2035	0	JP3249600002	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		6971.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,608.000000	(482,400.00)	1,607.895480	0.65	1.000000
SDB3265345619	Open	AMEND	11 Jan 2035	(300)	JP3249600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,607.895480	(482,368.64)	(482,368.64)	(31.36)	0.00
KYORITSU MAINTENANCE CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		9616.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,868.131579	(5,449,450.00)	2,867.945150	0.65	1.000000
SDB3260121407	Open	NEW	22 Sep 2034	(1,900)	JP3253900009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,867.945150	(5,449,095.79)	(5,449,095.79)	(354.21)	0.00

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066831553 (Cont.)															
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		603477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.731001	(8,365.50)	2.274374	2.00	1.000000
SDB3260123395	Open	NEW	25 Sep 2034	(500)	CNE100002T63	CNY	7.353000	100.00	(933.5499)	ACT/360	2.274374	(1,137.19)	(1,137.19)	(0.23)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		603477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.853335	(80,896.01)	2.290238	2.00	1.000000
SDB3260123395	Open	NEW	25 Sep 2034	(4,800)	CNE100002T63	CNY	7.353000	100.00	(933.5499)	ACT/360	2.290238	(10,993.14)	(10,993.14)	(2.20)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		603477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123395	Open	NEW	25 Sep 2034	0	CNE100002T63	CNY		100.00	(936.0694)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.667326	(18,938.01)	0.362469	2.00	1.000000
SDB3262115544	Open	NEW	09 Nov 2034	(7,100)	CNE000001R68	CNY	7.353000	100.00	(1,748.5261)	ACT/360	0.362469	(2,573.53)	(2,573.53)	(0.52)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.665456	(2,932.00)	0.362336	2.00	1.000000
SDB3262115544	Open	NEW	09 Nov 2034	(1,100)	CNE000001R68	CNY	7.353000	100.00	(1,748.5261)	ACT/360	0.362336	(398.57)	(398.57)	(0.08)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262115544	Open	NEW	09 Nov 2034	0	CNE000001R68	CNY		100.00	(1,748.6284)	ACT/360	0.000000	0.00	0.00	0.00	0.00
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.466001	(7,733.00)	2.101710	2.00	1.000000
SDB3262540419	Open	NEW	16 Nov 2034	(500)	CNE1000035N9	CNY	7.353000	100.00	(1,811.0115)	ACT/360	2.101710	(1,050.86)	(1,050.86)	(0.21)	0.00
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.441108	(12,387.99)	0.467620	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(3,600)	CNE000001HQ5	CNY	7.353000	100.00	(1,897.1642)	ACT/360	0.467620	(1,683.43)	(1,683.43)	(0.34)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.435000	(343.50)	0.466946	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(100)	CNE000001HQ5	CNY	7.353000	100.00	(1,897.1642)	ACT/360	0.466946	(46.69)	(46.69)	(0.01)	0.00
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.867499	(2,294.00)	0.389671	2.00	1.000000
SDB3262800193	Open	NEW	20 Nov 2034	(800)	CNE0000005T1	CNY	7.353000	100.00	(1,224.0129)	ACT/360	0.389671	(311.74)	(311.74)	(0.06)	0.00
LOTTERY CORP/THE CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Buy	Partial Termination	13 Jan 2025		TLC.AX	AUD	AUD		4.334688	AUD-OIS-RBA	4.912970	37,923.22	5.012941	1.00	1.000000
SDB3265201674	Close	NEW	10 Jan 2035	7,719	AU0000219529	AUD	1.000000	100.00	(25.0000)	ACT/365	4.913461	37,927.01	38,694.89	(3.79)	0.00
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.873150	(164,432.98)	2.428823	2.00	1.000000
SDB3263242831	Open	NEW	30 Nov 2034	(9,200)	CNE100004116	CNY	7.353000	100.00	(2,157.7097)	ACT/360	2.428823	(22,345.17)	(22,345.17)	(4.47)	0.00

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066831553 (Cont.)															
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											2.50	
SDB3263242831	Sell	Upside Trade	14 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.829041	(46,355.51)	2.423639	2.00	1.000000
	Open	NEW	30 Nov 2034	(2,600)	CNE100004116	CNY	7.353000	100.00	(2,157.7097)	ACT/360	2.423639	(6,301.46)	(6,301.46)	(1.26)	0.00
M&A RESEARCH INSTITUTE HOLDING CMN															
			09 Jan 2025											0.00	
SDB3262178991	Buy	Upside Trade	14 Jan 2025		9552.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,017.000000	403,400.00	2,017.131105	0.65	1.000000
	Open	NEW	08 Nov 2034	200	JP3167370000	JPY	1.000000	90.00	25.0000	ACT/365	2,017.131105	403,426.22	403,426.22	(26.22)	0.00
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.															
			09 Jan 2025											0.00	
SDB3262115591	Sell	Full Termination	13 Jan 2025		MQG.AX	AUD	AUD		4.334688	AUD-OIS-RBA	233.409194	(105,734.36)	221.650000	1.00	1.000000
	Close	NEW	08 Nov 2034	(453)	AU000000MQG1	AUD	1.000000	100.00	25.0000	ACT/365	233.385853	(105,723.79)	(100,407.45)	(10.57)	0.00
MARUBENI CORPORATION CMN															
			09 Jan 2025											0.00	
SDB3264753543	Buy	Partial Termination	14 Jan 2025		8002.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,264.875000	6,341,650.00	2,392.500000	0.65	1.000000
	Close	NEW	27 Dec 2034	2,800	JP3877600001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,265.022217	6,342,062.21	6,699,000.00	(412.21)	0.00
MATSUKIYOCOCOKARA CMN															
			09 Jan 2025											0.00	
SDB3262055918	Sell	Upside Trade	14 Jan 2025		3088.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,303.000000	(460,600.00)	2,302.850305	0.65	1.000000
	Open	NEW	06 Nov 2034	(200)	JP3869010003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,302.850305	(460,570.06)	(460,570.06)	(29.94)	0.00
MEBUKI FINANCIAL GROUP CMN															
			09 Jan 2025											0.00	
SDB3264649743	Sell	Partial Termination	14 Jan 2025		7167.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	651.150000	(2,344,140.00)	642.300000	0.65	1.000000
	Close	NEW	27 Dec 2034	(3,600)	JP3117700009	JPY	1.000000	90.00	25.0000	ACT/365	651.107675	(2,343,987.63)	(2,312,280.00)	(152.37)	0.00
MEITEC CORP. CMN															
			09 Jan 2025											0.00	
SDB3260121428	Buy	Upside Trade	14 Jan 2025		9744.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,946.166667	883,850.00	2,946.358168	0.65	1.000000
	Open	NEW	22 Sep 2034	300	JP3919200000	JPY	1.000000	90.00	25.0000	ACT/365	2,946.358168	883,907.45	883,907.45	(57.45)	0.00
MERCARI CMN															
			09 Jan 2025											0.00	
SDB3262179001	Sell	Upside Trade	14 Jan 2025		4385.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,686.159091	(3,709,550.00)	1,686.049491	0.65	1.000000
	Open	NEW	08 Nov 2034	(2,200)	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,686.049491	(3,709,308.88)	(3,709,308.88)	(241.12)	0.00
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
SDB3262055937	Buy	Partial Termination	13 Jan 2025		MIN.AX	AUD	AUD		4.334688	AUD-OIS-RBA	34.628080	10,734.70	34.250000	1.00	1.000000
	Close	NEW	03 Nov 2034	310	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	34.631543	10,735.78	10,617.50	(1.07)	0.00
MIRACLL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3265406609	Sell	New Trade	14 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.636577	(59,418.99)	2.124890	2.00	1.000000
	Open	NEW	12 Jan 2035	(3,800)	CNE1000040Z3	CNY	7.353000	100.00	(1,750.0000)	ACT/360	2.124890	(8,074.58)	(8,074.58)	(1.62)	0.00
			09 Jan 2025											2.50	
SDB3265406609	Sell	Upside Trade	14 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.595628	(24,953.00)	2.120034	2.00	1.000000
	Open	NEW	12 Jan 2035	(1,600)	CNE1000040Z3	CNY	7.353000	100.00	(1,750.0000)	ACT/360	2.120034	(3,392.05)	(3,392.05)	(0.68)	0.00

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066831553 (Cont.)															
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES															
			09 Jan 2025											0.00	
SDB3260121552	Sell	Partial Termination	13 Jan 2025		MGR.AX	AUD	AUD		4.334688	AUD-OIS-RBA	1.873059	(61,949.55)	1.875000	1.00	1.000000
	Close	NEW	22 Sep 2034	(33,074)	AU000000MGR9	AUD	1.000000	100.00	25.0000	ACT/365	1.872872	(61,943.37)	(62,013.75)	(6.19)	0.00
MITSUBISHI HC CAPITAL CMN															
			09 Jan 2025											0.00	
SDB3262867379	Buy	Upside Trade	14 Jan 2025		8593.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,022.641666	6,135,850.00	1,022.708138	0.65	1.000000
	Open	NEW	22 Nov 2034	6,000	JP3499800005	JPY	1.000000	90.00	25.0000	ACT/365	1,022.708138	6,136,248.83	6,136,248.83	(398.83)	0.00
MITSUBISHI MOTORS CMN															
			09 Jan 2025											0.00	
SDB3260962543	Buy	Partial Termination	14 Jan 2025		7211.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	484.416667	581,300.00	532.600000	0.65	1.000000
	Close	NEW	12 Oct 2034	1,200	JP3899800001	JPY	1.000000	92.00	(25.0000)	ACT/365	484.448154	581,337.78	639,120.00	(37.78)	0.00
MITSUBISHI UFJ FINANCIAL GROUP CMN															
			09 Jan 2025											0.00	
SDB3265345616		Div Pay Ratio Change NEW	09 Jan 2025 11 Jan 2035	0	8306.T JP3902900004	JPY JPY			0.231000	JPY-BOJ-TONAT (25.0000) ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
SDB3265345616	Sell	Upside Trade	14 Jan 2025		8306.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,916.583333	(3,449,850.00)	1,916.458755	0.65	1.000000
	Open	AMEND	11 Jan 2035	(1,800)	JP3902900004	JPY	1.000000	92.00	(25.0000)	ACT/365	1,916.458755	(3,449,625.76)	(3,449,625.76)	(224.24)	0.00
MITSUI FUDOSAN CO., LTD. CMN															
			09 Jan 2025											0.00	
SDB3265345622	Buy	Upside Trade	14 Jan 2025		8801.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,238.321428	1,733,650.00	1,238.401919	0.65	1.000000
	Open	NEW	11 Jan 2035	1,400	JP3893200000	JPY	1.000000	90.00	25.0000	ACT/365	1,238.401919	1,733,762.69	1,733,762.69	(112.69)	0.00
MITSUI O.S.K. LINES LTD CMN															
			09 Jan 2025											0.00	
SDB3265272400	Sell	Upside Trade	14 Jan 2025		9104.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	5,472.500001	(3,283,500.00)	5,472.144288	0.65	1.000000
	Open	NEW	11 Jan 2035	(600)	JP3362700001	JPY	1.000000	92.00	(25.0000)	ACT/365	5,472.144288	(3,283,286.57)	(3,283,286.57)	(213.43)	0.00
MIZUHO FINANCIAL GROUP CMN															
			09 Jan 2025											0.00	
SDB3265406612	Sell	New Trade	14 Jan 2025		8411.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,994.200000	(3,994,200.00)	3,993.940377	0.65	1.000000
	Open	NEW	11 Jan 2035	(1,000)	JP3885780001	JPY	1.000000	100.00	(25.0000)	ACT/365	3,993.940377	(3,993,940.38)	(3,993,940.38)	(259.62)	0.00
MS&AD INSURANCE GROUP HOLDINGS CMN															
			09 Jan 2025											0.00	
SDB3265406651	Buy	New Trade	14 Jan 2025		8725.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,267.147058	22,216,599.99	3,267.359423	0.65	1.000000
	Open	NEW	11 Jan 2035	6,800	JP3890310000	JPY	1.000000	90.00	25.0000	ACT/365	3,267.359423	22,218,044.08	22,218,044.08	(1,444.08)	0.00
MTR CORP LTD CMN															
			09 Jan 2025											0.00	
SDB3265345628	Buy	Upside Trade	13 Jan 2025		0066.HK	HKD	HKD		3.851410	HKD-HONIX	25.300000	202,400.00	25.330486	1.20	1.000000
	Open	NEW	10 Jan 2035	8,000	HK0066009694	HKD	1.000000	100.00	30.0000	ACT/365	25.330486	202,643.89	202,643.89	(24.29)	0.00
			09 Jan 2025											0.00	
SDB3265345628	Buy	Upside Trade	13 Jan 2025		0066.HK	HKD	HKD		3.851410	HKD-HONIX	25.275000	12,637.50	25.278033	1.20	1.000000
	Open	NEW	10 Jan 2035	500	HK0066009694	HKD	1.000000	100.00	30.0000	ACT/365	25.278033	12,639.02	12,639.02	(1.52)	0.00

