

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 13, 2025  
Run Date: Jan 13, 2025 10:35 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)
<b>066831553</b>															
<b>3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3260962153	Sell	Upside Trade	16 Jan 2025		688536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	83.920002	(25,176.00)	11.404080	2.00	1.000000
	Open	NEW	13 Oct 2034	(300)	CNE1000042T2	CNY	7.353000	100.00	(1,200.0000)	ACT/360	11.404080	(3,421.22)	(3,421.22)	(0.68)	0.00
<b>AECX AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3260123451	Buy	Upside Trade	16 Jan 2025		000738.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.929997	1,993.00	2.711228	2.00	1.000000
	Open	NEW	25 Sep 2034	100	CNE000000RM5	CNY	7.353000	90.00	50.0000	ACT/360	2.711228	271.12	271.12	(0.05)	0.00
<b>AGL ENERGY LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3260962041	Sell	Upside Trade	15 Jan 2025		AGL.AX	AUD	AUD		4.334945	AUD-OIS-RBA	11.464197	(24,418.74)	11.463051	1.00	1.000000
	Open	NEW	12 Oct 2034	(2,130)	AU0000000AGL7	AUD	1.000000	100.00	(25.0000)	ACT/365	11.463051	(24,416.30)	(24,416.30)	(2.44)	0.00
<b>AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAILCL SH VTG FPD</b>															
			13 Jan 2025											0.00	
SDB3260121431		Spread Change	13 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	(75.6040)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ALIBABA GROUP HOLDING LIMITED CMN</b>															
			13 Jan 2025											0.00	
SDB3265127502	Buy	Partial Termination	15 Jan 2025		9988.HK	HKD	HKD		3.537200	HKD-HONIX	77.954761	327,410.00	82.237434	1.20	1.000000
	Close	NEW	05 Jan 2035	4,200	KYG017191142	HKD	1.000000	100.00	(30.0000)	ACT/365	77.964116	327,449.29	345,397.22	(39.29)	0.00
			13 Jan 2025											10.85	
SDB3265127502	Buy	Partial Termination	15 Jan 2025		9988.HK	HKD	HKD		3.537200	HKD-HONIX	77.989201	2,636,034.99	82.377408	1.20	1.000000
	Close	NEW	05 Jan 2035	33,800	KYG017191142	HKD	1.000000	100.00	(30.0000)	ACT/365	78.083178	2,639,211.42	2,784,356.40	(316.32)	0.00
<b>ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN</b>															
			13 Jan 2025											0.00	
SDB3265057921	Sell	Upside Trade	15 Jan 2025		0241.HK	HKD	HKD		3.537200	HKD-HONIX	3.140000	(6,280.00)	3.139623	1.20	1.000000
	Open	NEW	04 Jan 2035	(2,000)	BMG0171K1018	HKD	1.000000	100.00	(150.0000)	ACT/365	3.139623	(6,279.25)	(6,279.25)	(0.75)	0.00
<b>AMPOL LTD CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3260458813	Sell	Upside Trade	15 Jan 2025		ALD.AX	AUD	AUD		4.334945	AUD-OIS-RBA	28.986852	(1,565.29)	28.983953	1.00	1.000000
	Open	NEW	29 Sep 2034	(54)	AU00000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	28.983953	(1,565.13)	(1,565.13)	(0.16)	0.00
<b>ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3260123442		Spread Change	13 Jan 2025		002432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100000Q84	CNY		100.00	(1,196.0526)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
SDB3263426667	Sell	Upside Trade	16 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.098811	(52,707.50)	3.411875	2.00	1.000000
	Open	NEW	04 Dec 2034	(2,100)	CNE1000030R1	CNY	7.353000	100.00	(1,725.7352)	ACT/360	3.411875	(7,164.94)	(7,164.94)	(1.43)	0.00
			13 Jan 2025											5.84	
SDB3263426667	Sell	Upside Trade	16 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.180666	(37,771.00)	3.421858	2.00	1.000000
	Open	NEW	04 Dec 2034	(1,500)	CNE1000030R1	CNY	7.353000	100.00	(1,725.7352)	ACT/360	3.421858	(5,132.79)	(5,132.79)	(1.03)	0.00

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<b>06831553 (Cont.)</b>															
<b>ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3265127468	Buy	Partial Termination	16 Jan 2025		601801.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.605000	2,642.00	0.988637	2.00	1.000000
	Close	NEW	08 Jan 2035	400	CNE100000KB2	CNY	7.353000	100.00	(1,525.0000)	ACT/360	0.898528	359.41	395.45	(0.07)	0.00
			13 Jan 2025											(2.50)	
SDB3265127468	Buy	Partial Termination	16 Jan 2025		601801.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.613575	4,629.50	0.988637	2.00	1.000000
	Close	NEW	08 Jan 2035	700	CNE100000KB2	CNY	7.353000	100.00	(1,525.0000)	ACT/360	0.899394	629.58	692.05	(0.13)	0.00
<b>ANSELL LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3260427214	Sell	Upsize Trade	15 Jan 2025		ANN.AX	AUD	AUD		4.334945	AUD-OIS-RBA	33.678045	(57,791.53)	33.674677	1.00	1.000000
	Open	NEW	28 Sep 2034	(1,716)	AU000000ANN9	AUD	1.000000	100.00	(25.0000)	ACT/365	33.674677	(57,785.75)	(57,785.75)	(5.78)	0.00
<b>APPEN LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3264983893		Spread Change	13 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	(538.8108)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3264983885	Sell	Upsize Trade	15 Jan 2025		ALL.AX	AUD	AUD		4.334945	AUD-OIS-RBA	70.911505	(84,810.16)	70.904414	1.00	1.000000
	Open	NEW	04 Jan 2035	(1,196)	AU000000ALL7	AUD	1.000000	100.00	(25.0000)	ACT/365	70.904414	(84,801.68)	(84,801.68)	(8.48)	0.00
<b>BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3261588073	Sell	Upsize Trade	16 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.023078	(36,520.01)	0.954382	2.00	1.000000
	Open	NEW	26 Oct 2034	(5,200)	CNE000000LP1	CNY	7.353000	100.00	(1,994.1767)	ACT/360	0.954382	(4,962.79)	(4,962.79)	(0.99)	0.00
			13 Jan 2025											2.50	
SDB3261588073	Sell	Upsize Trade	16 Jan 2025		600733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.044998	(2,818.00)	0.957681	2.00	1.000000
	Open	NEW	26 Oct 2034	(400)	CNE000000LP1	CNY	7.353000	100.00	(1,994.1767)	ACT/360	0.957681	(383.07)	(383.07)	(0.08)	0.00
<b>BANGKOK DUSIT MED SVCS PCL NVDR CMN</b>															
			13 Jan 2025											0.21	
SDB3264650037	Buy	Partial Termination	15 Jan 2025		BDMS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.677506	1,337,779.09	0.721968	4.00	1.000000
	Close	NEW	27 Dec 2034	56,500	TH0264010R10	THB	34.810000	100.00	(50.0000)	ACT/360	0.680479	38,447.06	40,791.19	(15.37)	0.00
<b>BANK OF BARODA CMN</b>															
			13 Jan 2025											11.00	
SDB3265276897	Sell	Partial Termination	14 Jan 2025		BOB.NS	USD	USD		4.330000	USD-Federal Funds-H.15	221.276702	(886,213.19)	2.712201	4.00	1.000000
	Close	NEW	09 Jan 2035	(4,005)	INE028A01039	INR	86.593500	78.16	75.0000	ACT/360	2.551517	(10,218.83)	(10,862.37)	(4.09)	0.00
<b>BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			13 Jan 2025											0.21	
SDB3263247203	Sell	Upsize Trade	15 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.369161	(39,194.88)	0.154177	4.00	1.000000
	Open	NEW	29 Nov 2034	(7,300)	TH0148010R15	THB	34.810000	100.00	(1,108.8622)	ACT/360	0.154177	(1,125.49)	(1,125.49)	(0.45)	0.00
			13 Jan 2025											0.00	
SDB3263247203		Spread Change	13 Jan 2025		BANPU_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	29 Nov 2034	0	TH0148010R15	THB		100.00	(1,110.3581)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>066831553 (Cont.)</b>															
<b>BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,860.7692)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	New Trade	16 Jan 2025		301085.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	58.559997	(5,856.00)	7.960512	2.00	1.000000
SDB3265531298	Open	NEW	18 Jan 2035	(100)	CNE100004S54	CNY	7.353000	100.00	(2,250.0000)	ACT/360	7.960512	(796.05)	(796.05)	(0.16)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		301085.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	59.235000	(11,847.00)	8.049579	2.00	1.000000
SDB3265531298	Open	NEW	18 Jan 2035	(200)	CNE100004S54	CNY	7.353000	100.00	(2,250.0000)	ACT/360	8.049579	(1,609.92)	(1,609.92)	(0.32)	0.00
<b>BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.401034	(177,489.00)	2.772343	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(8,700)	CNE1000012M0	CNY	7.353000	100.00	(1,840.1482)	ACT/360	2.772343	(24,119.38)	(24,119.38)	(4.83)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		300212.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.386859	(71,354.01)	2.771343	2.00	1.000000
SDB3263372435	Open	NEW	01 Dec 2034	(3,500)	CNE1000012M0	CNY	7.353000	100.00	(1,840.1482)	ACT/360	2.771343	(9,699.70)	(9,699.70)	(1.94)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,839.4858)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING GEOENVIRON ENGINEERING &amp; TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.774518	(14,801.01)	0.649037	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(3,100)	CNE100001V11	CNY	7.353000	100.00	(1,557.1477)	ACT/360	0.649037	(2,012.01)	(2,012.01)	(0.40)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		603588.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.783517	(17,699.01)	0.650043	2.00	1.000000
SDB3260123352	Open	NEW	25 Sep 2034	(3,700)	CNE100001V11	CNY	7.353000	100.00	(1,557.1477)	ACT/360	0.650043	(2,405.16)	(2,405.16)	(0.48)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,342.5325)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.498890	(15,749.00)	2.377964	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(900)	CNE100002813	CNY	7.353000	100.00	(890.6705)	ACT/360	2.377964	(2,140.17)	(2,140.17)	(0.43)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263530575		NEW	07 Dec 2034	0	CNE100002813	CNY		100.00	(631.3706)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.655004	1,565.50	2.128957	2.00	1.000000
SDB3260264439	Open	NEW	10 Oct 2034	100	CNE100000YL2	CNY	7.353000	90.00	50.0000	ACT/360	2.128957	212.90	212.90	(0.04)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.499089	34,098.00	2.108458	2.00	1.000000
SDB3260264439	Open	NEW	10 Oct 2034	2,200	CNE100000YL2	CNY	7.353000	90.00	50.0000	ACT/360	2.108458	4,638.61	4,638.61	(0.93)	0.00

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<b>066831553 (Cont.)</b>															
<b>BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.372331	(20,058.50)	1.817804	2.00	1.000000
SDB3262540455	Open	NEW	16 Nov 2034	(1,500)	CNE100001R4L	CNY	7.353000	100.00	(1,733.0011)	ACT/360	1.817804	(2,726.71)	(2,726.71)	(0.55)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		300379.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.444826	(77,979.99)	1.827048	2.00	1.000000
SDB3262540455	Open	NEW	16 Nov 2034	(5,800)	CNE100001R4L	CNY	7.353000	100.00	(1,733.0011)	ACT/360	1.827048	(10,596.88)	(10,596.88)	(2.12)	0.00
<b>BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.696599	(23,482.99)	0.638445	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(5,000)	CNE100001P43	CNY	7.353000	100.00	(1,525.0000)	ACT/360	0.638445	(3,192.22)	(3,192.22)	(0.64)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		300352.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.734935	(72,918.00)	0.643441	2.00	1.000000
SDB3265406645	Open	NEW	12 Jan 2035	(15,400)	CNE100001P43	CNY	7.353000	100.00	(1,525.0000)	ACT/360	0.643441	(9,908.99)	(9,908.99)	(1.98)	0.00
<b>BHARAT ELECTRONICS LIMITED CMN</b>															
			13 Jan 2025											12.50	
	Buy	New Trade	14 Jan 2025		BAJE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	263.757758	9,136,568.74	3.050956	4.00	1.000000
SDB3265531683	Open	NEW	16 Jan 2035	34,640	INE263A01024	INR	86.593500	78.16	75.0000	ACT/360	3.050956	105,685.12	105,685.12	(42.20)	0.00
<b>BHARAT PETROLEUM CORP LTD CMN</b>															
			13 Jan 2025											11.00	
	Sell	Partial Termination	14 Jan 2025		BPCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	269.270141	(2,635,885.41)	3.325678	4.00	1.000000
SDB3265346296	Close	NEW	09 Jan 2035	(9,789)	INE029A01011	INR	86.593500	78.16	75.0000	ACT/360	3.104924	(30,394.10)	(32,555.06)	(12.18)	0.00
<b>BHP GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Sell	Partial Termination	15 Jan 2025		BHP.AX	AUD	AUD		4.335717	AUD-OIS-RBA	39.626736	(356,244.36)	39.003934	1.00	1.000000
SDB3265201687	Close	NEW	10 Jan 2035	(8,990)	AU000000BHP4	AUD	1.000000	100.00	25.0000	ACT/365	39.622773	(356,208.73)	(350,645.37)	(35.62)	0.00
<b>BRAMBLES LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Sell	Upsize Trade	15 Jan 2025		BXB.AX	AUD	AUD		4.334945	AUD-OIS-RBA	19.266141	(8,111.05)	19.264214	1.00	1.000000
SDB3265465954	Open	NEW	12 Jan 2035	(421)	AU000000BXB1	AUD	1.000000	100.00	(25.0000)	ACT/365	19.264214	(8,110.23)	(8,110.23)	(0.81)	0.00
<b>BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.830163	(159,094.02)	2.003359	2.00	1.000000
SDB3260123558	Close	NEW	25 Sep 2034	(12,400)	CNE0000012Q3	CNY	7.353000	90.00	50.0000	ACT/360	1.743520	(21,619.65)	(24,841.65)	(4.33)	0.00
			13 Jan 2025											2.50	
	Sell	Partial Termination	16 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.842992	(255,575.54)	2.003359	2.00	1.000000
SDB3260123558	Close	NEW	25 Sep 2034	(19,900)	CNE0000012Q3	CNY	7.353000	90.00	50.0000	ACT/360	1.745847	(34,742.36)	(39,866.84)	(6.95)	0.00
<b>BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN</b>															
			13 Jan 2025											0.21	
	Buy	Partial Termination	15 Jan 2025		BH_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	190.776299	1,449,899.87	5.881646	4.00	1.000000
SDB3264716756	Close	NEW	27 Dec 2034	7,600	TH0168010R13	THB	34.810000	100.00	(417.3684)	ACT/360	5.482810	41,669.36	44,700.51	(16.66)	0.00
<b>C'CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.482876	(23,648.11)	3.462926	2.00	1.000000
SDB3262867370	Open	NEW	24 Nov 2034	(928)	CNE1000055F3	CNY	7.353000	100.00	(1,957.1428)	ACT/360	3.462926	(3,213.60)	(3,213.60)	(0.64)	0.00