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066831553 (Cont.)															
MUANGTHAI CAPITAL PCL NVDR															
	Sell	Upside Trade	09 Jan 2025											0.21	
SDB3260121409	Open	NEW	13 Jan 2025		MTC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	44.700013	(22,350.01)	1.291364	4.00	1.000000
			22 Sep 2034	(500)	TH6068010R19	THB	34.600000	100.00	(2,569.4637)	ACT/360	1.291364	(645.68)	(645.68)	(0.26)	0.00
		Spread Change	09 Jan 2025		MTC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121409	Open	NEW	09 Jan 2025	0	TH6068010R19	THB		100.00	(2,569.2154)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
			22 Sep 2034											0.00	0.000000
NABTESCO CMN															
	Buy	Partial Termination	09 Jan 2025											0.00	
SDB3264390158	Close	NEW	14 Jan 2025		6268.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,777.000000	277,700.00	2,808.000000	0.65	1.000000
			20 Dec 2034	100	JP3651210001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,777.180505	277,718.05	280,800.00	(18.05)	0.00
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	09 Jan 2025											0.00	
SDB3263186006	Open	NEW	09 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
			30 Nov 2034	0	CNE000000PR8	CNY		100.00	(2,024.5090)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
NAMURA SHIPBUILDING CO., LTD. CMN															
	Sell	Upside Trade	09 Jan 2025											0.00	
SDB3264390143	Open	NEW	14 Jan 2025		7014.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,886.000000	(377,200.00)	1,885.877410	0.65	1.000000
			20 Dec 2034	(200)	JP3651400008	JPY	1.000000	92.00	(186.4942)	ACT/365	1,885.877410	(377,175.48)	(377,175.48)	(24.52)	0.00
		Spread Change	09 Jan 2025		7014.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264390143	Open	NEW	09 Jan 2025	0	JP3651400008	JPY		92.00	(185.5263)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
			20 Dec 2034											0.00	0.000000
NANYA TECHNOLOGY CORPORATION ORD CMN															
	Sell	Upside Trade	09 Jan 2025											15.00	
SDB3262115580	Open	NEW	13 Jan 2025		2408.TW	USD	USD		4.330000	USD-Federal Funds-H.15	25.850013	(25,850.01)	0.782821	2.75	1.000000
			08 Nov 2034	(1,000)	TW0002408002	TWD	32.963000	100.00	(443.7662)	ACT/360	0.782821	(782.82)	(782.82)	(0.22)	0.00
	Sell	Upside Trade	09 Jan 2025											30.00	
SDB3262115580	Open	NEW	13 Jan 2025		2408.TW	USD	USD		4.330000	USD-Federal Funds-H.15	26.399999	(79,200.00)	0.798275	2.75	1.000000
			08 Nov 2034	(3,000)	TW0002408002	TWD	32.963000	100.00	(443.7662)	ACT/360	0.798275	(2,394.82)	(2,394.82)	(0.66)	0.00
		Spread Change	09 Jan 2025		2408.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262115580	Open	NEW	09 Jan 2025	0	TW0002408002	TWD		100.00	(444.4300)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
			08 Nov 2034											0.00	0.000000
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upside Trade	09 Jan 2025											2.50	
SDB3260128341	Open	NEW	14 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.965760	(81,837.25)	2.578162	2.00	1.000000
			25 Sep 2034	(4,315)	CNE1000040F5	CNY	7.353000	100.00	(2,198.3444)	ACT/360	2.578162	(11,124.77)	(11,124.77)	(2.23)	0.00
	Sell	Upside Trade	09 Jan 2025											5.84	
SDB3260128341	Open	NEW	14 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	18.941761	(56,541.16)	2.574039	2.00	1.000000
			25 Sep 2034	(2,985)	CNE1000040F5	CNY	7.353000	100.00	(2,198.3444)	ACT/360	2.574039	(7,683.51)	(7,683.51)	(1.54)	0.00
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID															
	Buy	Upside Trade	09 Jan 2025											0.00	
SDB3261588078	Open	NEW	13 Jan 2025		NWL.AX	AUD	AUD		4.334432	AUD-OIS-RBA	30.154797	8,895.67	30.157812	1.00	1.000000
			25 Oct 2034	295	AU000000NWL7	AUD	1.000000	100.00	25.0000	ACT/365	30.157812	8,896.55	8,896.55	(0.89)	0.00

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066831553 (Cont.)															
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	13 Jan 2025		NHC.AX	AUD	AUD		4.334432	AUD-OIS-RBA	4.839840	19,765.91	4.840324	1.00	1.000000
SDB3265201680	Open	NEW	10 Jan 2035	4,084	AU000000NHC7	AUD	1.000000	100.00	25.0000	ACT/365	4.840324	19,767.88	19,767.88	(1.98)	0.00
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.860002	3,258.00	1.477368	2.00	1.000000
SDB3262115534	Open	NEW	09 Nov 2034	300	CNE100002CM2	CNY	7.353000	90.00	50.0000	ACT/360	1.477368	443.21	443.21	(0.09)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		300532.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.911670	9,820.50	1.483901	2.00	1.000000
SDB3262115534	Open	NEW	09 Nov 2034	900	CNE100002CM2	CNY	7.353000	90.00	50.0000	ACT/360	1.483901	1,335.51	1,335.51	(0.27)	0.00
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Partial Termination	14 Jan 2025		603699.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.097500	(4,819.50)	3.027572	2.00	1.000000
SDB3262115450	Close	NEW	09 Nov 2034	(200)	CNE100001SJ6	CNY	7.353000	90.00	50.0000	ACT/360	3.275759	(655.15)	(605.51)	(0.13)	0.00
			09 Jan 2025											5.84	
	Sell	Partial Termination	14 Jan 2025		603699.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.086667	(14,452.00)	3.027572	2.00	1.000000
SDB3262115450	Close	NEW	09 Nov 2034	(600)	CNE100001SJ6	CNY	7.353000	90.00	50.0000	ACT/360	3.273192	(1,963.92)	(1,816.54)	(0.39)	0.00
NEXTAGE CO. LTD. CMN															
		Div Pay Ratio Change	09 Jan 2025		3186.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3265345643		NEW	11 Jan 2035	0	JP3758210003	JPY		92.00	(100.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		3186.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,515.900000	(1,515,900.00)	1,515.801466	0.65	1.000000
SDB3265345643	Open	AMEND	11 Jan 2035	(1,000)	JP3758210003	JPY	1.000000	92.00	(100.0000)	ACT/365	1,515.801466	(1,515,801.47)	(1,515,801.47)	(98.53)	0.00
NEXTDC LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	13 Jan 2025		NXT.AX	AUD	AUD		4.334432	AUD-OIS-RBA	15.380528	(23,147.69)	15.378990	1.00	1.000000
SDB3263530573	Open	NEW	06 Dec 2034	(1,505)	AU000000NXT8	AUD	1.000000	100.00	(25.0000)	ACT/365	15.378990	(23,145.38)	(23,145.38)	(2.31)	0.00
NGERN TID LOR PCL NVDR CMN SERIES NVDR															
			09 Jan 2025											0.21	
	Sell	Upsize Trade	13 Jan 2025		TIDLOR_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	15.857074	(291,770.16)	0.458104	4.00	1.000000
SDB3260121420	Open	NEW	22 Sep 2034	(18,400)	THA271010R18	THB	34.600000	100.00	(1,298.9709)	ACT/360	0.458104	(8,429.11)	(8,429.11)	(3.37)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 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	(1,299.0070)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NIDEC CMN															
		Div Pay Ratio Change	09 Jan 2025		6594.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3265345624		NEW	11 Jan 2035	0	JP3734800000	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		6594.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,923.405138	(73,962,149.99)	2,923.215117	0.65	1.000000
SDB3265345624	Open	AMEND	11 Jan 2035	(25,300)	JP3734800000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,923.215117	(73,957,342.46)	(73,957,342.46)	(4,807.54)	0.00

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066831553 (Cont.)															
NIHON KOHDEN CORP. CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		6849.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,086.500001	(208,650.00)	2,086.364378	0.65	1.000000
SDB3260760809	Open	NEW	12 Oct 2034	(100)	JP3706800004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,086.364378	(208,636.44)	(208,636.44)	(13.56)	0.00
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upside Trade	14 Jan 2025		600884.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.258772	(100,171.05)	0.986411	2.00	1.000000
SDB3263116865	Open	NEW	27 Nov 2034	(13,800)	CNE000000JJ8	CNY	7.353000	100.00	(1,689.5127)	ACT/360	0.986411	(13,612.47)	(13,612.47)	(2.72)	0.00
			09 Jan 2025											2.50	
	Sell	Upside Trade	14 Jan 2025		600884.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.260950	(30,495.99)	0.987037	2.00	1.000000
SDB3263116865	Open	NEW	27 Nov 2034	(4,200)	CNE000000JJ8	CNY	7.353000	100.00	(1,689.5127)	ACT/360	0.987037	(4,145.56)	(4,145.56)	(0.83)	0.00
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		600989.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264857840		NEW	02 Jan 2035	0	CNE10003LF5	CNY		100.00	(441.0531)	ACT/360	0.000000	0.00	0.00	0.00	0.00
NIPPON PAINT CO., LTD. CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		4612.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	990.439796	9,706,310.00	990.504175	0.65	1.000000
SDB3264255559	Open	NEW	15 Dec 2034	9,800	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	990.504175	9,706,940.91	9,706,940.91	(630.91)	0.00
NISSAN MOTOR CMN															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		7201.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	450.629224	9,868,780.01	480.000000	0.65	1.000000
SDB3264520293	Close	NEW	21 Dec 2034	21,900	JP3672400003	JPY	1.000000	92.00	(25.0000)	ACT/365	450.658515	9,869,421.48	10,512,000.00	(641.47)	0.00
NMDC LIMITED CMN															
			09 Jan 2025											11.00	
	Sell	Partial Termination	10 Jan 2025		NMDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	65.272091	(833,198.24)	0.769873	4.00	1.000000
SDB3264984553	Close	NEW	02 Jan 2035	(12,765)	INE584A01023	INR	85.859100	78.16	75.0000	ACT/360	0.759083	(9,689.69)	(9,827.43)	(3.88)	0.00
NOF CORPORATION CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		4403.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,171.625000	868,650.00	2,171.766156	0.65	1.000000
SDB3261588071	Open	NEW	25 Oct 2034	400	JP3753400005	JPY	1.000000	90.00	25.0000	ACT/365	2,171.766156	868,706.46	868,706.46	(56.46)	0.00
NOMURA MICRO SCIENCE CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		6254.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,753.125000	2,202,500.00	2,311.000000	0.65	1.000000
SDB3260121385	Close	NEW	22 Sep 2034	800	JP3762950008	JPY	1.000000	92.00	(126.3963)	ACT/365	2,753.303953	2,202,643.16	1,848,800.00	(143.16)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		6254.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260121385		NEW	22 Sep 2034	0	JP3762950008	JPY		92.00	(122.7813)	ACT/365	0.000000	0.00	0.00	0.00	0.00
OBIC BUSINESS CONSULTANTS CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		4733.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	6,804.500000	4,082,700.00	6,804.942292	0.65	1.000000
SDB3260121423	Open	NEW	22 Sep 2034	600	JP3173500004	JPY	1.000000	90.00	25.0000	ACT/365	6,804.942292	4,082,965.38	4,082,965.38	(265.38)	0.00

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066831553 (Cont.)															
OBIC CO., LTD CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		4684.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,570.333333	2,742,200.00	4,570.630405	0.65	1.000000
SDB3260121432	Open	NEW	22 Sep 2034	600	JP3173400007	JPY	1.000000	90.00	25.0000	ACT/365	4,570.630405	2,742,378.24	2,742,378.24	(178.24)	0.00
OCBC LTD CMN															
			09 Jan 2025											4.00	
	Sell	Full Termination	13 Jan 2025		OCBC.SI	SGD	SGD		2.838500	SGD-SORA	17.505849	(649,467.00)	16.690000	0.75	1.000000
SDB3263644981	Close	NEW	06 Dec 2034	(37,100)	SG1S04926220	SGD	1.000000	100.00	20.0000	ACT/365	17.497534	(649,158.51)	(619,199.00)	(48.71)	0.00
OJI HOLDINGS CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		3861.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	600.404348	(2,761,860.00)	600.365322	0.65	1.000000
SDB3260458794	Open	NEW	29 Sep 2034	(4,600)	JP3174410005	JPY	1.000000	92.00	(25.0000)	ACT/365	600.365322	(2,761,680.48)	(2,761,680.48)	(179.52)	0.00
OLYMPUS CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		7733.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,349.512195	(28,899,000.00)	2,349.359477	0.65	1.000000
SDB3264178805	Open	NEW	14 Dec 2034	(12,300)	JP3201200007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,349.359477	(28,897,121.57)	(28,897,121.57)	(1,878.43)	0.00
OMRON CORPORATION CMN															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		6645.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	4,819.008695	55,418,599.99	5,353.000000	0.65	1.000000
SDB3263985551	Close	NEW	13 Dec 2034	11,500	JP3197800000	JPY	1.000000	92.00	(25.0000)	ACT/365	4,819.321931	55,422,202.21	61,559,500.00	(3,602.21)	0.00
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN															
			09 Jan 2025											12.50	
	Buy	Upside Trade	10 Jan 2025		ORCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	11,796.615180	931,932.60	137.621750	4.00	1.000000
SDB3265276899	Open	NEW	09 Jan 2035	79	INE881D01027	INR	85.859100	78.16	75.0000	ACT/360	137.621750	10,872.12	10,872.12	(4.34)	0.00
ORIENTAL LAND CO CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		4661.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,367.125000	5,387,400.00	3,422.000000	0.65	1.000000
SDB3264520326	Close	NEW	21 Dec 2034	1,600	JP3198900007	JPY	1.000000	92.00	(25.0000)	ACT/365	3,367.343863	5,387,750.18	5,475,200.00	(350.18)	0.00
ORIX CMN															
			09 Jan 2025											0.00	
	Buy	New Trade	14 Jan 2025		8591.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	3,250.074227	157,628,600.01	3,250.285482	0.65	1.000000
SDB3265406632	Open	NEW	11 Jan 2035	48,500	JP3200450009	JPY	1.000000	90.00	25.0000	ACT/365	3,250.285482	157,638,845.88	157,638,845.88	(10,245.86)	0.00
ORORA LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Sell	Upside Trade	13 Jan 2025		ORA.AX	AUD	AUD		4.334432	AUD-OIS-RBA	2.418320	(3,799.18)	2.418078	1.00	1.000000
SDB3260458766	Open	NEW	29 Sep 2034	(1,571)	AU0000000ORA8	AUD	1.000000	100.00	(25.0000)	ACT/365	2.418078	(3,798.80)	(3,798.80)	(0.38)	0.00
OSAKA GAS CO., LTD. CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		9532.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,312.600000	1,656,300.00	3,460.000000	0.65	1.000000
SDB3264255517	Close	NEW	15 Dec 2034	500	JP3180400008	JPY	1.000000	92.00	(25.0000)	ACT/365	3,312.815319	1,656,407.66	1,730,000.00	(107.66)	0.00