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<b>066831553 (Cont.)</b>															
<b>C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											2.50	
	Sell	Upside Trade	16 Jan 2025		688262.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.583556	(32,542.28)	3.477770	2.00	1.000000
SDB3262867370	Open	NEW	24 Nov 2034	(1,272)	CNE1000055F3	CNY	7.353000	100.00	(1,957.1428)	ACT/360	3.477770	(4,423.72)	(4,423.72)	(0.89)	0.00
<b>CAL-COMP ELEC (THAILAND) PCL NVDR CMN</b>															
			13 Jan 2025											0.21	
	Buy	Partial Termination	15 Jan 2025		CCET_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	9.452644	17,960.02	0.297628	4.00	1.000000
SDB3264922958	Close	NEW	05 Jan 2035	1,900	TH0639010R13	THB	34.810000	100.00	(2,355.4435)	ACT/360	0.271664	516.16	565.49	(0.21)	0.00
<b>CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upside Trade	16 Jan 2025		688256.SH	USD	USD		4.330000	USD-Federal Funds-H.15	708.179842	(354,089.92)	96.236170	2.00	1.000000
SDB3260497774	Open	NEW	11 Oct 2034	(500)	CNE1000041R8	CNY	7.353000	100.00	(1,298.8416)	ACT/360	96.236170	(48,118.08)	(48,118.08)	(9.63)	0.00
<b>CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upside Trade	16 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.343044	61,527.53	0.862604	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	9,700	CNE100000M39	CNY	7.353000	90.00	50.0000	ACT/360	0.862604	8,367.26	8,367.26	(1.67)	0.00
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		002367.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.332502	2,533.00	0.861458	2.00	1.000000
SDB3262322896	Open	NEW	10 Nov 2034	400	CNE100000M39	CNY	7.353000	90.00	50.0000	ACT/360	0.861458	344.58	344.58	(0.07)	0.00
<b>CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673</b>															
			13 Jan 2025											0.21	
	Buy	Partial Termination	15 Jan 2025		CPN_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	53.603456	155,450.02	1.679682	4.00	1.000000
SDB3264792849	Close	NEW	28 Dec 2034	2,900	TH0481010R10	THB	34.810000	100.00	(251.7299)	ACT/360	1.540535	4,467.55	4,871.08	(1.79)	0.00
<b>CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN</b>															
			13 Jan 2025											30.00	
	Sell	Upside Trade	15 Jan 2025		9958.TW	USD	USD		4.330000	USD-Federal Funds-H.15	150.500015	(301,000.03)	4.527287	2.75	1.000000
SDB3260121551	Open	NEW	22 Sep 2034	(2,000)	TW0009958009	TWD	33.134000	100.00	(597.6923)	ACT/360	4.527287	(9,054.57)	(9,054.57)	(2.50)	0.00
<b>CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264857827		NEW	02 Jan 2035	0	CNE100001VQ5	CNY		100.00	(1,916.8353)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			13 Jan 2025											5.84	
	Sell	New Trade	16 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.756665	(4,727.00)	2,141209	2.00	1.000000
SDB3265531276	Open	NEW	18 Jan 2035	(300)	CNE100001VQ5	CNY	7.353000	100.00	(1,825.0000)	ACT/360	2,141209	(642.36)	(642.36)	(0.13)	0.00
			13 Jan 2025											2.50	
	Sell	Upside Trade	16 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.473668	(139,263.01)	2,103455	2.00	1.000000
SDB3265531276	Open	NEW	18 Jan 2035	(9,000)	CNE100001VQ5	CNY	7.353000	100.00	(1,825.0000)	ACT/360	2,103455	(18,931.10)	(18,931.10)	(3.79)	0.00
<b>CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.118725	42,858.01	1,240489	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	4,700	CNE100003Y73	CNY	7.353000	90.00	50.0000	ACT/360	1,240489	5,830.30	5,830.30	(1.17)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upside Trade	16 Jan 2025		603053.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.132780	24,658.51	1,241986	2.00	1.000000
SDB3262800199	Open	NEW	20 Nov 2034	2,700	CNE100003Y73	CNY	7.353000	90.00	50.0000	ACT/360	1,241986	3,353.36	3,353.36	(0.67)	0.00

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<b>066831553 (Cont.)</b>															
<b>CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.108458	6,641.00	0.694710	2.00	1.000000
SDB3265465911	Open	NEW	16 Jan 2025	1,300	CNE100001P27	CNY	7.353000	90.00	50.0000	ACT/360	0.694710	903.12	903.12	(0.18)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		002697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.076665	1,523.00	0.690617	2.00	1.000000
SDB3265465911	Open	NEW	16 Jan 2025	300	CNE100001P27	CNY	7.353000	90.00	50.0000	ACT/360	0.690617	207.19	207.19	(0.04)	0.00
<b>CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649818		NEW	02 Jan 2025	0	CNE100000BN6	CNY		100.00	(1,914.4444)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Partial Termination	16 Jan 2025		601918.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.946248	2,778.50	0.954960	2.00	1.000000
SDB3265465960	Close	NEW	16 Jan 2025	400	CNE1000008D7	CNY	7.353000	100.00	(700.0000)	ACT/360	0.944635	377.85	381.98	(0.08)	0.00
			13 Jan 2025											0.84	
	Buy	Full Termination	16 Jan 2025		601918.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.946318	13,198.00	0.954960	2.00	1.000000
SDB3265465960	Close	NEW	16 Jan 2025	1,900	CNE1000008D7	CNY	7.353000	100.00	(700.0000)	ACT/360	0.944960	1,795.42	1,814.42	(0.36)	0.00
<b>CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
	Buy	Full Termination	16 Jan 2025		600138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.339597	184,924.02	1.384735	0.00	1.000000
SDB3263372431	Close	NEW	01 Dec 2024	19,800	CNE000000V14	CNY	7.353000	100.00	(1,670.3282)	ACT/360	1.270175	25,149.47	27,417.75	0.00	0.00
<b>CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.760558	(21,384.50)	3.229956	2.00	1.000000
SDB3264054683	Open	NEW	14 Dec 2024	(900)	CNE100002XN6	CNY	7.353000	100.00	(1,941.3875)	ACT/360	3.229956	(2,906.96)	(2,906.96)	(0.58)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.886001	(83,601.00)	3.245923	2.00	1.000000
SDB3264054683	Open	NEW	14 Dec 2024	(3,500)	CNE100002XN6	CNY	7.353000	100.00	(1,941.3875)	ACT/360	3.245923	(11,360.73)	(11,360.73)	(2.27)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054683		NEW	14 Dec 2024	0	CNE100002XN6	CNY		100.00	(1,906.7811)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		600999.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.321997	8,661.00	2.356442	2.00	1.000000
SDB3261230659	Open	NEW	19 Oct 2024	500	CNE100000HK9	CNY	7.353000	90.00	50.0000	ACT/360	2.356442	1,178.22	1,178.22	(0.24)	0.00
<b>CHINA NATL SOFTWARE &amp; SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.510945	(164,690.50)	6.050716	2.00	1.000000
SDB3260123202	Open	NEW	25 Sep 2024	(3,700)	CNE000001BB0	CNY	7.353000	100.00	(1,707.9446)	ACT/360	6.050716	(22,387.65)	(22,387.65)	(4.48)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	44.402818	(315,260.01)	6.034000	2.00	1.000000
SDB3260123202	Open	NEW	25 Sep 2024	(7,100)	CNE000001BB0	CNY	7.353000	100.00	(1,707.9446)	ACT/360	6.034000	(42,841.40)	(42,841.40)	(8.58)	0.00

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<b>066831553 (Cont.)</b>															
<b>CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3260489030	Sell	Partial Termination	16 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.790580	(160,111.02)	4.654021	2.00	1.000000
	Close	NEW	11 Oct 2034	(5,200)	CNE1000008M8	CNY	7.353000	90.00	50.0000	ACT/360	4.184202	(21,757.85)	(24,200.91)	(4.35)	0.00
			13 Jan 2025											2.50	
SDB3260489030	Sell	Partial Termination	16 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.666075	(199,329.49)	4.654021	2.00	1.000000
	Close	NEW	11 Oct 2034	(6,500)	CNE1000008M8	CNY	7.353000	90.00	50.0000	ACT/360	4.168676	(27,096.39)	(30,251.14)	(5.42)	0.00
			13 Jan 2025											5.01	
SDB3260489030	Sell	Partial Termination	16 Jan 2025		601601.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.599999	(6,120.00)	4.654021	2.00	1.000000
	Close	NEW	11 Oct 2034	(200)	CNE1000008M8	CNY	7.353000	90.00	50.0000	ACT/360	4.158651	(831.73)	(930.80)	(0.17)	0.00
<b>CHINA PETROLEUM &amp; CHEMICAL CORP CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3265531281	Buy	New Trade	16 Jan 2025		600028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.218106	2,268,986.88	0.845896	2.00	1.000000
	Open	NEW	18 Jan 2035	364,900	CNE0000018G1	CNY	7.353000	90.00	50.0000	ACT/360	0.845896	308,667.45	308,667.45	(61.72)	0.00
			13 Jan 2025											(2.50)	
SDB3265531281	Buy	Upsize Trade	16 Jan 2025		600028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.250164	862,522.63	0.849973	2.00	1.000000
	Open	NEW	18 Jan 2035	138,000	CNE0000018G1	CNY	7.353000	90.00	50.0000	ACT/360	0.849973	117,296.27	117,296.27	(23.46)	0.00
<b>CHINA RAILWAY SIGNAL &amp; COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3260122838	Buy	Upsize Trade	16 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.616456	323,300.06	0.764049	2.00	1.000000
	Open	NEW	25 Sep 2034	57,563	CNE1000003MP2	CNY	7.353000	90.00	50.0000	ACT/360	0.764049	43,980.95	43,980.95	(8.79)	0.00
			13 Jan 2025											(2.50)	
SDB3260122838	Buy	Upsize Trade	16 Jan 2025		688009.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.626142	15,961.36	0.765111	2.00	1.000000
	Open	NEW	25 Sep 2034	2,837	CNE1000003MP2	CNY	7.353000	90.00	50.0000	ACT/360	0.765111	2,170.62	2,170.62	(0.43)	0.00
<b>CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3260962422	Buy	Upsize Trade	16 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.342854	16,340.00	3.174444	2.00	1.000000
	Open	NEW	13 Oct 2034	700	CNE000000YH1	CNY	7.353000	90.00	50.0000	ACT/360	3.174444	2,222.11	2,222.11	(0.44)	0.00
			13 Jan 2025											0.84	
SDB3260962422	Buy	Upsize Trade	16 Jan 2025		600007.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.245214	53,463.99	3.162222	2.00	1.000000
	Open	NEW	13 Oct 2034	2,300	CNE000000YH1	CNY	7.353000	90.00	50.0000	ACT/360	3.162222	7,273.11	7,273.11	(1.45)	0.00
<b>CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.01	
SDB3264983872	Sell	Partial Termination	16 Jan 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.752799	(143,763.99)	4.035397	2.00	1.000000
	Close	NEW	05 Jan 2035	(5,000)	CNE000001G87	CNY	7.353000	90.00	50.0000	ACT/360	3.907610	(19,538.05)	(20,176.99)	(3.91)	0.00
			13 Jan 2025											5.84	
SDB3264983872	Sell	Partial Termination	16 Jan 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.746255	(2,434,807.80)	4.035397	2.00	1.000000
	Close	NEW	05 Jan 2035	(84,700)	CNE000001G87	CNY	7.353000	90.00	50.0000	ACT/360	3.906394	(330,871.57)	(341,798.13)	(66.23)	0.00
			13 Jan 2025											2.50	
SDB3264983872	Sell	Partial Termination	16 Jan 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.700821	(1,067,670.54)	4.035397	2.00	1.000000
	Close	NEW	05 Jan 2035	(37,200)	CNE000001G87	CNY	7.353000	90.00	50.0000	ACT/360	3.901524	(145,136.69)	(150,116.77)	(29.04)	0.00
<b>CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3260123128	Buy	Upsize Trade	16 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.429830	166,907.99	1.282811	2.00	1.000000
	Open	NEW	25 Sep 2034	17,700	CNE000001GT1	CNY	7.353000	90.00	50.0000	ACT/360	1.282811	22,705.75	22,705.75	(4.54)	0.00

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<b>066831553 (Cont.)</b>															
<b>CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.464166	11,357.00	1.287052	2.00	1.000000
SDB3260123128	Open	NEW	25 Sep 2034	1,200	CNE000001GT1	CNY	7.353000	90.00	50.0000	ACT/360	1.287052	1,544.46	1,544.46	(0.31)	0.00
<b>CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		601077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.809234	(45,312.03)	0.826198	2.00	1.000000
SDB3264649720	Close	NEW	02 Jan 2035	(7,800)	CNE100003NZ9	CNY	7.353000	90.00	50.0000	ACT/360	0.789430	(6,157.55)	(6,444.34)	(1.23)	0.00
<b>CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		603191.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265345691		NEW	11 Jan 2035	0	CNE100005QZ7	CNY		100.00	(300.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		301559.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.356923	(37,328.00)	1.950995	2.00	1.000000
SDB3265465985	Open	NEW	16 Jan 2035	(2,600)	CNE1000069M0	CNY	7.353000	100.00	(1,775.0000)	ACT/360	1.950995	(5,072.59)	(5,072.59)	(1.02)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		301559.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.294783	(32,878.00)	1.943200	2.00	1.000000
SDB3265465985	Open	NEW	16 Jan 2035	(2,300)	CNE1000069M0	CNY	7.353000	100.00	(1,775.0000)	ACT/360	1.943200	(4,469.36)	(4,469.36)	(0.89)	0.00
<b>CLP HOLDINGS LIMITED CMN</b>															
			13 Jan 2025											10.85	
	Sell	Upsize Trade	15 Jan 2025		0002.HK	HKD	HKD		3.537200	HKD-HONIX	63.062821	(1,229,725.01)	62.986830	1.20	1.000000
SDB3265057952	Open	NEW	04 Jan 2035	(19,500)	HK0002007356	HKD	1.000000	100.00	(30.0000)	ACT/365	62.986830	(1,228,243.19)	(1,228,243.19)	(147.57)	0.00
			13 Jan 2025											0.00	
	Sell	Upsize Trade	15 Jan 2025		0002.HK	HKD	HKD		3.537200	HKD-HONIX	62.962499	(188,887.50)	62.954944	1.20	1.000000
SDB3265057952	Open	NEW	04 Jan 2035	(3,000)	HK0002007356	HKD	1.000000	100.00	(30.0000)	ACT/365	62.954944	(188,864.83)	(188,864.83)	(22.67)	0.00
<b>CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		600787.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.754157	(65,021.97)	0.782207	2.00	1.000000
SDB3265406624	Open	NEW	12 Jan 2035	(11,300)	CNE000000NS1	CNY	7.353000	100.00	(1,700.0000)	ACT/360	0.782207	(8,838.94)	(8,838.94)	(1.77)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		600787.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.771587	(229,709.16)	0.784314	2.00	1.000000
SDB3265406624	Open	NEW	12 Jan 2035	(39,800)	CNE000000NS1	CNY	7.353000	100.00	(1,700.0000)	ACT/360	0.784314	(31,215.70)	(31,215.70)	(6.25)	0.00
<b>COM7 PCL NVDR</b>															
			13 Jan 2025											0.00	
		Spread Change	13 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	(2,127.6519)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>COMPUTER AGE MANAGEMENT SERVICES LTD CMN</b>															
			13 Jan 2025											12.50	
	Buy	Upsize Trade	14 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,358.431667	7,152,186.37	50.415136	4.00	1.000000
SDB3265276896	Open	NEW	09 Jan 2035	1,641	INE596101012	INR	86.593500	78.16	75.0000	ACT/360	50.415136	82,731.24	82,731.24	(33.04)	0.00