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066831553 (Cont.)																
PHARMA ESSENTIA CORPORATION CMN																
			09 Jan 2025											30.00		
	Sell	Upside Trade	13 Jan 2025		6446.TW	USD	USD		4.330000	USD-Federal Funds-H.15	729.999992	(729,999.99)	22.073514	2.75	1.000000	
SDB3260121402	Open	NEW	22 Sep 2034	(1,000)	TW0006446008	TWD		32.963000	100.00	(273.6111)	ACT/360	22.073514	(22,073.51)	(22,073.51)	(6.09)	0.00
PLAID INC. (JAPAN) CMN																
			09 Jan 2025											0.00		
	Sell	Upside Trade	14 Jan 2025		4165.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	941.111111	(847,000.00)	941.049939	0.65	1.000000	
SDB3265201672	Open	NEW	11 Jan 2035	(900)	JP3833270006	JPY		1.000000	92.00	(250.0000)	ACT/365	941.049939	(846,944.95)	(846,944.95)	(55.05)	0.00
POLA ORBIS HOLDINGS CMN																
			09 Jan 2025											0.00		
	Sell	Upside Trade	14 Jan 2025		4927.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,403.636363	(1,544,000.00)	1,403.545127	0.65	1.000000	
SDB3264583138	Open	NEW	22 Dec 2034	(1,100)	JP3855900001	JPY		1.000000	92.00	(66.6666)	ACT/365	1,403.545127	(1,543,899.64)	(1,543,899.64)	(100.36)	0.00
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																
			09 Jan 2025											2.50		
	Sell	Upside Trade	14 Jan 2025		600155.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.766945	(24,361.00)	0.919883	2.00	1.000000	
SDB3264328846	Open	NEW	21 Dec 2034	(3,600)	CNE000000X53	CNY		7.353000	100.00	(1,100.0000)	ACT/360	0.919883	(3,311.58)	(3,311.58)	(0.66)	0.00
			09 Jan 2025											5.84		
	Sell	Upside Trade	14 Jan 2025		600155.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.786691	(242,284.87)	0.922259	2.00	1.000000	
SDB3264328846	Open	NEW	21 Dec 2034	(35,700)	CNE000000X53	CNY		7.353000	100.00	(1,100.0000)	ACT/360	0.922259	(32,924.65)	(32,924.65)	(6.59)	0.00
POWER FINANCE CORP LTD CMN																
			09 Jan 2025											12.50		
	Buy	New Trade	10 Jan 2025		PWFC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	426.531106	15,080,433.78	4.976000	4.00	1.000000	
SDB3265407093	Open	NEW	10 Jan 2035	35,356	INE134E01011	INR		85.859100	78.16	75.0000	ACT/360	4.976000	175,931.46	175,931.46	(70.26)	0.00
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN																
			09 Jan 2025											13.03		
	Sell	Full Termination	13 Jan 2025		PMET.KL	USD	USD		4.330000	USD-Federal Funds-H.15	4.704204	(591,318.44)	1.097056	5.00	1.000000	
SDB3260661755	Close	NEW	11 Oct 2034	(125,700)	MYL88690O009	MYR		4.505500	100.00	150.0000	ACT/360	1.042222	(131,007.31)	(137,899.94)	(65.62)	0.00
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR																
			09 Jan 2025											0.21		
	Buy	Partial Termination	13 Jan 2025		PTTGC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.816675	28,580.01	0.741509	4.00	1.000000	
SDB3265128017	Close	NEW	05 Jan 2035	1,200	TH1074010R12	THB		34.600000	100.00	(479.9715)	ACT/360	0.688633	826.36	889.81	(0.33)	0.00
PTT PUBLIC COMPANY LIMITED NVDR																
			09 Jan 2025											0.21		
	Buy	New Trade	13 Jan 2025		PTT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	31.690257	1,857,049.06	0.916289	4.00	1.000000	
SDB3265407096	Open	NEW	11 Jan 2035	58,600	TH0646010R18	THB		34.600000	90.00	40.0000	ACT/360	0.916289	53,694.54	53,694.54	(21.47)	0.00
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			09 Jan 2025											0.00		
	Buy	Full Termination	14 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.373098	60,495.91	1.430973	0.00	1.000000	
SDB3265201713	Close	NEW	11 Jan 2035	5,832	CNE1000044B6	CNY		7.353000	100.00	(2,225.0000)	ACT/360	1.410730	8,227.38	8,345.43	0.00	0.00
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			09 Jan 2025											(2.50)		
	Buy	Partial Termination	14 Jan 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.260002	1,626.00	2.262149	2.00	1.000000	
SDB3265272457	Close	NEW	11 Jan 2035	100	CNE0000005W2	CNY		7.353000	100.00	(600.0000)	ACT/360	2.211232	221.12	226.21	(0.04)	0.00

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066831553 (Cont.)															
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											0.84	
SDB3265272457	Buy	Partial Termination	14 Jan 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.199998	3,240.00	2.262149	2.00	1.000000
	Close	NEW	11 Jan 2035	200	CNE0000005W2	CNY	7.353000	100.00	(600.0000)	ACT/360	2.203808	440.76	452.43	(0.09)	0.00
RAKUTEN GROUP CMN															
			09 Jan 2025											0.00	
SDB3265272399	Sell	Upsize Trade	14 Jan 2025		4755.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	922.131712	(51,178,310.02)	922.071773	0.65	1.000000
	Open	NEW	11 Jan 2035	(55,500)	JP3967200001	JPY	1.000000	92.00	(25.0000)	ACT/365	922.071773	(51,174,983.40)	(51,174,983.40)	(3,326.59)	0.00
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
SDB3265057955	Sell	Upsize Trade	13 Jan 2025		RHC.AX	AUD	AUD		4.334432	AUD-OIS-RBA	34.490604	(73,602.95)	34.487155	1.00	1.000000
	Open	NEW	04 Jan 2035	(2,134)	AU000000RHC8	AUD	1.000000	100.00	(25.0000)	ACT/365	34.487155	(73,595.59)	(73,595.59)	(7.36)	0.00
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3260487510		Spread Change	09 Jan 2025		300442.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Oct 2034	0	CNE100001Z58	CNY		100.00	(1,393.7311)	ACT/360	0.000000	0.00	0.00	0.00	0.00
RECRUIT HOLDINGS CMN															
			09 Jan 2025											0.00	
SDB3265272415	Sell	Full Termination	14 Jan 2025		6098.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	11,240.833333	(6,744,500.00)	11,280.376034	0.65	1.000000
	Close	NEW	11 Jan 2035	(600)	JP3970300004	JPY	1.000000	90.00	25.0000	ACT/365	11,240.102679	(6,744,061.61)	(6,768,225.62)	(438.39)	0.00
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3263589496	Sell	Upsize Trade	14 Jan 2025		688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.897839	(12,094.29)	3.520493	2.00	1.000000
	Open	NEW	07 Dec 2034	(467)	CNE100005B03	CNY	7.353000	100.00	(1,263.5397)	ACT/360	3.520493	(1,644.07)	(1,644.07)	(0.33)	0.00
			09 Jan 2025											5.84	
SDB3263589496	Sell	Upsize Trade	14 Jan 2025		688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.854265	(49,976.29)	3.513395	2.00	1.000000
	Open	NEW	07 Dec 2034	(1,933)	CNE100005B03	CNY	7.353000	100.00	(1,263.5397)	ACT/360	3.513395	(6,791.39)	(6,791.39)	(1.36)	0.00
RENESAS ELECTRONICS CMN															
			09 Jan 2025											0.00	
SDB3265345683		Div Pay Ratio Change	09 Jan 2025		6723.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Jan 2035	0	JP3164720009	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
RESONA HOLDINGS CMN															
			09 Jan 2025											0.00	
SDB3263868377	Sell	Full Termination	14 Jan 2025		8308.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,144.895973	(17,058,950.00)	1,144.500000	0.65	1.000000
	Close	NEW	08 Dec 2034	(14,900)	JP3500610005	JPY	1.000000	90.00	25.0000	ACT/365	1,144.821555	(17,057,841.17)	(17,053,050.00)	(1,108.83)	0.00
RICHWAVE TECHNOLOGY CORP CMN															
			09 Jan 2025											0.00	
SDB3260661463	Buy	Partial Termination	13 Jan 2025		4968.TW	USD	USD		4.330000	USD-Federal Funds-H.15	191.833340	575,500.02	6.493902	2.75	1.000000
	Close	NEW	12 Oct 2034	3,000	TW0004968003	TWD	32.963000	100.00	(695.0000)	ACT/360	5.821257	17,463.77	19,481.71	(4.80)	0.00
RINNAI CORP. CMN															
			09 Jan 2025											0.00	
SDB3260458771	Buy	Partial Termination	14 Jan 2025		5947.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,249.800000	1,624,900.00	3,259.000000	0.65	1.000000
	Close	NEW	29 Sep 2034	500	JP3977400005	JPY	1.000000	92.04	(25.0000)	ACT/365	3,250.011237	1,625,005.62	1,629,500.00	(105.62)	0.00

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066831553 (Cont.)															
ROHM CO LTD ORD CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		6963.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,504.250000	(601,700.00)	1,504.152224	0.65	1.000000
SDB3265201700	Open	NEW	11 Jan 2035	(400)	JP3982800009	JPY	1.000000	92.00	(25.0000)	ACT/365	1,504.152224	(601,660.89)	(601,660.89)	(39.11)	0.00
RORZE CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		6323.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,622.750000	(649,100.00)	1,622.644521	0.65	1.000000
SDB3265201688	Open	NEW	11 Jan 2035	(400)	JP3982200002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,622.644521	(649,057.81)	(649,057.81)	(42.19)	0.00
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Upside Trade	14 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.443336	54,399.00	8.219817	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2034	900	CNE100003G91	CNY	7.353000	90.00	50.0000	ACT/360	8.219817	7,397.84	7,397.84	(1.48)	0.00
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.455456	133,002.00	8.224212	2.00	1.000000
SDB3260488015	Open	NEW	11 Oct 2034	2,200	CNE100003G91	CNY	7.353000	90.00	50.0000	ACT/360	8.224212	18,093.27	18,093.27	(3.62)	0.00
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Partial Termination	14 Jan 2025		002352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.795713	27,857.00	5.403927	2.00	1.000000
SDB3265345614	Close	NEW	11 Jan 2035	700	CNE100000L63	CNY	7.353000	100.00	(625.0000)	ACT/360	5.411903	3,788.33	3,782.75	(0.76)	0.00
			09 Jan 2025											0.84	
	Buy	Partial Termination	14 Jan 2025		002352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.823997	19,912.00	5.403927	2.00	1.000000
SDB3265345614	Close	NEW	11 Jan 2035	500	CNE100000L63	CNY	7.353000	100.00	(625.0000)	ACT/360	5.417559	2,708.78	2,701.96	(0.54)	0.00
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 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	(1,314.5922)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SAKURA INTERNET INC. CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		3778.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,678.333334	(1,403,500.00)	4,678.029242	0.65	1.000000
SDB3265272403	Open	NEW	11 Jan 2035	(300)	JP3317300006	JPY	1.000000	92.00	(1,200.0000)	ACT/365	4,678.029242	(1,403,408.77)	(1,403,408.77)	(91.23)	0.00
SANFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Buy	Partial Termination	13 Jan 2025		SFR.AX	AUD	AUD		4.334688	AUD-OIS-RBA	9.465796	1,069.63	9.280000	1.00	1.000000
SDB3260188363	Close	NEW	27 Sep 2034	113	AU000000SFR8	AUD	1.000000	100.00	(25.0000)	ACT/365	9.466743	1,069.74	1,048.64	(0.11)	0.00
SANRIO CO LTD															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		8136.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	5,444.117647	9,255,000.00	5,540.000000	0.65	1.000000
SDB3260760905	Close	NEW	12 Oct 2034	1,700	JP3343200006	JPY	1.000000	92.00	(25.0000)	ACT/365	5,444.471515	9,255,601.58	9,418,000.00	(601.58)	0.00
SANSAN CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		4443.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,181.333333	654,400.00	2,181.475120	0.65	1.000000
SDB3261510782	Open	NEW	25 Oct 2034	300	JP3332540008	JPY	1.000000	90.00	25.0000	ACT/365	2,181.475120	654,442.54	654,442.54	(42.54)	0.00

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066831553 (Cont.)															
SBI HOLDINGS, INC. CMN															
		Div Pay Ratio Change	09 Jan 2025		8473.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3265345666		NEW	09 Jan 2025	0	JP3436120004	JPY	JPY	92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
		Upsize Trade	14 Jan 2025		8473.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	4,002.000000	(1,200,600.00)	4,001.739870	0.65	1.000000
SDB3265345666	Sell Open	AMEND	11 Jan 2025	(300)	JP3436120004	JPY	JPY	1.000000	92.00	(25.0000)	ACT/365	4,001.739870	(1,200,521.96)	(1,200,521.96)	(78.04)
SBI SUMISHIN NET BANK CMN															
	Buy Close	Partial Termination NEW	09 Jan 2025 14 Jan 2025 04 Oct 2024		7163.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,740.000000	374,000.00	3,790.000000	0.65	1.000000
SDB3260599733			04 Oct 2024	100	JP3400650002	JPY	JPY	1.000000	92.00	(25.0000)	ACT/365	3,740.243100	374,024.31	379,000.00	(24.31)
SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR															
	Sell Open	Upsize Trade NEW	09 Jan 2025 13 Jan 2025 05 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	17.624737	(791,350.69)	0.509171	4.00	1.000000
SDB3265128016			05 Jan 2025	(44,900)	TH0098010R12	THB	THB	34.600000	100.00	(4,000.0000)	ACT/360	0.509171	(22,861.78)	(22,861.78)	(9.15)
SCREEN HOLDINGS CMN															
	Sell Open	New Trade NEW	09 Jan 2025 14 Jan 2025 11 Jan 2025		7735.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	10,211.250000	(4,084,500.00)	10,210.586269	0.65	1.000000
SDB3265406635			11 Jan 2025	(400)	JP3494600004	JPY	JPY	1.000000	100.00	(25.0000)	ACT/365	10,210.586269	(4,084,234.51)	(4,084,234.51)	(265.49)
SEATRIUM LIMITED CMN															
	Sell Open	Upsize Trade NEW	09 Jan 2025 13 Jan 2025 22 Nov 2024		SEAT.SI	SGD	SGD		2.852397	SGD-SORA	2,217,143	(1,552.00)	2,216,090	0.75	1.000000
SDB3262990909			22 Nov 2024	(700)	SGXE34184239	SGD	SGD	1.000000	100.00	(116.8292)	ACT/365	2,216,090	(1,551.26)	(1,551.26)	(0.12)
		Spread Change NEW	09 Jan 2025 22 Nov 2024		SEAT.SI	SGD	SGD		2.838500	SGD-SORA	0.000000	0.00	0.000000	-	0.000000
SDB3262990909			22 Nov 2024	0	SGXE34184239	SGD	SGD	100.00		(114.4093)	ACT/365	0.000000	0.00	0.00	0.00
SECOM CO., LTD. CMN															
	Buy Open	Upsize Trade NEW	09 Jan 2025 14 Jan 2025 11 Jan 2025		9735.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	5,188.428571	3,631,900.00	5,188.765819	0.65	1.000000
SDB3265345641			11 Jan 2025	700	JP3421800008	JPY	JPY	1.000000	90.00	25.0000	ACT/365	5,188.765819	3,632,136.07	3,632,136.07	(236.07)
SEGA SAMMY HOLDINGS, INC. CMN															
	Buy Close	Partial Termination NEW	09 Jan 2025 14 Jan 2025 20 Dec 2024		6460.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,979.000000	297,900.00	3,076.000000	0.65	1.000000
SDB3264390140			20 Dec 2024	100	JP3419050004	JPY	JPY	1.000000	92.00	(25.0000)	ACT/365	2,979.193635	297,919.36	307,600.00	(19.36)
SEIBU HOLDINGS INC CMN															
	Sell Close	Full Termination NEW	09 Jan 2025 14 Jan 2025 27 Dec 2024		9024.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,290.090909	(3,619,100.00)	3,236.733007	0.65	1.000000
SDB3264753530			27 Dec 2024	(1,100)	JP3417200007	JPY	JPY	1.000000	90.00	25.0000	ACT/365	3,289.877053	(3,618,864.76)	(3,560,406.31)	(235.24)
SEKISUI HOUSE, LTD. CMN															
	Buy Close	Partial Termination NEW	09 Jan 2025 14 Jan 2025 07 Dec 2024		1928.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,697.000000	369,700.00	3,782.000000	0.65	1.000000
SDB3263707268			07 Dec 2024	100	JP3420600003	JPY	JPY	1.000000	92.00	(25.0000)	ACT/365	3,697.240305	369,724.03	378,200.00	(24.03)