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<b>066831553 (Cont.)</b>															
<b>COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Buy	Upsize Trade	15 Jan 2025		CPU.AX	AUD	AUD		4.334945	AUD-OIS-RBA	34.082457	201,325.07	34.085865	1.00	1.000000
SDB3265127414	Open	NEW	05 Jan 2035	5,907	AU000000CPU5	AUD	1.000000	100.00	25.0000	ACT/365	34.085865	201,345.20	201,345.20	(20.13)	0.00
<b>CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Partial Termination	16 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	246.988921	(2,741,577.02)	33.437303	2.00	1.000000
SDB3265345684	Close	NEW	11 Jan 2035	(11,100)	CNE100003662	CNY	7.353000	90.00	50.0000	ACT/360	33.575109	(372,683.71)	(371,154.06)	(74.57)	0.00
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	246.189542	(1,083,233.98)	33.437303	2.00	1.000000
SDB3265345684	Close	NEW	11 Jan 2035	(4,400)	CNE100003662	CNY	7.353000	90.00	50.0000	ACT/360	33.455257	(147,203.13)	(147,124.13)	(29.46)	0.00
<b>COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		601919.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.247502	2,849.50	1.937548	2.00	1.000000
SDB3265465944	Open	NEW	16 Jan 2035	200	CNE100000601	CNY	7.353000	90.00	50.0000	ACT/360	1.937548	387.51	387.51	(0.08)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		601919.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.169999	1,417.00	1.927652	2.00	1.000000
SDB3265465944	Open	NEW	16 Jan 2035	100	CNE100000601	CNY	7.353000	90.00	50.0000	ACT/360	1.927652	192.77	192.77	(0.04)	0.00
<b>CRRR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.416842	14,092.00	1.008969	2.00	1.000000
SDB3260588261	Open	NEW	12 Oct 2034	1,900	CNE100000CP9	CNY	7.353000	90.00	50.0000	ACT/360	1.008969	1,917.04	1,917.04	(0.38)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.387935	105,647.47	1.004701	2.00	1.000000
SDB3260588261	Open	NEW	12 Oct 2034	14,300	CNE100000CP9	CNY	7.353000	90.00	50.0000	ACT/360	1.004701	14,367.22	14,367.22	(2.87)	0.00
<b>CSSC SCIENCE &amp; TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.743640	116,262.04	1.918691	2.00	1.000000
SDB3261168661	Close	NEW	19 Oct 2034	9,900	CNE000000QR6	CNY	7.353000	100.00	(1,965.9922)	ACT/360	1.597576	15,816.00	18,995.04	(3.16)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,957.6375)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DAIKOKUYA HOLDINGS CMN</b>															
		Div Pay Ratio Change	13 Jan 2025											0.00	
		NEW	13 Jan 2025		6993.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265465929		NEW	12 Jan 2035	0	JP3926000005	JPY		92.00	(1,000.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		601006.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263242792		NEW	30 Nov 2034	0	CNE000001NG4	CNY		100.00	(1,268.0202)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.859998	(786.00)	1.068113	2.00	1.000000
SDB3265406679	Open	NEW	12 Jan 2035	(100)	CNE000000X87	CNY	7.353000	100.00	(1,715.9091)	ACT/360	1.068113	(106.81)	(106.81)	(0.02)	0.00

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<b>066831553 (Cont.)</b>															
<b>DELTA ELECTRONICS (TH) PCL NVDR CMN</b>															
			13 Jan 2025											0.21	
	Sell	Upsize Trade	15 Jan 2025		DELTA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	151.537737	(803,150.01)	4.351449	4.00	1.000000
SDB3265407095	Open	NEW	11 Jan 2035	(5,300)	TH0528010R18	THB	34.810000	100.00	(50.0000)	ACT/360	4.351449	(23,062.68)	(23,062.68)	(9.23)	0.00
<b>DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,500.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		688192.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.939997	(11,982.00)	5.427537	2.00	1.000000
SDB3263116863	Open	NEW	27 Nov 2034	(300)	CNE1000055W8	CNY	7.353000	100.00	(2,014.5212)	ACT/360	5.427537	(1,628.26)	(1,628.26)	(0.33)	0.00
<b>DLF LIMITED CMN</b>															
			13 Jan 2025											12.50	
	Buy	New Trade	14 Jan 2025		DLFNS	USD	USD		4.330000	USD-Federal Funds-H.15	724.912214	1,025,750.78	8.385252	4.00	1.000000
SDB3265531682	Open	NEW	16 Jan 2035	1,415	INE271C01023	INR	86.593500	78.16	75.0000	ACT/360	8.385252	11,865.13	11,865.13	(4.74)	0.00
<b>DO-FLUORIDE CHEMICALS CO.LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		002407.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.219387	(54,975.00)	1.524628	2.00	1.000000
SDB3265465922	Open	NEW	16 Jan 2035	(4,900)	CNE100000P85	CNY	7.353000	100.00	(1,825.0000)	ACT/360	1.524628	(7,470.68)	(7,470.68)	(1.50)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		002407.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.158412	(70,298.00)	1.516849	2.00	1.000000
SDB3265465922	Open	NEW	16 Jan 2035	(6,300)	CNE100000P85	CNY	7.353000	100.00	(1,825.0000)	ACT/360	1.516849	(9,556.15)	(9,556.15)	(1.91)	0.00
<b>DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		002855.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.408568	24,372.00	2.441459	2.00	1.000000
SDB3265465977	Close	NEW	16 Jan 2035	1,400	CNE100002JR6	CNY	7.353000	100.00	(1,750.0000)	ACT/360	2.368219	3,315.51	3,418.04	(0.66)	0.00
			13 Jan 2025											(2.50)	
	Buy	Full Termination	16 Jan 2025		002855.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.434166	10,460.50	2.455167	2.00	1.000000
SDB3265465977	Close	NEW	16 Jan 2035	600	CNE100002JR6	CNY	7.353000	100.00	(1,750.0000)	ACT/360	2.370909	1,422.55	1,473.10	(0.28)	0.00
<b>DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.859003	(1,929.50)	0.524584	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(500)	CNE100001D88	CNY	7.353000	100.00	(1,493.8622)	ACT/360	0.524584	(262.29)	(262.29)	(0.05)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.881427	(8,151.00)	0.527456	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(2,100)	CNE100001D88	CNY	7.353000	100.00	(1,493.8622)	ACT/360	0.527456	(1,107.66)	(1,107.66)	(0.22)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,496.2750)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.185003	(7,932.68)	3.287654	2.00	1.000000
SDB3265406675	Open	NEW	12 Jan 2035	(328)	CNE1000055X6	CNY	7.353000	100.00	(1,725.0000)	ACT/360	3.287654	(1,078.35)	(1,078.35)	(0.22)	0.00

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<b>066831553 (Cont.)</b>															
<b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											5.84	
SDB3265406675	Sell	Upside Trade	16 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.376234	(77,321.41)	3.312542	2.00	1.000000
	Open	NEW	12 Jan 2035	(3,172)	CNE1000055X6	CNY	7.353000	100.00	(1,725.0000)	ACT/360	3.312542	(10,507.38)	(10,507.38)	(2.10)	0.00
<b>DRONESHIELD LTD CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3262115436		Spread Change	13 Jan 2025		DRO.AX	AUD	AUD		4.340000	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
		NEW	08 Nov 2034	0	AU000000DRO2	AUD		100.00	(1,412.5607)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3260487804	Buy	Upside Trade	16 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.388331	8,449.50	1.276739	2.00	1.000000
	Open	NEW	11 Oct 2034	900	CNE000001K32	CNY	7.353000	90.00	50.0000	ACT/360	1.276739	1,149.07	1,149.07	(0.23)	0.00
			13 Jan 2025											0.84	
SDB3260487804	Buy	Upside Trade	16 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.439489	129,321.00	1.284125	2.00	1.000000
	Open	NEW	11 Oct 2034	13,700	CNE000001K32	CNY	7.353000	90.00	50.0000	ACT/360	1.284125	17,592.51	17,592.51	(3.52)	0.00
<b>EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
SDB3261097757	Sell	Upside Trade	16 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	269.527811	(431,244.50)	36.638994	2.00	1.000000
	Open	NEW	19 Oct 2034	(1,600)	CNE100005576	CNY	7.353000	100.00	(136.1351)	ACT/360	36.638994	(58,622.39)	(58,622.39)	(11.73)	0.00
			13 Jan 2025											5.01	
SDB3261097757	Sell	Upside Trade	16 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	268.269999	(26,827.00)	36.458868	2.00	1.000000
	Open	NEW	19 Oct 2034	(100)	CNE100005576	CNY	7.353000	100.00	(136.1351)	ACT/360	36.458868	(3,645.89)	(3,645.89)	(0.73)	0.00
			13 Jan 2025											5.84	
SDB3261097757	Sell	Upside Trade	16 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	269.485716	(188,640.00)	36.621027	2.00	1.000000
	Open	NEW	19 Oct 2034	(700)	CNE100005576	CNY	7.353000	100.00	(136.1351)	ACT/360	36.621027	(25,634.72)	(25,634.72)	(5.13)	0.00
			13 Jan 2025											0.00	
SDB3261097757		Spread Change	13 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	19 Oct 2034	0	CNE100005576	CNY		100.00	(143.6284)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3264583150	Buy	Partial Termination	15 Jan 2025		EDV.AX	AUD	AUD		4.335717	AUD-OIS-RBA	4.115711	16,335.26	4.200000	1.00	1.000000
	Close	NEW	22 Dec 2034	3,969	AU00000154833	AUD	1.000000	100.00	(25.0000)	ACT/365	4.116123	16,336.89	16,669.80	(1.63)	0.00
<b>EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3265272425	Buy	Partial Termination	16 Jan 2025		300502.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	109.851199	823,883.99	16.017448	2.00	1.000000
	Close	NEW	11 Jan 2035	7,500	CNE100002615	CNY	7.353000	100.00	(550.0000)	ACT/360	14.943888	112,079.16	120,130.86	(22.41)	0.00
			13 Jan 2025											(2.50)	
SDB3265272425	Buy	Full Termination	16 Jan 2025		300502.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	111.210833	122,331.92	15.888646	2.00	1.000000
	Close	NEW	11 Jan 2035	1,100	CNE100002615	CNY	7.353000	100.00	(550.0000)	ACT/360	15.123796	16,636.18	17,455.51	(3.33)	0.00
			13 Jan 2025											(2.50)	
SDB3265531303	Buy	New Trade	16 Jan 2025		300502.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	111.210833	77,847.58	15.123796	2.00	1.000000
	Open	NEW	18 Jan 2035	700	CNE100002615	CNY	7.353000	90.00	50.0000	ACT/360	15.123796	10,586.66	10,586.66	(2.12)	0.00
<b>EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3260588418	Buy	Partial Termination	16 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.129501	86,259.00	6.382892	2.00	1.000000
	Close	NEW	12 Oct 2034	2,000	CNE100000GS4	CNY	7.353000	100.00	(1,426.8854)	ACT/360	5.865272	11,730.54	12,765.78	(2.35)	0.00