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066831553 (Cont.)															
SEVEN BANK CMN															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	14 Jan 2025		8410.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	302.476623	2,329,070.00	302.496284	0.65	1.000000
SDB3263530540	Open	NEW	06 Dec 2034	7,700	JP3105220002	JPY	1.000000	90.00	25.0000	ACT/365	302.496284	2,329,221.39	2,329,221.39	(151.39)	0.00
SG HOLDINGS CO., LTD. CMN															
			09 Jan 2025											0.00	
		Div Pay Ratio Change	09 Jan 2025		9143.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265345660		NEW	11 Jan 2035	0	JP3162770006	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		9143.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,490.100001	(1,490,100.00)	1,490.003144	0.65	1.000000
SDB3265345660	Open	AMEND	11 Jan 2035	(1,000)	JP3162770006	JPY	1.000000	92.00	(25.0000)	ACT/365	1,490.003144	(1,490,003.14)	(1,490,003.14)	(96.86)	0.00
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.271607	(361,646.94)	3.298324	2.00	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(14,900)	CNE000001FR7	CNY	7.353000	100.00	(1,275.0000)	ACT/360	3.298324	(49,145.03)	(49,145.03)	(9.84)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.287476	(250,161.00)	3.301584	2.00	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(10,300)	CNE000001FR7	CNY	7.353000	100.00	(1,275.0000)	ACT/360	3.301584	(34,006.32)	(34,006.32)	(6.80)	0.00
			09 Jan 2025											5.01	
	Sell	Upsize Trade	14 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.269998	(2,427.00)	3.298381	2.00	1.000000
SDB3265201724	Open	NEW	11 Jan 2035	(100)	CNE000001FR7	CNY	7.353000	100.00	(1,275.0000)	ACT/360	3.298381	(329.84)	(329.84)	(0.07)	0.00
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.765610	(80,078.00)	1.327071	2.00	1.000000
SDB3264583140	Open	NEW	27 Dec 2034	(8,200)	CNE0000019Y2	CNY	7.353000	100.00	(451.6759)	ACT/360	1.327071	(10,881.98)	(10,881.98)	(2.18)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.806072	(27,457.00)	1.333015	2.00	1.000000
SDB3264583140	Open	NEW	27 Dec 2034	(2,800)	CNE0000019Y2	CNY	7.353000	100.00	(451.6759)	ACT/360	1.333015	(3,732.44)	(3,732.44)	(0.75)	0.00
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.01	
	Buy	Upsize Trade	14 Jan 2025		600219.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.960002	1,584.00	0.538664	2.00	1.000000
SDB3260123046	Open	NEW	25 Sep 2034	400	CNE000001139	CNY	7.353000	90.00	50.0000	ACT/360	0.538664	215.47	215.47	(0.04)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		600219.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.957355	6,727.50	0.538169	2.00	1.000000
SDB3260123046	Open	NEW	25 Sep 2034	1,700	CNE000001139	CNY	7.353000	90.00	50.0000	ACT/360	0.538169	914.89	914.89	(0.18)	0.00
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		600219.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.932319	27,133.00	0.534943	2.00	1.000000
SDB3260123046	Open	NEW	25 Sep 2034	6,900	CNE000001139	CNY	7.353000	90.00	50.0000	ACT/360	0.534943	3,691.11	3,691.11	(0.74)	0.00
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.123750	(12,849.50)	4.366829	2.00	1.000000
SDB3264649907	Open	NEW	02 Jan 2035	(400)	CNE1000012W4	CNY	7.353000	100.00	(1,749.1379)	ACT/360	4.366829	(1,746.73)	(1,746.73)	(0.35)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.357689	(42,065.00)	4.397160	2.00	1.000000
SDB3264649907	Open	NEW	02 Jan 2035	(1,300)	CNE1000012W4	CNY	7.353000	100.00	(1,749.1379)	ACT/360	4.397160	(5,716.31)	(5,716.31)	(1.14)	0.00

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066831553 (Cont.)															
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
		Spread Change	09 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3261510767		NEW	26 Oct 2034	0	CNE100004ZJ5	CNY	100.00		(1,713.1364)	ACT/360	0.000000	0.00	0.00	0.00	0.00
	Buy	Full Termination	14 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.202799	17,915.68	5.360465	0.00	1.000000
SDB3265345695	Close	NEW	11 Jan 2035	457	CNE100004ZJ5	CNY	7.353000	100.00		(1,700.0000)	5.331538	2,436.51	2,449.73	0.00	0.00
	Buy	New Trade	14 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.202799	293,315.34	5.331538	0.00	1.000000
SDB3265406656	Open	NEW	12 Jan 2035	7,482	CNE100004ZJ5	CNY	7.353000	90.00		50.0000	5.331538	39,890.57	39,890.57	0.00	0.00
	Sell	Partial Termination	14 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.087769	(50,110.52)	5.331538	2.00	1.000000
SDB3265406656	Close	NEW	12 Jan 2035	(1,282)	CNE100004ZJ5	CNY	7.353000	90.00		50.0000	5.313502	(6,811.91)	(6,835.03)	(1.36)	0.00
	Sell	Full Termination	14 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.222936	(243,182.20)	5.331538	2.00	1.000000
SDB3265406656	Close	NEW	12 Jan 2035	(6,200)	CNE100004ZJ5	CNY	7.353000	90.00		50.0000	5.330094	(33,046.58)	(33,055.54)	(6.61)	0.00
	Sell	New Trade	14 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.222936	(39,928.95)	5.330094	2.00	1.000000
SDB3265406688	Open	NEW	12 Jan 2035	(1,018)	CNE100004ZJ5	CNY	7.353000	100.00		(1,723.0569)	5.330094	(5,426.04)	(5,426.04)	(1.09)	0.00
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	14 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.280609	1,458,691.14	3.825092	2.00	1.000000
SDB3264390192	Close	NEW	21 Dec 2034	57,700	CNE1000011K6	CNY	7.353000	100.00		(250.0000)	3.439112	198,436.76	220,707.81	(39.68)	0.00
	Buy	Partial Termination	14 Jan 2025		002568.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.412761	533,667.98	3.825092	2.00	1.000000
SDB3264390192	Close	NEW	21 Dec 2034	21,000	CNE1000011K6	CNY	7.353000	100.00		(250.0000)	3.455935	72,574.63	80,326.93	(14.52)	0.00
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upsize Trade	14 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.794472	(90,418.99)	3.233485	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(3,800)	CNE100002G92	CNY	7.353000	100.00		(1,775.0000)	3.233485	(12,287.24)	(12,287.24)	(2.46)	0.00
	Sell	Upsize Trade	14 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.712780	(21,341.50)	3.223461	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(900)	CNE100002G92	CNY	7.353000	100.00		(1,775.0000)	3.223461	(2,901.11)	(2,901.11)	(0.58)	0.00
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Upsize Trade	14 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.875000	3,575.00	2.430859	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	200	CNE1000006J8	CNY	7.353000	90.00		50.0000	2.430859	486.17	486.17	(0.10)	0.00
	Buy	Upsize Trade	14 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.833334	26,750.00	2.426003	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	1,500	CNE1000006J8	CNY	7.353000	90.00		50.0000	2.426003	3,639.00	3,639.00	(0.73)	0.00
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND															
		Spread Change	09 Jan 2025		600605.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3264983881		NEW	05 Jan 2035	0	CNE000000370	CNY	100.00		(1,943.9655)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		688180.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530590		NEW	07 Dec 2034	0	CNE1000041Z1	CNY		100.00	(1,660.3485)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		688271.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427132		NEW	10 Oct 2034	0	CNE100005PN5	CNY		100.00	(1,368.2108)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		603039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.256663	12,977.00	5.882565	2.00	1.000000
SDB3262681148	Open	NEW	16 Nov 2034	300	CNE100002ZC4	CNY	7.353000	90.00	50.0000	ACT/360	5.882565	1,764.77	1,764.77	(0.35)	0.00
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		603039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	42.612500	34,090.00	5.796900	2.00	1.000000
SDB3262681148	Open	NEW	16 Nov 2034	800	CNE100002ZC4	CNY	7.353000	90.00	50.0000	ACT/360	5.796900	4,637.52	4,637.52	(0.93)	0.00
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Partial Termination	14 Jan 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.872309	(25,668.00)	1.324648	2.00	1.000000
SDB3264054652	Close	NEW	14 Dec 2034	(2,600)	CNE000000KZ2	CNY	7.353000	90.00	50.0000	ACT/360	1.342019	(3,489.25)	(3,444.08)	(0.70)	0.00
			09 Jan 2025											5.84	
	Sell	Partial Termination	14 Jan 2025		000680.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.888598	(63,287.03)	1.324648	2.00	1.000000
SDB3264054652	Close	NEW	14 Dec 2034	(6,400)	CNE000000KZ2	CNY	7.353000	90.00	50.0000	ACT/360	1.343784	(8,600.22)	(8,477.75)	(1.72)	0.00
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		600740.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123076		NEW	25 Sep 2034	0	CNE000000LD7	CNY		100.00	(1,677.0797)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	New Trade	14 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.473981	190,801.69	4.552425	0.00	1.000000
SDB3265406627	Open	NEW	12 Jan 2035	5,700	CNE100003K95	CNY	7.353000	90.00	50.0000	ACT/360	4.552425	25,948.82	25,948.82	0.00	0.00
			09 Jan 2025											5.84	
	Sell	Full Termination	14 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.002001	(188,111.41)	4.552425	2.00	1.000000
SDB3265406627	Close	NEW	12 Jan 2035	(5,700)	CNE100003K95	CNY	7.353000	90.00	50.0000	ACT/360	4.484717	(25,562.89)	(25,948.82)	(5.12)	0.00
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.002001	(9,900.60)	4.484717	2.00	1.000000
SDB3265406674	Open	NEW	12 Jan 2035	(300)	CNE100003K95	CNY	7.353000	100.00	(2,250.0000)	ACT/360	4.484717	(1,345.42)	(1,345.42)	(0.27)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		300769.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	32.979002	(32,979.00)	4.483090	2.00	1.000000
SDB3265406674	Open	NEW	12 Jan 2035	(1,000)	CNE100003K95	CNY	7.353000	100.00	(2,250.0000)	ACT/360	4.483090	(4,483.09)	(4,483.09)	(0.90)	0.00
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.564999	(1,313.00)	0.892431	2.00	1.000000
SDB3260123649	Open	NEW	25 Sep 2034	(200)	CNE100000JM1	CNY	7.353000	100.00	(463.1949)	ACT/360	0.892431	(178.49)	(178.49)	(0.04)	0.00

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066831553 (Cont.)															
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.574406	(38,789.00)	0.893411	2.00	1.000000
SDB3260123649	Open	NEW	25 Sep 2034	(5,900)	CNE10000JM1	CNY	7.353000	100.00	(463.1949)	ACT/360	0.893411	(5,271.12)	(5,271.12)	(1.06)	0.00
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Partial Termination	14 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.183332	18,710.00	4.697721	2.00	1.000000
SDB3263589453	Close	NEW	07 Dec 2034	600	CNE100004330	CNY	7.353000	100.00	(2,082.0146)	ACT/360	4.242104	2,545.26	2,818.63	(0.51)	0.00
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	82.905000	(33,162.00)	11.266149	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(400)	CNE100005K10	CNY	7.353000	100.00	(2,250.5882)	ACT/360	11.266149	(4,506.46)	(4,506.46)	(0.90)	0.00
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		301325.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	52.335500	115,138.10	7.199228	0.00	1.000000
SDB3264120638	Close	NEW	14 Dec 2034	2,200	CNE100006202	CNY	7.353000	100.00	(1,700.0000)	ACT/360	7.117571	15,658.66	15,838.30	0.00	0.00
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		002851.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	72.584582	(522,608.99)	9.863684	2.00	1.000000
SDB3265406652	Open	NEW	12 Jan 2035	(7,200)	CNE100002JV8	CNY	7.353000	100.00	(1,425.0000)	ACT/360	9.863684	(71,018.52)	(71,018.52)	(14.21)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		002851.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	72.007405	(374,438.51)	9.788522	2.00	1.000000
SDB3265406652	Open	NEW	12 Jan 2035	(5,200)	CNE100002JV8	CNY	7.353000	100.00	(1,425.0000)	ACT/360	9.788522	(50,900.31)	(50,900.31)	(10.18)	0.00
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	New Trade	14 Jan 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	236.847276	521,064.01	32.220123	2.00	1.000000
SDB3265406633	Open	NEW	12 Jan 2035	2,200	CNE100003G67	CNY	7.353000	90.00	50.0000	ACT/360	32.220123	70,884.27	70,884.27	(14.17)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	237.639709	403,987.51	32.317126	2.00	1.000000
SDB3265406633	Open	NEW	12 Jan 2035	1,700	CNE100003G67	CNY	7.353000	90.00	50.0000	ACT/360	32.317126	54,939.11	54,939.11	(10.99)	0.00
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 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	CNE000008N8	CNY		100.00	(1,878.7206)	ACT/360	0.000000	0.00	0.00	0.00	0.00
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		688036.SH	USD	USD		4.330000	USD-Federal Funds-H.15	88.977492	142,363.99	12.104280	2.00	1.000000
SDB3265272407	Open	NEW	11 Jan 2035	1,600	CNE100003P74	CNY	7.353000	90.00	50.0000	ACT/360	12.104280	19,366.85	19,366.85	(3.87)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		688036.SH	USD	USD		4.330000	USD-Federal Funds-H.15	89.206666	53,524.00	12.131403	2.00	1.000000
SDB3265272407	Open	NEW	11 Jan 2035	600	CNE100003P74	CNY	7.353000	90.00	50.0000	ACT/360	12.131403	7,278.84	7,278.84	(1.46)	0.00
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		000060.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.635164	(14,369.01)	0.629883	2.00	1.000000
SDB3261097746	Open	NEW	19 Oct 2034	(3,100)	CNE000000FS7	CNY	7.353000	100.00	(1,057.2324)	ACT/360	0.629883	(1,952.64)	(1,952.64)	(0.39)	0.00