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<b>066831553 (Cont.)</b>															
<b>EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.006104	331,147.00	6.382892	2.00	1.000000
SDB3260588418	Close	NEW	12 Oct 2034	7,700	CNE100000GS4	CNY	7.353000	100.00	(1,426.8854)	ACT/360	5.850445	45,048.43	49,148.27	(9.01)	0.00
<b>FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		688567.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260122926		NEW	25 Sep 2034	0	CNE1000041T4	CNY		100.00	(763.2158)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.213649	48,890.50	1.796952	2.00	1.000000
SDB3260427153	Open	NEW	10 Oct 2034	3,700	CNE100001JN7	CNY	7.353000	90.00	50.0000	ACT/360	1.796952	6,648.72	6,648.72	(1.33)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.120436	30,177.00	1.784872	2.00	1.000000
SDB3260427153	Open	NEW	10 Oct 2034	2,300	CNE100001JN7	CNY	7.353000	90.00	50.0000	ACT/360	1.784872	4,105.21	4,105.21	(0.82)	0.00
<b>FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.413148	1,004,940.29	0.872429	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2034	156,700	CNE000001KK2	CNY	7.353000	90.00	50.0000	ACT/360	0.872429	136,709.62	136,709.62	(27.33)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		002027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.430484	479,071.06	0.874495	2.00	1.000000
SDB3259782151	Open	NEW	18 Sep 2034	74,500	CNE000001KK2	CNY	7.353000	90.00	50.0000	ACT/360	0.874495	65,149.88	65,149.88	(13.03)	0.00
<b>FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.217503	(4,487.00)	1.524372	2.00	1.000000
SDB3264453038	Open	NEW	21 Dec 2034	(400)	CNE100003332	CNY	7.353000	100.00	(1,205.6395)	ACT/360	1.524372	(609.75)	(609.75)	(0.12)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.197695	(14,557.00)	1.522189	2.00	1.000000
SDB3264453038	Open	NEW	21 Dec 2034	(1,300)	CNE100003332	CNY	7.353000	100.00	(1,205.6395)	ACT/360	1.522189	(1,978.85)	(1,978.85)	(0.40)	0.00
<b>FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	New Trade	16 Jan 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.665302	584,059.47	2.674326	2.00	1.000000
SDB3265531287	Open	NEW	18 Jan 2035	29,700	CNE1000031P3	CNY	7.353000	90.00	50.0000	ACT/360	2.674326	79,427.48	79,427.48	(15.89)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.637431	1,622,051.80	2.671428	2.00	1.000000
SDB3265531287	Open	NEW	18 Jan 2035	82,600	CNE1000031P3	CNY	7.353000	90.00	50.0000	ACT/360	2.671428	220,659.95	220,659.95	(44.12)	0.00
<b>FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		002229.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264120636		NEW	14 Dec 2034	0	CNE100000B65	CNY		100.00	(1,750.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265345686		NEW	11 Jan 2035	0	CNE100003563	CNY		100.00	(1,325.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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Fund: ALL  
Business Date: Jan 13, 2025  
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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.436249	(17,949.00)	3.048913	2.00	1.000000
SDB3265465972	Open	NEW	16 Jan 2025	(800)	CNE100003563	CNY	7.353000	100.00	(1,175.0000)	ACT/360	3.048913	(2,439.13)	(2,439.13)	(0.49)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		300712.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.305002	(2,230.50)	3.032091	2.00	1.000000
SDB3265465972	Open	NEW	16 Jan 2025	(100)	CNE100003563	CNY	7.353000	100.00	(1,175.0000)	ACT/360	3.032091	(303.21)	(303.21)	(0.06)	0.00
<b>GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.077997	(17,039.00)	4.632485	2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(500)	CNE100000SF6	CNY	7.353000	100.00	(1,397.3292)	ACT/360	4.632485	(2,316.24)	(2,316.24)	(0.46)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	34.086669	(10,226.00)	4.632115	2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(300)	CNE100000SF6	CNY	7.353000	100.00	(1,397.3292)	ACT/360	4.632115	(1,389.63)	(1,389.63)	(0.28)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		002460.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260350088		NEW	10 Oct 2034	0	CNE100000SF6	CNY		100.00	(1,398.8233)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		002219.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589493		NEW	07 Dec 2034	0	CNE1000009R5	CNY		100.00	(1,892.8232)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		002340.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.312500	(10,100.00)	0.857820	2.00	1.000000
SDB3261439319	Open	NEW	26 Oct 2034	(1,600)	CNE100000KT4	CNY	7.353000	100.00	(607.3709)	ACT/360	0.857820	(1,372.51)	(1,372.51)	(0.27)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		002340.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.312274	(20,830.50)	0.858076	2.00	1.000000
SDB3261439319	Open	NEW	26 Oct 2034	(3,300)	CNE100000KT4	CNY	7.353000	100.00	(607.3709)	ACT/360	0.858076	(2,831.65)	(2,831.65)	(0.57)	0.00
<b>GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Sell	Upsize Trade	15 Jan 2025		GMD.AX	AUD	AUD		4.334945	AUD-OIS-RBA	2.744571	(3,551.47)	2.744297	1.00	1.000000
SDB3260427109	Open	NEW	28 Sep 2034	(1,294)	AU000000GMD9	AUD	1.000000	100.00	(25.0000)	ACT/365	2.744297	(3,551.12)	(3,551.12)	(0.36)	0.00
<b>GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.661731	42,462.98	0.770208	2.00	1.000000
SDB3260122957	Open	NEW	25 Sep 2034	7,500	CNE000000T42	CNY	7.353000	90.00	50.0000	ACT/360	0.770208	5,776.56	5,776.56	(1.15)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.644996	1,129.00	0.767675	2.00	1.000000
SDB3260122957	Open	NEW	25 Sep 2034	200	CNE000000T42	CNY	7.353000	90.00	50.0000	ACT/360	0.767675	153.53	153.53	(0.03)	0.00
<b>GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	118.112894	(448,829.00)	16.050630	2.00	1.000000
SDB3265406657	Open	NEW	12 Jan 2035	(3,800)	CNE1000030S9	CNY	7.353000	100.00	(1,200.0000)	ACT/360	16.050630	(60,992.39)	(60,992.39)	(12.21)	0.00

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Fund: ALL  
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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	67.126069	93,976.50	9.128616	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	1,400	CNE100003RL0	CNY	7.353000	90.00	50.0000	ACT/360	9.128616	12,780.06	12,780.06	(2.56)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	66.890003	33,445.00	9.099552	2.00	1.000000
SDB3260123138	Open	NEW	25 Sep 2034	500	CNE100003RL0	CNY	7.353000	90.00	50.0000	ACT/360	9.099552	4,549.78	4,549.78	(0.91)	0.00
<b>GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123593		NEW	25 Sep 2034	0	CNE000001NY7	CNY		100.00	(1,150.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
	Buy	New Trade	16 Jan 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.669523	175,755.21	0.771049	0.00	1.000000
SDB3265531296	Open	NEW	18 Jan 2035	31,000	CNE000001KR7	CNY	7.353000	90.00	50.0000	ACT/360	0.771049	23,902.52	23,902.52	0.00	0.00
			13 Jan 2025											2.50	
	Sell	Partial Termination	16 Jan 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.559444	(15,010.50)	0.771049	2.00	1.000000
SDB3265531296	Close	NEW	18 Jan 2035	(2,700)	CNE000001KR7	CNY	7.353000	90.00	50.0000	ACT/360	0.755738	(2,040.49)	(2,081.83)	(0.41)	0.00
			13 Jan 2025											5.84	
	Sell	Full Termination	16 Jan 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.677188	(160,664.42)	0.771049	2.00	1.000000
SDB3265531296	Close	NEW	18 Jan 2035	(28,300)	CNE000001KR7	CNY	7.353000	90.00	50.0000	ACT/360	0.771486	(21,833.05)	(21,820.69)	(4.37)	0.00
			13 Jan 2025											5.84	
	Sell	New Trade	16 Jan 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.677188	(6,812.63)	0.771486	2.00	1.000000
SDB3265531308	Open	NEW	18 Jan 2035	(1,200)	CNE000001KR7	CNY	7.353000	100.00	(1,625.0000)	ACT/360	0.771486	(925.78)	(925.78)	(0.19)	0.00
<b>GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.913827	(4,953.51)	0.396099	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(1,700)	CNE000001F47	CNY	7.353000	100.00	(1,766.9503)	ACT/360	0.396099	(673.37)	(673.37)	(0.13)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.927930	(57,973.01)	0.397883	2.00	1.000000
SDB3263040688	Open	NEW	24 Nov 2034	(19,800)	CNE000001F47	CNY	7.353000	100.00	(1,766.9503)	ACT/360	0.397883	(7,878.08)	(7,878.08)	(1.58)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263040688		NEW	24 Nov 2034	0	CNE000001F47	CNY		100.00	(1,765.3659)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.300002	22,380.00	5.072506	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	600	CNE100003KB6	CNY	7.353000	90.00	50.0000	ACT/360	5.072506	3,043.50	3,043.50	(0.61)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.171539	193,292.00	5.056725	2.00	1.000000
SDB3260123394	Open	NEW	25 Sep 2034	5,200	CNE100003KB6	CNY	7.353000	90.00	50.0000	ACT/360	5.056725	26,294.97	26,294.97	(5.26)	0.00
<b>GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		603322.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.307500	16,523.00	5.736951	2.00	1.000000
SDB3265465955	Close	NEW	16 Jan 2035	400	CNE100003J49	CNY	7.353000	100.00	(1,775.0000)	ACT/360	5.619371	2,247.75	2,294.78	(0.45)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 13, 2025  
Run Date: Jan 13, 2025 10:35 PM EST