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066831553 (Cont.)															
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											2.50	
SDB3261097746	Sell	Upside Trade	14 Jan 2025		000060.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.647003	(2,323.50)	0.631703	2.00	1.000000
	Open	NEW	19 Oct 2034	(500)	CNE000000FS7	CNY	7.353000	100.00	(1,057.2324)	ACT/360	0.631703	(315.85)	(315.85)	(0.06)	0.00
SHIMIZU CORP CMN															
			09 Jan 2025											0.00	
SDB3265406641	Sell	New Trade	14 Jan 2025		1803.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,284.875000	(1,027,900.00)	1,284.791483	0.65	1.000000
	Open	NEW	11 Jan 2035	(800)	JP3358800005	JPY	1.000000	100.00	(25.0000)	ACT/365	1,284.791483	(1,027,833.19)	(1,027,833.19)	(66.81)	0.00
SHINKO ELEC IND CO LTD CMN															
			09 Jan 2025											0.00	
SDB3263242782	Sell	Upside Trade	14 Jan 2025		6967.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	5,867.600000	(2,933,800.00)	5,867.218606	0.65	1.000000
	Open	NEW	29 Nov 2034	(500)	JP3375800004	JPY	1.000000	92.00	(25.0000)	ACT/365	5,867.218606	(2,933,609.30)	(2,933,609.30)	(190.70)	0.00
SHIZUOKA FINANCIAL GROUP CMN															
			09 Jan 2025											0.00	
SDB3264649736	Sell	Full Termination	14 Jan 2025		5831.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,338.431818	(2,944,550.00)	1,284.500000	0.65	1.000000
	Close	NEW	27 Dec 2034	(2,200)	JP3351500008	JPY	1.000000	90.00	(25.0000)	ACT/365	1,338.344820	(2,944,358.60)	(2,825,900.00)	(191.40)	0.00
SIAM CEMENT PCL NVDR CMN															
			09 Jan 2025											0.21	
SDB3264753826	Buy	Partial Termination	13 Jan 2025		SCC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	156.812493	125,449.99	4.950641	4.00	1.000000
	Close	NEW	27 Dec 2034	800	TH0003010R12	THB	34.600000	100.00	(50.0000)	ACT/360	4.534061	3,627.25	3,960.51	(1.45)	0.00
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
SDB3265057914	Buy	Upside Trade	14 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.060002	2,806.00	3.815939	2.00	1.000000
	Open	NEW	05 Jan 2035	100	CNE100003S63	CNY	7.353000	90.00	50.0000	ACT/360	3.815939	381.59	381.59	(0.08)	0.00
			09 Jan 2025											0.84	
SDB3265057914	Buy	Upside Trade	14 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.023337	8,407.00	3.812226	2.00	1.000000
	Open	NEW	05 Jan 2035	300	CNE100003S63	CNY	7.353000	90.00	50.0000	ACT/360	3.812226	1,143.67	1,143.67	(0.23)	0.00
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
SDB3261985914	Sell	Upside Trade	13 Jan 2025		SIG.AX	AUD	AUD		4.334432	AUD-OIS-RBA	2.986895	(3,106.37)	2.986596	1.00	1.000000
	Open	NEW	02 Nov 2034	(1,040)	AU000000SIG5	AUD	1.000000	100.00	(25.0000)	ACT/365	2.986596	(3,106.06)	(3,106.06)	(0.31)	0.00
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3263589436	Sell	Upside Trade	14 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.127943	(78,417.50)	6.270527	2.00	1.000000
	Open	NEW	07 Dec 2034	(1,700)	CNE100003SY1	CNY	7.353000	100.00	(1,906.9444)	ACT/360	6.270527	(10,659.90)	(10,659.90)	(2.13)	0.00
			09 Jan 2025											5.84	
SDB3263589436	Sell	Upside Trade	14 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.772724	(102,899.99)	6.356052	2.00	1.000000
	Open	NEW	07 Dec 2034	(2,200)	CNE100003SY1	CNY	7.353000	100.00	(1,906.9444)	ACT/360	6.356052	(13,983.31)	(13,983.31)	(2.80)	0.00
			09 Jan 2025											0.00	
SDB3263589436		Spread Change	09 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	(1,889.0939)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)																
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND																
			09 Jan 2025											0.00		
SDB3260121450		Spread Change NEW	09 Jan 2025 25 Sep 2034		688520.SH CNE100003ZL3	USD CNY	USD		4.330000 (1,773.2088)	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	
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND																
			09 Jan 2025											0.84		
SDB3262115552	Buy Open	Upsize Trade NEW	14 Jan 2025 09 Nov 2034		603737.SH CNE1000027D7	USD CNY	USD	7.353000	50.0000	USD-Federal Funds-H.15 ACT/360	39.587996 5.385454	19,794.00 2,692.73	5.385454 2,692.73	2.00 (0.54)	1.000000 0.00	
SOMPO HOLDINGS, INC. CMN																
			09 Jan 2025											0.00		
SDB3264583134	Buy Open	Upsize Trade NEW	14 Jan 2025 22 Dec 2034		8630.T JP3165000005	JPY JPY	JPY	1.000000	90.00	0.226246 25.0000	JPY-BOJ-TONAT ACT/365	4,027.250000 4,027.511771	1,610,900.00 1,611,004.71	4,027.511771 1,611,004.71	0.65 (104.71)	1.000000 0.00
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID																
			09 Jan 2025											0.00		
SDB3260588436	Sell Open	Upsize Trade NEW	13 Jan 2025 04 Oct 2034		SHLAX AU000000SHL7	AUD AUD	AUD	1.000000	100.00	4.334432 (25.0000)	AUD-OIS-RBA ACT/365	28.066382 28.063575	(67,331.25) (67,324.52)	28.063575 (67,324.52)	1.00 (6.73)	1.000000 0.00
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																
			09 Jan 2025											0.00		
SDB3264649798	Buy Close	Full Termination NEW	14 Jan 2025 02 Jan 2035		300143.ZK CNE100000XF6	USD CNY	USD	7.353000	100.00	4.330000 (1,874.5260)	USD-Federal Funds-H.15 ACT/360	8.788100 1.195172	231,127.03 31,433.02	1.242849 32,686.92	0.00 0.00	1.000000 0.00
SDB3264649798		Spread Change NEW	09 Jan 2025 02 Jan 2035		300143.ZK CNE100000XF6	USD CNY	USD		100.00	4.330000 (1,857.6844)	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	- 0.00	0.000000 0.00	
SUMCO CMN																
			09 Jan 2025											0.00		
SDB3265201668	Sell Open	Upsize Trade NEW	14 Jan 2025 11 Jan 2035		3436.T (300) JP3322930003	JPY JPY	JPY	1.000000	92.00	0.226246 (25.0000)	JPY-BOJ-TONAT ACT/365	1,175.500000 1,175.423592	(352,650.00) (352,627.08)	1,175.423592 (352,627.08)	0.65 (22.92)	1.000000 0.00
SUMITOMO CHEMICAL COMPANY CMN																
			09 Jan 2025											0.00		
SDB3265406637	Sell Open	New Trade NEW	14 Jan 2025 11 Jan 2035		4005.T (3,600) JP3401400001	JPY JPY	JPY	1.000000	100.00	0.226246 (25.0000)	JPY-BOJ-TONAT ACT/365	339.472223 339.450157	(1,222,100.00) (1,222,020.57)	339.450157 (1,222,020.57)	0.65 (79.44)	1.000000 0.00
SUMITOMO CORPORATION CMN																
			09 Jan 2025											0.00		
SDB3263426690	Buy Close	Partial Termination NEW	14 Jan 2025 01 Dec 2034		8053.T 100 JP3404600003	JPY JPY	JPY	1.000000	92.00	0.231000 (25.0000)	JPY-BOJ-TONAT ACT/365	3,368.000000 3,368.218920	336,800.00 336,821.89	3,428.000000 342,800.00	0.65 (21.89)	1.000000 0.00
SUMITOMO DAINIPPON PHARMA CMN																
			09 Jan 2025											0.00		
SDB3260264477	Sell Open	Upsize Trade NEW	14 Jan 2025 27 Sep 2034		4506.T (2,500) JP3495000006	JPY JPY	JPY	1.000000	92.00	0.226246 (25.0000)	JPY-BOJ-TONAT ACT/365	548.080000 548.044375	(1,370,200.00) (1,370,110.94)	548.044375 (1,370,110.94)	0.65 (89.06)	1.000000 0.00
SUMITOMO METAL MNG CMN																
			09 Jan 2025											0.00		
SDB3264120677	Buy Close	Partial Termination NEW	14 Jan 2025 13 Dec 2034		5713.T 600 JP3402600005	JPY JPY	JPY	1.000000	92.00	0.231000 (25.0000)	JPY-BOJ-TONAT ACT/365	3,578.166667 3,578.399248	2,146,900.00 2,147,039.55	3,613.000000 2,167,800.00	0.65 (139.55)	1.000000 0.00

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066831553 (Cont.)															
SUMITOMO MITSUI FIN GROUP, INC CMN															
		Div Pay Ratio Change	09 Jan 2025											0.00	
SDB3265345644		NEW	09 Jan 2025		8316.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
			11 Jan 2035	0	JP3890350006	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											0.00	
SDB3265345644	Sell	Upsize Trade	14 Jan 2025		8316.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,855.339286	(21,589,900.00)	3,855.088689	0.65	1.000000
	Open	AMEND	11 Jan 2035	(5,600)	JP3890350006	JPY	1.000000	92.00	(25.0000)	ACT/365	3,855.088689	(21,588,496.66)	(21,588,496.66)	(1,403.34)	0.00
SUMITOMO REALTY & DEV CO LTD CMN															
			09 Jan 2025											0.00	
SDB3265345615	Buy	Upsize Trade	14 Jan 2025		8830.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,836.800000	4,836,800.00	4,837.114392	0.65	1.000000
	Open	NEW	11 Jan 2035	1,000	JP3409000001	JPY	1.000000	90.00	25.0000	ACT/365	4,837.114392	4,837,114.39	4,837,114.39	(314.39)	0.00
SUNNY OPTICAL TECH GROUP CO LT'D CMN															
			09 Jan 2025											0.00	
SDB3264328902	Buy	Partial Termination	13 Jan 2025		2382.HK	HKD	HKD		3.851410	HKD-HONIX	61.981250	49,585.00	68.850000	1.20	1.000000
	Close	NEW	20 Dec 2034	800	KYG8586D1097	HKD	1.000000	100.00	(30.0000)	ACT/365	61.988688	49,590.95	55,080.00	(5.95)	0.00
			09 Jan 2025											10.85	
SDB3264328902	Buy	Partial Termination	13 Jan 2025		2382.HK	HKD	HKD		3.851410	HKD-HONIX	61.764062	197,645.00	68.850000	1.20	1.000000
	Close	NEW	20 Dec 2034	3,200	KYG8586D1097	HKD	1.000000	100.00	(30.0000)	ACT/365	61.838488	197,883.16	220,320.00	(23.72)	0.00
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3265127466	Sell	Upsize Trade	14 Jan 2025		603612.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.565662	(198,093.00)	1.979361	2.00	1.000000
	Open	NEW	08 Jan 2035	(13,600)	CNE100002R73	CNY	7.353000	100.00	(1,000.0000)	ACT/360	1.979361	(26,919.31)	(26,919.31)	(5.39)	0.00
SUNWELS CMN															
			09 Jan 2025											0.00	
SDB3264649714	Sell	Upsize Trade	14 Jan 2025		9229.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	711.428572	(498,000.00)	711.382329	0.65	1.000000
	Open	NEW	27 Dec 2034	(700)	JP3324410004	JPY	1.000000	92.00	(500.0000)	ACT/365	711.382329	(497,967.63)	(497,967.63)	(32.37)	0.00
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3265127446	Buy	Full Termination	14 Jan 2025		300128.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.938298	130,048.73	0.718318	0.00	1.000000
	Close	NEW	08 Jan 2035	21,900	CNE10000VF0	CNY	7.353000	100.00	(2,250.0000)	ACT/360	0.807602	17,686.48	15,731.16	0.00	0.00
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3260122805	Sell	Upsize Trade	14 Jan 2025		301030.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.088332	(13,853.00)	3.138575	2.00	1.000000
	Open	NEW	25 Sep 2034	(600)	CNE100004N83	CNY	7.353000	100.00	(2,132.1257)	ACT/360	3.138575	(1,883.14)	(1,883.14)	(0.38)	0.00
			09 Jan 2025											5.84	
SDB3260122805	Sell	Upsize Trade	14 Jan 2025		301030.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.088001	(34,632.00)	3.137481	2.00	1.000000
	Open	NEW	25 Sep 2034	(1,500)	CNE100004N83	CNY	7.353000	100.00	(2,132.1257)	ACT/360	3.137481	(4,706.22)	(4,706.22)	(0.94)	0.00
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3260123488	Buy	Partial Termination	14 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	60.085135	397,102.66	8.509156	0.00	1.000000
	Close	NEW	25 Sep 2034	6,609	CNE100003RP1	CNY	7.353000	100.00	(1,730.8077)	ACT/360	8.171513	54,005.53	56,237.01	0.00	0.00
			09 Jan 2025											0.00	
SDB3260123488		Spread Change	09 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100003RP1	CNY		100.00	(1,732.0090)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
TAIHEIYO CEMENT CORPORATION CMN															
	Buy	Partial Termination	09 Jan 2025 14 Jan 2025		5233.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,452.000000	345,200.00	3,587.000000	0.00 0.65	1.000000
SDB3260121509	Close	NEW	22 Sep 2034	100	JP3449020001	JPY	1.000000	92.10	(25.0000)	ACT/365	3,452.224380	345,222.44	358,700.00	(22.44)	0.00
TAKASHIMAYA CO LTD CMN															
	Buy	Partial Termination	09 Jan 2025 14 Jan 2025		8233.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,231.090909	1,354,200.00	1,264.000000	0.00 0.65	1.000000
SDB3264390204	Close	NEW	20 Dec 2034	1,100	JP3456000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,231.170930	1,354,288.02	1,390,400.00	(88.02)	0.00
TATA CONSULTANCY SERVICES LIMITED CMN															
	Sell	Partial Termination	09 Jan 2025 10 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,073.227762	(20,704,216.71)	47.822761	11.00 4.00	1.000000
SDB3262868169	Close	NEW	21 Nov 2034	(5,083)	INE467B01029	INR	85.859100	78.16	75.0000	ACT/360	47.369678	(240,780.07)	(243,083.09)	(96.46)	0.00
TATA ELXSI LTD CMN															
	Buy	Upsize Trade	09 Jan 2025 10 Jan 2025		TTEX.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,509.192880	136,693.05	75.937589	12.50 4.00	1.000000
SDB3265128022	Open	NEW	04 Jan 2035	21	INE670A01012	INR	85.859100	78.16	75.0000	ACT/360	75.937589	1,594.69	1,594.69	(0.64)	0.00
TAZMO CO., LTD. CMN															
		Spread Change	09 Jan 2025 09 Jan 2025		6266.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00 -	0.000000
SDB3265201695		NEW	11 Jan 2035	0	JP3468000009	JPY		92.00	(531.8181)	ACT/365	0.000000	0.00	0.00	0.00	0.00
TDK CORP CMN															
	Buy	New Trade	09 Jan 2025 14 Jan 2025		6762.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,968.460000	4,921,150.00	1,968.587950	0.00 0.65	1.000000
SDB3265406615	Open	NEW	11 Jan 2035	2,500	JP3538800008	JPY	1.000000	90.00	25.0000	ACT/365	1,968.587950	4,921,469.88	4,921,469.88	(319.87)	0.00
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID															
	Buy	Upsize Trade	09 Jan 2025 13 Jan 2025		TNE.AX	AUD	AUD		4.334432	AUD-OIS-RBA	30.164243	49,378.87	30.167259	0.00 1.00	1.000000
SDB3260121474	Open	NEW	22 Sep 2034	1,637	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	30.167259	49,383.80	49,383.80	(4.94)	0.00
TECHNOPRO HOLDINGS, INC. CMN															
	Buy	Upsize Trade	09 Jan 2025 14 Jan 2025		6028.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,893.090909	3,182,400.00	2,893.278960	0.00 0.65	1.000000
SDB3260862001	Open	NEW	12 Oct 2034	1,100	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,893.278960	3,182,606.86	3,182,606.86	(206.86)	0.00
TECHTRONIC INDUSTRIES CO LTD CMN															
	Buy	Upsize Trade	09 Jan 2025 13 Jan 2025		0669.HK	HKD	HKD		3.851410	HKD-HONIX	98.860000	247,150.00	98.979126	10.85 1.20	1.000000
SDB3264178807	Open	NEW	14 Dec 2034	2,500	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	98.979126	247,447.82	247,447.82	(29.66)	0.00
	Buy	Upsize Trade	09 Jan 2025 13 Jan 2025		0669.HK	HKD	HKD		3.851410	HKD-HONIX	99.800000	49,900.00	99.811976	0.00 1.20	1.000000
SDB3264178807	Open	NEW	14 Dec 2034	500	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	99.811976	49,905.99	49,905.99	(5.99)	0.00
TECMO KOEI HOLDINGS CO., LTD. CMN															
	Buy	Upsize Trade	09 Jan 2025 14 Jan 2025		3635.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,763.500001	1,058,100.00	1,763.614628	0.00 0.65	1.000000
SDB3260121448	Open	NEW	22 Sep 2034	600	JP3283460008	JPY	1.000000	90.00	25.0000	ACT/365	1,763.614628	1,058,168.78	1,058,168.78	(68.78)	0.00

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066831553 (Cont.)															
TEIJIN LTD CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		3401.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,301.722222	(1,171,550.00)	1,301.637610	0.65	1.000000
SDB3264390198	Open	NEW	20 Dec 2034	(900)	JP3544000007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,301.637610	(1,171,473.85)	(1,171,473.85)	(76.15)	0.00
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Sell	Upside Trade	13 Jan 2025		TLX.AX	AUD	AUD		4.334432	AUD-OIS-RBA	24.398628	(1,244.33)	24.396188	1.00	1.000000
SDB3260121453	Open	NEW	22 Sep 2034	(51)	AU000000TLX2	AUD	1.000000	100.00	(25.0000)	ACT/365	24.396188	(1,244.21)	(1,244.21)	(0.12)	0.00
THK CMN															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		6481.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	3,621.166666	2,172,700.00	3,680.000000	0.65	1.000000
SDB3262800225	Close	NEW	17 Nov 2034	600	JP3539250005	JPY	1.000000	92.00	(25.0000)	ACT/365	3,621.402042	2,172,841.23	2,208,000.00	(141.23)	0.00
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264857847		NEW	02 Jan 2035	0	CNE100003LT6	CNY		100.00	(1,436.0576)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											2.50	
	Sell	New Trade	14 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.048640	(322,447.49)	4.764432	2.00	1.000000
SDB3265406608	Open	NEW	12 Jan 2035	(9,200)	CNE100003LT6	CNY	7.353000	100.00	(1,725.0000)	ACT/360	4.764432	(43,832.77)	(43,832.77)	(8.77)	0.00
			09 Jan 2025											5.84	
	Sell	Upside Trade	14 Jan 2025		300783.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.179999	(186,453.99)	4.780690	2.00	1.000000
SDB3265406608	Open	NEW	12 Jan 2035	(5,300)	CNE100003LT6	CNY	7.353000	100.00	(1,725.0000)	ACT/360	4.780690	(25,337.66)	(25,337.66)	(5.07)	0.00
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.479998	136,895.89	0.359157	0.00	1.000000
SDB3260123545	Close	NEW	25 Sep 2034	55,200	CNE000000ZV9	CNY	7.353000	100.00	(506.9591)	ACT/360	0.337277	18,617.69	19,825.47	0.00	0.00
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Partial Termination	14 Jan 2025		688819.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.108112	(16,604.76)	3.717208	2.00	1.000000
SDB3260122933	Close	NEW	25 Sep 2034	(636)	CNE100004C29	CNY	7.353000	90.00	50.0000	ACT/360	3.549077	(2,257.21)	(2,364.14)	(0.45)	0.00
			09 Jan 2025											5.84	
	Sell	Partial Termination	14 Jan 2025		688819.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.113964	(59,122.01)	3.717208	2.00	1.000000
SDB3260122933	Close	NEW	25 Sep 2034	(2,264)	CNE100004C29	CNY	7.353000	90.00	50.0000	ACT/360	3.548686	(8,034.23)	(8,415.76)	(1.61)	0.00
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.369999	10,611.00	4.811648	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	300	CNE000000ZW7	CNY	7.353000	90.00	50.0000	ACT/360	4.811648	1,443.49	1,443.49	(0.29)	0.00
TOBU RAILWAY CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		9001.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,577.900001	1,288,950.00	2,578.067564	0.65	1.000000
SDB3260121489	Open	NEW	22 Sep 2034	500	JP3597800006	JPY	1.000000	90.00	25.0000	ACT/365	2,578.067564	1,289,033.78	1,289,033.78	(83.78)	0.00

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06831553 (Cont.)															
TOHOKU ELECTRIC POWER CO INC CMN															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		9506.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,131.961539	(1,471,550.00)	1,131.887961	0.65	1.000000
SDB3263589455	Open	NEW	06 Dec 2034	(1,300)	JP3605400005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,131.887961	(1,471,454.35)	(1,471,454.35)	(95.65)	0.00
TOKIO MARINE HOLDINGS CMN															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	14 Jan 2025		8766.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	5,332.781250	34,129,800.00	5,333.127881	0.65	1.000000
SDB3264054743	Open	NEW	13 Dec 2034	6,400	JP3910660004	JPY	1.000000	90.00	25.0000	ACT/365	5,333.127881	34,132,018.44	34,132,018.44	(2,218.44)	0.00
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		601233.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123670		NEW	25 Sep 2034	0	CNE1000012X7	CNY		100.00	(1,699.7573)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.234283	3,664.00	0.712059	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	700	CNE000000NK8	CNY	7.353000	90.00	50.0000	ACT/360	0.712059	498.44	498.44	(0.10)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.235002	1,047.00	0.711919	2.00	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	200	CNE000000NK8	CNY	7.353000	90.00	50.0000	ACT/360	0.711919	142.38	142.38	(0.03)	0.00
TOPCON CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		7732.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	2,710.875000	1,084,350.00	2,838.500000	0.65	1.000000
SDB3264520285	Close	NEW	21 Dec 2034	400	JP3630400004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,711.051207	1,084,420.48	1,135,400.00	(70.48)	0.00
TOPPAN PRINTING CO LTD CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		7911.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	4,244.000000	424,400.00	4,209.000000	0.65	1.000000
SDB3264792318	Close	NEW	28 Dec 2034	100	JP3629000005	JPY	1.000000	92.00	(25.0000)	ACT/365	4,244.275860	424,427.59	420,900.00	(27.59)	0.00
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN															
			09 Jan 2025											10.85	
	Buy	Upsize Trade	13 Jan 2025		6110.HK	HKD	HKD		3.851410	HKD-HONIX	2.813333	8,440.00	2.816723	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	3,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.816723	8,450.17	8,450.17	(1.01)	0.00
			09 Jan 2025											0.00	
	Buy	Upsize Trade	13 Jan 2025		6110.HK	HKD	HKD		3.851410	HKD-HONIX	2.825000	2,825.00	2.825339	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	1,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.825339	2,825.34	2,825.34	(0.34)	0.00
TORAY INDUSTRIES CMN															
			09 Jan 2025											0.00	
	Sell	Partial Termination	14 Jan 2025		3402.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	1,023.863636	(1,126,250.00)	999.973588	0.65	1.000000
SDB3265201697	Close	NEW	11 Jan 2035	(1,100)	JP3621000003	JPY	1.000000	90.00	25.0000	ACT/365	1,023.797085	(1,126,176.79)	(1,099,970.95)	(73.21)	0.00
TOWA CORP CMN															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		6315.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,845.750000	(738,300.00)	1,845.630026	0.65	1.000000
SDB3265201673	Open	NEW	11 Jan 2035	(400)	JP3555700008	JPY	1.000000	92.00	(25.0000)	ACT/365	1,845.630026	(738,252.01)	(738,252.01)	(47.99)	0.00

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066831553 (Cont.)															
TOYOTA INDUSTRIES CMN															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		6201.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	12,712.307692	16,526,000.00	12,865.000000	0.65	1.000000
SDB3264520286	Close	NEW	21 Dec 2034	1,300	JP3634600005	JPY	1.000000	92.00	(25.0000)	ACT/365	12,713.133992	16,527,074.19	16,724,500.00	(1,074.19)	0.00
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		000727.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.687489	(162,593.08)	0.365209	2.00	1.000000
SDB3260123498	Open	NEW	25 Sep 2034	(60,500)	CNE0000002J9	CNY	7.353000	100.00	(1,622.5866)	ACT/360	0.365209	(22,095.14)	(22,095.14)	(4.42)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		000727.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.690255	(100,884.56)	0.365707	2.00	1.000000
SDB3260123498	Open	NEW	25 Sep 2034	(37,500)	CNE0000002J9	CNY	7.353000	100.00	(1,622.5866)	ACT/360	0.365707	(13,714.01)	(13,714.01)	(2.74)	0.00
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	13 Jan 2025		TWE.AX	AUD	AUD		4.334432	AUD-OIS-RBA	10.962738	(43,982.50)	10.961642	1.00	1.000000
SDB3260427219	Open	NEW	28 Sep 2034	(4,012)	AU000000TWE9	AUD	1.000000	100.00	(25.0000)	ACT/365	10.961642	(43,978.11)	(43,978.11)	(4.40)	0.00
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.547048	86,421.03	0.890347	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	13,200	CNE000000RK9	CNY	7.353000	90.00	50.0000	ACT/360	0.890347	11,752.58	11,752.58	(2.35)	0.00
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.506850	117,773.99	0.885176	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	18,100	CNE000000RK9	CNY	7.353000	90.00	50.0000	ACT/360	0.885176	16,021.69	16,021.69	(3.20)	0.00
TSUBURAYA FIELDS HOLDINGS CMN															
		Spread Change	09 Jan 2025		2767.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3260961441		NEW	12 Oct 2034	0	JP3802680003	JPY		92.00	(655.4545)	ACT/365	0.000000	0.00	0.00	0.00	0.00
TSURUHA HOLDINGS CMN															
		Div Pay Ratio Change	09 Jan 2025		3391.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265345620		NEW	11 Jan 2035	0	JP3536150000	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		3391.T	JPY	JPY		0.231000	JPY-BOJ-TONAT	8,590.000000	(1,718,000.00)	8,589.441650	0.65	1.000000
SDB3265345620	Open	AMEND	11 Jan 2035	(200)	JP3536150000	JPY	1.000000	92.00	(25.0000)	ACT/365	8,589.441650	(1,717,888.33)	(1,717,888.33)	(111.67)	0.00
UBE INDUSTRIES LTD CMN															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		4208.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,360.928571	(1,652,650.00)	2,360.775111	0.65	1.000000
SDB3264921645	Open	NEW	09 Jan 2035	(700)	JP3158800007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,360.775111	(1,652,542.58)	(1,652,542.58)	(107.42)	0.00
ULVAC, INC. CMN															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		6728.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	6,437.000000	(643,700.00)	6,436.581595	0.65	1.000000
SDB3260264441	Open	NEW	27 Sep 2034	(100)	JP3126190002	JPY	1.000000	92.00	(25.0000)	ACT/365	6,436.581595	(643,658.16)	(643,658.16)	(41.84)	0.00

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066831553 (Cont.)															
UNION BANK OF INDIA CMN															
	Buy	Upside Trade	09 Jan 2025											12.50	
SDB3265346298	Open	NEW	10 Jan 2025		UNBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	109.324054	3,812,348.41	1.275397	4.00	1.000000
	Open	NEW	09 Jan 2035	34,872	INE692A01016	INR		85.859100	78.16	75.0000	1.275397	44,475.64	44,475.64	(17.76)	0.00
UNITED OVERSEAS BANK LTD CMN															
	Sell	Partial Termination	09 Jan 2025											4.00	
SDB3264520280	Close	NEW	13 Jan 2025		UOBH.SI	SGD	SGD		2.838500	SGD-SORA	37.596470	(63,914.00)	36.330000	0.75	1.000000
	Close	NEW	21 Dec 2034	(1,700)	SG1M31001969	SGD		1.000000	100.00	20.0000	37.578612	(63,883.64)	(61,761.00)	(4.79)	0.00
USS CO LTD CMN															
	Buy	Upside Trade	09 Jan 2025											0.00	
SDB3260121491	Open	NEW	14 Jan 2025		4732.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,338.900000	2,677,800.00	1,338.987028	0.65	1.000000
	Open	NEW	22 Sep 2034	2,000	JP3944130008	JPY		1.000000	90.00	25.0000	1,338.987028	2,677,974.06	2,677,974.06	(174.06)	0.00
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND															
	Sell	Upside Trade	09 Jan 2025											2.50	
SDB3260123592	Open	NEW	14 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.388017	(83,450.50)	1.955874	2.00	1.000000
	Open	NEW	25 Sep 2034	(5,800)	CNE100000QJ2	CNY		7.353000	100.00	(1,280.0578)	1.955874	(11,344.07)	(11,344.07)	(2.27)	0.00
	Sell	Upside Trade	09 Jan 2025											5.84	
SDB3260123592	Open	NEW	14 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.404056	(99,387.99)	1.957400	2.00	1.000000
	Open	NEW	25 Sep 2034	(6,900)	CNE100000QJ2	CNY		7.353000	100.00	(1,280.0578)	1.957400	(13,506.06)	(13,506.06)	(2.70)	0.00
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	Upside Trade	09 Jan 2025											5.84	
SDB3262681183	Open	NEW	14 Jan 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	48.347501	(82,190.75)	6.570052	2.00	1.000000
	Open	NEW	16 Nov 2034	(1,700)	CNE100004413	CNY		7.353000	100.00	(1,775.6686)	6.570052	(11,169.09)	(11,169.09)	(2.24)	0.00
	Sell	Upside Trade	09 Jan 2025											2.50	
SDB3262681183	Open	NEW	14 Jan 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	48.535001	(9,707.00)	6.597737	2.00	1.000000
	Open	NEW	16 Nov 2034	(200)	CNE100004413	CNY		7.353000	100.00	(1,775.6686)	6.597737	(1,319.55)	(1,319.55)	(0.26)	0.00
VISIONAL INC CMN															
	Buy	Upside Trade	09 Jan 2025											0.00	
SDB3260458716	Open	NEW	14 Jan 2025		4194.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	7,785.500001	1,557,100.00	7,786.006058	0.65	1.000000
	Open	NEW	29 Sep 2034	200	JP3800270005	JPY		1.000000	90.00	25.0000	7,786.006058	1,557,201.21	1,557,201.21	(101.21)	0.00
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
	Buy	Partial Termination	09 Jan 2025											(2.50)	
SDB3264178802	Close	NEW	14 Jan 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	67.896872	54,317.50	9.743674	2.00	1.000000
	Close	NEW	15 Dec 2034	800	CNE0000016J9	CNY		7.353000	100.00	(531.2344)	9.233439	7,386.75	7,794.94	(1.48)	0.00
	Buy	Partial Termination	09 Jan 2025											0.84	
SDB3264178802	Close	NEW	14 Jan 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	67.839998	169,599.99	9.743674	2.00	1.000000
	Close	NEW	15 Dec 2034	2,500	CNE0000016J9	CNY		7.353000	100.00	(531.2344)	9.228787	23,071.97	24,359.19	(4.61)	0.00
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID															
	Buy	Partial Termination	09 Jan 2025											0.00	
SDB3260961921	Close	NEW	13 Jan 2025		WEB.AX	AUD	AUD		4.334688	AUD-OIS-RBA	4.530831	15,291.55	4.590000	1.00	1.000000
	Close	NEW	12 Oct 2034	3,375	AU000000WEB7	AUD		1.000000	100.00	(25.0000)	4.531284	15,293.08	15,491.25	(1.53)	0.00
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
	Sell	New Trade	09 Jan 2025											2.50	
SDB3265406636	Open	NEW	14 Jan 2025		000338.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.621042	(808,543.62)	1.987551	2.00	1.000000
	Open	NEW	12 Jan 2035	(55,300)	CNE1000000D4	CNY		7.353000	100.00	(775.0000)	1.987551	(109,911.57)	(109,911.57)	(21.99)	0.00

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066831553 (Cont.)															
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											5.01	
	Sell	Upsize Trade	14 Jan 2025		000338.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.649998	(30,765.00)	1.990988	2.00	1.000000
SDB3265406636	Open	NEW	12 Jan 2035	(2,100)	CNE1000000D4	CNY	7.353000	100.00	(775.0000)	ACT/360	1.990988	(4,181.07)	(4,181.07)	(0.84)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		000338.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.605400	(603,203.02)	1.984761	2.00	1.000000
SDB3265406636	Open	NEW	12 Jan 2035	(41,300)	CNE1000000D4	CNY	7.353000	100.00	(775.0000)	ACT/360	1.984761	(81,970.63)	(81,970.63)	(16.41)	0.00
WELCIA HOLDINGS CMN															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	14 Jan 2025		3141.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,092.214286	(1,464,550.00)	2,092.078292	0.65	1.000000
SDB3264520287	Open	NEW	21 Dec 2034	(700)	JP3274280001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,092.078292	(1,464,454.80)	(1,464,454.80)	(95.20)	0.00
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		603609.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.859999	786.00	1.069255	2.00	1.000000
SDB3264054655	Open	NEW	14 Dec 2034	100	CNE100001VB7	CNY	7.353000	90.00	50.0000	ACT/360	1.069255	106.93	106.93	(0.02)	0.00
WIPRO LIMITED CMN															
			09 Jan 2025											11.00	
	Sell	Partial Termination	10 Jan 2025		WIPR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	293.717747	(15,487,443.08)	3.434340	4.00	1.000000
SDB3265202619	Close	NEW	09 Jan 2035	(52,729)	INE075A01022	INR	85.859100	78.16	75.0000	ACT/360	3.415796	(180,111.51)	(181,089.31)	(72.15)	0.00
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Buy	Partial Termination	13 Jan 2025		WTC.AX	AUD	AUD		4.334688	AUD-OIS-RBA	126.164327	42,138.89	124.319103	1.00	1.000000
SDB3265127438	Close	NEW	05 Jan 2035	334	AU000000WTC3	AUD	1.000000	100.00	(25.0000)	ACT/365	126.176943	42,143.10	41,522.58	(4.21)	0.00
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	New Trade	14 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.835003	(4,417.50)	1.201010	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(500)	CNE000000V71	CNY	7.353000	100.00	(1,750.0000)	ACT/360	1.201010	(600.50)	(600.50)	(0.12)	0.00
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.851378	(192,960.04)	1.202834	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(21,800)	CNE000000V71	CNY	7.353000	100.00	(1,750.0000)	ACT/360	1.202834	(26,221.78)	(26,221.78)	(5.25)	0.00
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		002414.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261097754		NEW	19 Oct 2034	0	CNE100000RK8	CNY		100.00	(871.2431)	ACT/360	0.000000	0.00	0.00	0.00	0.00
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		300567.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263186013		NEW	30 Nov 2034	0	CNE100002DN8	CNY		100.00	(1,725.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		600475.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262055929		NEW	06 Nov 2034	0	CNE000001FD7	CNY		100.00	(1,610.6053)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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066831553 (Cont.)															
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
SDB3265057949	Buy	Partial Termination	14 Jan 2025		000425.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.295607	107,974.98	1.068312	2.00	1.000000
	Close	NEW	05 Jan 2035	14,800	CNE000000FH0	CNY	7.353000	100.00	(525.0000)	ACT/360	0.992145	14,683.75	15,811.02	(2.94)	0.00
			09 Jan 2025											0.84	
SDB3265057949	Buy	Partial Termination	14 Jan 2025		000425.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.272713	353,453.85	1.068312	2.00	1.000000
	Close	NEW	05 Jan 2035	48,600	CNE000000FH0	CNY	7.353000	100.00	(525.0000)	ACT/360	0.989362	48,082.99	51,919.96	(9.61)	0.00
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3263868395		Spread Change	09 Jan 2025		688333.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Dec 2034	0	CNE100003N19	CNY		100.00	(1,469.2895)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3265406606	Sell	New Trade	14 Jan 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.285999	(7,286.00)	0.990442	2.00	1.000000
	Open	NEW	12 Jan 2035	(1,000)	CNE000000YL3	CNY	7.353000	100.00	(1,750.0000)	ACT/360	0.990442	(990.44)	(990.44)	(0.20)	0.00
			09 Jan 2025											5.84	
SDB3265406606	Sell	Upsize Trade	14 Jan 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.278059	(176,129.03)	0.989032	2.00	1.000000
	Open	NEW	12 Jan 2035	(24,200)	CNE000000YL3	CNY	7.353000	100.00	(1,750.0000)	ACT/360	0.989032	(23,934.57)	(23,934.57)	(4.79)	0.00
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3262800262	Sell	Upsize Trade	14 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.015003	(3,009.00)	0.681728	2.00	1.000000
	Open	NEW	20 Nov 2034	(600)	CNE000000016	CNY	7.353000	100.00	(249.0568)	ACT/360	0.681728	(409.04)	(409.04)	(0.08)	0.00
			09 Jan 2025											5.84	
SDB3262800262	Sell	Upsize Trade	14 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.996148	(95,926.04)	0.678938	2.00	1.000000
	Open	NEW	20 Nov 2034	(19,200)	CNE000000016	CNY	7.353000	100.00	(249.0568)	ACT/360	0.678938	(13,035.61)	(13,035.61)	(2.61)	0.00
			09 Jan 2025											0.00	
SDB3262800262		Spread Change	09 Jan 2025		000516.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	20 Nov 2034	0	CNE000000016	CNY		100.00	(561.3951)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3260122906	Sell	Upsize Trade	14 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.440001	(15,552.00)	2.641746	2.00	1.000000
	Open	NEW	25 Sep 2034	(800)	CNE1000031H0	CNY	7.353000	100.00	(1,101.2689)	ACT/360	2.641746	(2,113.40)	(2,113.40)	(0.42)	0.00
			09 Jan 2025											0.00	
SDB3260122906		Spread Change	09 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE1000031H0	CNY		100.00	(1,107.4098)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3262741459	Buy	Full Termination	14 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.943719	398,889.87	1.204309	0.00	1.000000
	Close	NEW	17 Nov 2034	44,600	CNE000000800	CNY	7.353000	100.00	(1,672.5225)	ACT/360	1.216336	54,248.59	53,712.20	0.00	0.00
			09 Jan 2025											0.00	
SDB3265406649	Buy	New Trade	14 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.943719	126,106.44	1.216336	0.00	1.000000
	Open	NEW	12 Jan 2035	14,100	CNE000000800	CNY	7.353000	90.00	50.0000	ACT/360	1.216336	17,150.34	17,150.34	0.00	0.00
			09 Jan 2025											2.50	
SDB3265406649	Sell	Partial Termination	14 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.720280	(93,307.00)	1.216336	2.00	1.000000
	Close	NEW	12 Jan 2035	(10,700)	CNE000000800	CNY	7.353000	90.00	50.0000	ACT/360	1.185415	(12,683.94)	(13,014.80)	(2.54)	0.00

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066831553 (Cont.)															
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											5.84	
	Sell	Full Termination	14 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.852829	(30,099.62)	1.216336	2.00	1.000000
SDB3265406649	Close	NEW	12 Jan 2035	(3,400)	CNE000000800	CNY	7.353000	90.00	50.0000	ACT/360	1.203031	(4,090.31)	(4,135.54)	(0.82)	0.00
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.852829	(57,543.39)	1.203031	2.00	1.000000
SDB3265406696	Open	NEW	12 Jan 2035	(6,500)	CNE000000800	CNY	7.353000	100.00	(1,750.0000)	ACT/360	1.203031	(7,819.70)	(7,819.70)	(1.57)	0.00
XIAOMI CORPORATION CMN CLASS B															
			09 Jan 2025											10.85	
	Buy	Partial Termination	13 Jan 2025		1810.HK	HKD	HKD		3.851410	HKD-HONIX	33.790909	74,340.00	34.500000	1.20	1.000000
SDB3264983865	Close	NEW	04 Jan 2035	2,200	KYG9830T1067	HKD	1.000000	100.00	(30.0000)	ACT/365	33.831627	74,429.58	75,900.00	(8.92)	0.00
			09 Jan 2025											0.00	
	Buy	Full Termination	13 Jan 2025		1810.HK	HKD	HKD		3.851410	HKD-HONIX	33.655128	262,510.00	34.500000	1.20	1.000000
SDB3264983865	Close	NEW	04 Jan 2035	7,800	KYG9830T1067	HKD	1.000000	100.00	(30.0000)	ACT/365	33.659167	262,541.50	269,100.00	(31.50)	0.00
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		603225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.529703	287,643.03	1.519931	0.00	1.000000
SDB3260123600	Close	NEW	25 Sep 2034	24,948	CNE100002RH0	CNY	7.353000	100.00	(923.1377)	ACT/360	1.568027	39,119.14	37,919.24	0.00	0.00
			09 Jan 2025											0.00	
		Spread Change	09 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	(1,034.4371)	ACT/360	0.000000	0.00	0.00	0.00	0.00
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.852222	13,367.00	2.019785	2.00	1.000000
SDB3265272430	Open	NEW	11 Jan 2035	900	CNE100002BC5	CNY	7.353000	90.00	50.0000	ACT/360	2.019785	1,817.81	1,817.81	(0.36)	0.00
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.783639	32,524.01	2.011130	2.00	1.000000
SDB3265272430	Open	NEW	11 Jan 2035	2,200	CNE100002BC5	CNY	7.353000	90.00	50.0000	ACT/360	2.011130	4,424.49	4,424.49	(0.88)	0.00
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.895912	(6,371.01)	0.393532	2.00	1.000000
SDB3264649848	Open	NEW	02 Jan 2035	(2,200)	CNE000001C65	CNY	7.353000	100.00	(1,764.2011)	ACT/360	0.393532	(865.77)	(865.77)	(0.17)	0.00
			09 Jan 2025											2.50	
	Sell	Upsize Trade	14 Jan 2025		600581.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.888330	(866.50)	0.392633	2.00	1.000000
SDB3264649848	Open	NEW	02 Jan 2035	(300)	CNE000001C65	CNY	7.353000	100.00	(1,764.2011)	ACT/360	0.392633	(117.79)	(117.79)	(0.02)	0.00
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	Partial Termination	14 Jan 2025		002100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.237225	(5,613.50)	0.894479	2.00	1.000000
SDB3260123069	Close	NEW	25 Sep 2034	(900)	CNE000001P29	CNY	7.353000	90.00	50.0000	ACT/360	0.847874	(763.09)	(805.03)	(0.15)	0.00
			09 Jan 2025											5.84	
	Sell	Partial Termination	14 Jan 2025		002100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.223827	(42,322.02)	0.894479	2.00	1.000000
SDB3260123069	Close	NEW	25 Sep 2034	(6,800)	CNE000001P29	CNY	7.353000	90.00	50.0000	ACT/360	0.845770	(5,751.24)	(6,082.46)	(1.15)	0.00

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066831553 (Cont.)															
YAKULT HONSHA CO., LTD. CMN															
			09 Jan 2025											0.00	
	Buy	Upside Trade	14 Jan 2025		2267.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	2,874.200000	1,437,100.00	2,874.386823	0.65	1.000000
SDB3260121541	Open	NEW	22 Sep 2034	500	JP3931600005	JPY	1.000000	90.00	25.0000	ACT/365	2,874.386823	1,437,193.41	1,437,193.41	(93.41)	0.00
YAMAHA CORPORATION CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		7951.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	1,082.833333	(324,850.00)	1,082.762949	0.65	1.000000
SDB3262867375	Open	NEW	22 Nov 2034	(300)	JP3942600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,082.762949	(324,828.88)	(324,828.88)	(21.12)	0.00
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
	Sell	New Trade	14 Jan 2025		605198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.419999	(2,742.00)	3.727412	2.00	1.000000
SDB3265406640	Open	NEW	12 Jan 2035	(100)	CNE1000044H3	CNY	7.353000	100.00	(2,250.0000)	ACT/360	3.727412	(372.74)	(372.74)	(0.07)	0.00
			09 Jan 2025											5.84	
	Sell	Upside Trade	14 Jan 2025		605198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.511667	(16,507.00)	3.738623	2.00	1.000000
SDB3265406640	Open	NEW	12 Jan 2035	(600)	CNE1000044H3	CNY	7.353000	100.00	(2,250.0000)	ACT/360	3.738623	(2,243.17)	(2,243.17)	(0.45)	0.00
YANTAI TAYHO ADVANCED MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upside Trade	14 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.762404	(91,129.00)	1.190743	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(10,400)	CNE100000C56	CNY	7.353000	100.00	(1,526.9681)	ACT/360	1.190743	(12,383.73)	(12,383.73)	(2.48)	0.00
			09 Jan 2025											2.50	
	Sell	Upside Trade	14 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.737002	(17,474.00)	1.187688	2.00	1.000000
SDB3260427198	Open	NEW	10 Oct 2034	(2,000)	CNE100000C56	CNY	7.353000	100.00	(1,526.9681)	ACT/360	1.187688	(2,375.38)	(2,375.38)	(0.48)	0.00
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427198	Open	NEW	10 Oct 2034	0	CNE100000C56	CNY		100.00	(1,490.4944)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
	Buy	Upside Trade	14 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.144375	24,346.50	1.379555	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	2,400	CNE1000019T0	CNY	7.353000	90.00	50.0000	ACT/360	1.379555	3,310.93	3,310.93	(0.66)	0.00
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.125800	82,018.98	1.377489	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	8,100	CNE1000019T0	CNY	7.353000	90.00	50.0000	ACT/360	1.377489	11,157.66	11,157.66	(2.23)	0.00
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upside Trade	14 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.228932	39,841.01	1.935669	2.00	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	2,800	CNE1000031L2	CNY	7.353000	90.00	50.0000	ACT/360	1.935669	5,419.87	5,419.87	(1.08)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upside Trade	14 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.207500	5,683.00	1.932108	2.00	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	400	CNE1000031L2	CNY	7.353000	90.00	50.0000	ACT/360	1.932108	772.84	772.84	(0.15)	0.00
YASKAWA ELECTRIC CORPORATION CMN															
			09 Jan 2025											0.00	
	Sell	Upside Trade	14 Jan 2025		6506.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,247.810606	(56,071,100.00)	4,247.534498	0.65	1.000000
SDB3264520310	Open	NEW	21 Dec 2034	(13,200)	JP3932000007	JPY	1.000000	92.00	(25.0000)	ACT/365	4,247.534498	(56,067,455.37)	(56,067,455.37)	(3,644.62)	0.00

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066831553 (Cont.)															
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3260123468	Sell	Partial Termination	14 Jan 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.221670	(11,766.50)	5.271280	2.00	1.000000
	Close	NEW	25 Sep 2034	(300)	CNE100002PC5	CNY	7.353000	90.00	50.0000	ACT/360	5.331704	(1,599.51)	(1,581.38)	(0.32)	0.00
			09 Jan 2025											5.84	
SDB3260123468	Sell	Partial Termination	14 Jan 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	39.386668	(23,632.00)	5.271280	2.00	1.000000
	Close	NEW	25 Sep 2034	(600)	CNE100002PC5	CNY	7.353000	90.00	50.0000	ACT/360	5.352344	(3,211.41)	(3,162.77)	(0.64)	0.00
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.01	
SDB3260123341	Sell	Partial Termination	14 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.530000	(1,653.00)	2.098953	2.00	1.000000
	Close	NEW	25 Sep 2034	(100)	CNE0000012L4	CNY	7.353000	90.00	50.0000	ACT/360	2.246487	(224.65)	(209.90)	(0.04)	0.00
			09 Jan 2025											2.50	
SDB3260123341	Sell	Partial Termination	14 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.627998	(8,314.00)	2.098953	2.00	1.000000
	Close	NEW	25 Sep 2034	(500)	CNE0000012L4	CNY	7.353000	90.00	50.0000	ACT/360	2.260372	(1,130.19)	(1,049.48)	(0.23)	0.00
			09 Jan 2025											5.84	
SDB3260123341	Sell	Partial Termination	14 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.552501	(6,621.00)	2.098953	2.00	1.000000
	Close	NEW	25 Sep 2034	(400)	CNE0000012L4	CNY	7.353000	90.00	50.0000	ACT/360	2.249357	(899.74)	(839.58)	(0.18)	0.00
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											2.50	
SDB3260961787	Sell	Partial Termination	14 Jan 2025		300415.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.127497	(4,025.50)	2.739427	2.00	1.000000
	Close	NEW	13 Oct 2034	(200)	CNE100001YB1	CNY	7.353000	90.00	50.0000	ACT/360	2.736086	(547.22)	(547.89)	(0.11)	0.00
			09 Jan 2025											5.84	
SDB3260961787	Sell	Partial Termination	14 Jan 2025		300415.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.187498	(8,075.00)	2.739427	2.00	1.000000
	Close	NEW	13 Oct 2034	(400)	CNE100001YB1	CNY	7.353000	90.00	50.0000	ACT/360	2.743325	(1,097.33)	(1,095.77)	(0.22)	0.00
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
SDB3261862948		Spread Change	09 Jan 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Nov 2034	0	CNE100000VP9	CNY		100.00	(1,416.0968)	ACT/360	0.000000	0.00	0.00	0.00	0.00
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3260123527	Sell	Partial Termination	14 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.298965	(21,167.00)	1.026944	2.00	1.000000
	Close	NEW	25 Sep 2034	(2,900)	CNE100000015	CNY	7.353000	90.00	50.0000	ACT/360	0.991873	(2,876.43)	(2,978.14)	(0.58)	0.00
			09 Jan 2025											2.50	
SDB3260123527	Sell	Partial Termination	14 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.254999	(1,451.00)	1.026944	2.00	1.000000
	Close	NEW	25 Sep 2034	(200)	CNE100000015	CNY	7.353000	90.00	50.0000	ACT/360	0.986228	(197.25)	(205.39)	(0.04)	0.00
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
SDB3261230684	Sell	Upsize Trade	14 Jan 2025		000948.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.689472	(29,810.00)	2.132078	2.00	1.000000
	Open	NEW	19 Oct 2034	(1,900)	CNE0000010M6	CNY	7.353000	100.00	(1,470.9923)	ACT/360	2.132078	(4,050.95)	(4,050.95)	(0.81)	0.00
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											(2.50)	
SDB3260188344	Buy	Partial Termination	14 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.090002	3,054.00	0.736067	2.00	1.000000
	Close	NEW	10 Oct 2034	600	CNE000001NB5	CNY	7.353000	100.00	(1,852.0310)	ACT/360	0.692200	415.32	441.64	(0.08)	0.00
			09 Jan 2025											0.84	
SDB3260188344	Buy	Partial Termination	14 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.072497	2,029.00	0.736067	2.00	1.000000
	Close	NEW	10 Oct 2034	400	CNE000001NB5	CNY	7.353000	100.00	(1,852.0310)	ACT/360	0.690050	276.02	294.43	(0.06)	0.00

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066831553 (Cont.)															
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260188344		NEW	10 Oct 2034	0	CNE000001NB5	CNY		100.00	(1,871.1059)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZENKOKU HOSHO CO LTD CMN															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	14 Jan 2025		7164.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	5,425.380952	11,393,300.00	5,425.733602	0.65	1.000000
SDB3265272416	Open	NEW	11 Jan 2035	2,100	JP3429250008	JPY	1.000000	90.00	25.0000	ACT/365	5,425.733602	11,394,040.56	11,394,040.56	(740.56)	0.00
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		603799.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260864119		NEW	12 Oct 2034	0	CNE100001VW3	CNY		100.00	(1,502.2525)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		002006.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262990902		NEW	24 Nov 2034	0	CNE000001JL2	CNY		100.00	(1,876.6791)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.430963	47,063.60	2.281391	0.00	1.000000
SDB3265272464	Close	NEW	11 Jan 2035	2,700	CNE100003K12	CNY	7.353000	100.00	(1,868.4211)	ACT/360	2.370592	6,400.60	6,159.76	0.00	0.00
			09 Jan 2025											0.00	
	Buy	New Trade	14 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.430963	99,356.49	2.370592	0.00	1.000000
SDB3265406628	Open	NEW	12 Jan 2035	5,700	CNE100003K12	CNY	7.353000	90.00	50.0000	ACT/360	2.370592	13,512.37	13,512.37	0.00	0.00
			09 Jan 2025											2.50	
	Sell	Partial Termination	14 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.502501	(7,001.00)	2.370592	2.00	1.000000
SDB3265406628	Close	NEW	12 Jan 2035	(400)	CNE100003K12	CNY	7.353000	90.00	50.0000	ACT/360	2.379250	(951.70)	(948.24)	(0.19)	0.00
			09 Jan 2025											5.84	
	Sell	Full Termination	14 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.423220	(92,343.07)	2.370592	2.00	1.000000
SDB3265406628	Close	NEW	12 Jan 2035	(5,300)	CNE100003K12	CNY	7.353000	90.00	50.0000	ACT/360	2.367681	(12,548.71)	(12,564.14)	(2.51)	0.00
			09 Jan 2025											5.84	
	Sell	New Trade	14 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.423220	(10,453.93)	2.367681	2.00	1.000000
SDB3265406697	Open	NEW	12 Jan 2035	(600)	CNE100003K12	CNY	7.353000	100.00	(1,750.0000)	ACT/360	2.367681	(1,420.61)	(1,420.61)	(0.28)	0.00
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 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	(782.0331)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		002648.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264921624		NEW	05 Jan 2035	0	CNE100001B07	CNY		100.00	(149.7496)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHEJIANG SHENGHUA BLOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		600226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.622121	(34,612.00)	0.356326	2.00	1.000000
SDB3264054695	Open	NEW	14 Dec 2034	(13,200)	CNE0000010Q7	CNY	7.353000	100.00	(1,343.1395)	ACT/360	0.356326	(4,703.50)	(4,703.50)	(0.94)	0.00

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06831553 (Cont.)															
ZHEJIANG SHENGHUA BIAO BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)															
			09 Jan 2025											0.00	
	Buy	Partial Termination	14 Jan 2025		600226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.621117	250,840.90	0.349052	0.00	1.000000
SDB3264054695	Close	NEW	14 Dec 2034	95,700	CNE0000010Q7	CNY	7.353000	100.00	(1,343.1395)	ACT/360	0.356469	34,114.08	33,404.31	0.00	0.00
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
	Buy	Full Termination	14 Jan 2025		600576.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.221197	74,378.33	0.975521	0.00	1.000000
SDB3265272452	Close	NEW	11 Jan 2035	10,300	CNE000001DJ9	CNY	7.353000	100.00	(1,625.0000)	ACT/360	0.982075	10,115.37	10,047.87	0.00	0.00
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.052497	83,830.99	2.591855	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	4,400	CNE100001R58	CNY	7.353000	90.00	50.0000	ACT/360	2.591855	11,404.16	11,404.16	(2.28)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.976785	26,567.50	2.580693	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	1,400	CNE100001R58	CNY	7.353000	90.00	50.0000	ACT/360	2.580693	3,612.97	3,612.97	(0.72)	0.00
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262741478		NEW	17 Nov 2034	0	CNE100001CY9	CNY		100.00	(1,076.9883)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											5.84	
	Sell	Upsize Trade	14 Jan 2025		603619.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.409999	(15,528.00)	2.637669	2.00	1.000000
SDB3260427150	Open	NEW	10 Oct 2034	(800)	CNE100002TK0	CNY	7.353000	100.00	(1,843.4121)	ACT/360	2.637669	(2,110.14)	(2,110.14)	(0.42)	0.00
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.00	
		Spread Change	09 Jan 2025		000685.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123647		NEW	25 Sep 2034	0	CNE0000006B7	CNY		100.00	(1,278.3600)	ACT/360	0.000000	0.00	0.00	0.00	0.00
ZIP CO LIMITED CMN ORDINARY FULLY PAID															
			09 Jan 2025											0.00	
	Sell	Upsize Trade	13 Jan 2025		ZIPAX	AUD	AUD		4.334432	AUD-OIS-RBA	3.053923	(9,060.99)	3.053618	1.00	1.000000
SDB3260121497	Open	NEW	22 Sep 2034	(2,967)	AU0000218307	AUD	1.000000	100.00	(25.0000)	ACT/365	3.053618	(9,060.08)	(9,060.08)	(0.91)	0.00
ZOZO CMN															
			09 Jan 2025											0.00	
	Buy	Upsize Trade	14 Jan 2025		3092.T	JPY	JPY		0.226246	JPY-BOJ-TONAT	4,808.357143	6,731,700.00	4,808.669686	0.65	1.000000
SDB3260121495	Open	NEW	22 Sep 2034	1,400	JP3399310006	JPY	1.000000	90.00	25.0000	ACT/365	4,808.669686	6,732,137.56	6,732,137.56	(437.56)	0.00
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND															
			09 Jan 2025											0.84	
	Buy	Upsize Trade	14 Jan 2025		000063.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.384631	196,477.01	4.949676	2.00	1.000000
SDB3265201677	Open	NEW	11 Jan 2035	5,400	CNE000000TK5	CNY	7.353000	90.00	50.0000	ACT/360	4.949676	26,728.25	26,728.25	(5.34)	0.00
			09 Jan 2025											(2.50)	
	Buy	Upsize Trade	14 Jan 2025		000063.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.799245	511,509.51	5.004407	2.00	1.000000
SDB3265201677	Open	NEW	11 Jan 2035	13,900	CNE000000TK5	CNY	7.353000	90.00	50.0000	ACT/360	5.004407	69,561.26	69,561.26	(13.91)	0.00

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