# Equity Synthetic Daily Activity AR=302304.7

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											2.00	
	Buy	Full Termination	16 Jan 2025		603322.SH	USD	USD		4.330000	USD-Federal Funds-H.15	40.968751	16,387.50	5.726542	2.00	1.000000
SDB3265465955	Close	NEW	16 Jan 2025	400	CNE100003J49	CNY	7.353000	100.00	(1,775.0000)	ACT/360	5.571427	2,228.57	2,290.62	(0.45)	0.00
<b>GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.402781	(54,725.01)	4.131503	2.00	1.000000
SDB3265345688	Open	NEW	11 Jan 2025	(1,800)	CNE100002PX1	CNY	7.353000	100.00	(1,750.0000)	ACT/360	4.131503	(7,436.71)	(7,436.71)	(1.49)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		300607.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	29.584998	(11,834.00)	4.021717	2.00	1.000000
SDB3265345688	Open	NEW	11 Jan 2025	(400)	CNE100002PX1	CNY	7.353000	100.00	(1,750.0000)	ACT/360	4.021717	(1,608.69)	(1,608.69)	(0.32)	0.00
<b>GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.950101	(115,431.96)	0.808843	2.00	1.000000
SDB3262800250	Open	NEW	20 Nov 2034	(19,400)	CNE000000SB6	CNY	7.353000	100.00	(310.6917)	ACT/360	0.808843	(15,691.55)	(15,691.55)	(3.14)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.955622	(129,237.00)	0.809323	2.00	1.000000
SDB3262800250	Open	NEW	20 Nov 2034	(21,700)	CNE000000SB6	CNY	7.353000	100.00	(310.6917)	ACT/360	0.809323	(17,562.31)	(17,562.31)	(3.52)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		600098.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262800250		NEW	20 Nov 2034	0	CNE000000SB6	CNY		100.00	(310.2308)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.406389	(91,463.00)	3.452532	2.00	1.000000
SDB3264120716	Open	NEW	14 Dec 2034	(3,600)	CNE100002VW1	CNY	7.353000	100.00	(1,650.4562)	ACT/360	3.452532	(12,429.12)	(12,429.12)	(2.49)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.435002	(5,087.00)	3.457576	2.00	1.000000
SDB3264120716	Open	NEW	14 Dec 2034	(200)	CNE100002VW1	CNY	7.353000	100.00	(1,650.4562)	ACT/360	3.457576	(691.52)	(691.52)	(0.14)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		603882.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264120716		NEW	14 Dec 2034	0	CNE100002VW1	CNY		100.00	(1,634.9154)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.138003	(4,569.00)	1.241784	2.00	1.000000
SDB3264649873	Open	NEW	02 Jan 2035	(500)	CNE100000SM2	CNY	7.353000	100.00	(1,276.4832)	ACT/360	1.241784	(620.89)	(620.89)	(0.12)	0.00
<b>GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.817869	296,780.73	0.695099	0.00	1.000000
SDB3264453047	Close	NEW	21 Dec 2034	61,600	CNE0000017V2	CNY	7.353000	100.00	(2,251.9313)	ACT/360	0.655225	40,361.86	42,818.10	0.00	0.00
<b>GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		603439.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.339341	180,154.38	1.775301	0.00	1.000000
SDB3262741451	Close	NEW	17 Nov 2034	14,600	CNE1000040B4	CNY	7.353000	100.00	(1,424.1803)	ACT/360	1.678137	24,500.80	25,919.39	0.00	0.00

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<b>066831553 (Cont.)</b>															
<b>GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3265465934	Buy	Upsize Trade	16 Jan 2025		002390.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.746157	53,570.05	0.509618	2.00	1.000000
	Open	NEW	16 Jan 2035	14,300	CNE100000NG5	CNY	7.353000	90.00	50.0000	ACT/360	0.509618	7,287.54	7,287.54	(1.46)	0.00
			13 Jan 2025											(2.50)	
SDB3265465934	Buy	Upsize Trade	16 Jan 2025		002390.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.790970	13,647.49	0.515542	2.00	1.000000
	Open	NEW	16 Jan 2035	3,600	CNE100000NG5	CNY	7.353000	90.00	50.0000	ACT/360	0.515542	1,855.95	1,855.95	(0.37)	0.00
<b>GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR</b>															
			13 Jan 2025											0.21	
SDB3265466290	Sell	Upsize Trade	15 Jan 2025		GULF_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	57.961609	(5,888,899.47)	1.664384	4.00	1.000000
	Open	NEW	12 Jan 2035	(101,600)	TH8319010R14	THB	34.810000	100.00	(825.0000)	ACT/360	1.664384	(169,101.41)	(169,101.41)	(67.67)	0.00
<b>GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3265127472	Sell	Upsize Trade	16 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.251872	(97,208.99)	2.752073	2.00	1.000000
	Open	NEW	08 Jan 2035	(4,800)	CNE1000027V9	CNY	7.353000	100.00	(2,000.0000)	ACT/360	2.752073	(13,209.95)	(13,209.95)	(2.64)	0.00
			13 Jan 2025											2.50	
SDB3265127472	Sell	Upsize Trade	16 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.099882	(86,429.49)	2.732332	2.00	1.000000
	Open	NEW	08 Jan 2035	(4,300)	CNE1000027V9	CNY	7.353000	100.00	(2,000.0000)	ACT/360	2.732332	(11,749.03)	(11,749.03)	(2.35)	0.00
<b>HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3265465974	Buy	Partial Termination	16 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.755003	3,453.00	0.814663	2.00	1.000000
	Close	NEW	16 Jan 2035	600	CNE000000V48	CNY	7.353000	100.00	(235.0877)	ACT/360	0.782635	469.58	488.80	(0.09)	0.00
			13 Jan 2025											0.84	
SDB3265465974	Buy	Full Termination	16 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.760909	6,337.00	0.814663	2.00	1.000000
	Close	NEW	16 Jan 2035	1,100	CNE000000V48	CNY	7.353000	100.00	(235.0877)	ACT/360	0.783700	862.07	896.13	(0.17)	0.00
<b>HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3264649885	Buy	Partial Termination	16 Jan 2025		688676.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.389998	11,517.00	5.656384	2.00	1.000000
	Close	NEW	02 Jan 2035	300	CNE1000053V5	CNY	7.353000	100.00	(1,730.2994)	ACT/360	5.220737	1,566.22	1,696.92	(0.31)	0.00
<b>HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3260123378	Sell	Partial Termination	16 Jan 2025		002008.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.175429	(338,456.01)	3.414041	2.00	1.000000
	Close	NEW	25 Sep 2034	(14,000)	CNE000001JQ1	CNY	7.353000	90.00	50.0000	ACT/360	3.285254	(45,993.56)	(47,796.57)	(9.21)	0.00
			13 Jan 2025											2.50	
SDB3260123378	Sell	Partial Termination	16 Jan 2025		002008.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.161860	(338,266.04)	3.414041	2.00	1.000000
	Close	NEW	25 Sep 2034	(14,000)	CNE000001JQ1	CNY	7.353000	90.00	50.0000	ACT/360	3.284508	(45,983.11)	(47,796.57)	(9.20)	0.00
<b>HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3264649891	Buy	Partial Termination	16 Jan 2025		000818.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.097503	288,437.79	2.608328	0.00	1.000000
	Close	NEW	02 Jan 2035	19,105	CNE000000T67	CNY	7.353000	100.00	(1,359.3667)	ACT/360	2.053244	39,227.23	49,832.11	0.00	0.00
<b>HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3260962047	Buy	Upsize Trade	16 Jan 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	49.493937	163,329.99	6.730785	2.00	1.000000
	Open	NEW	13 Oct 2034	3,300	CNE100001KV8	CNY	7.353000	90.00	50.0000	ACT/360	6.730785	22,211.59	22,211.59	(4.44)	0.00

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<b>066831553 (Cont.)</b>															
<b>HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		300347.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	49.565712	69,392.00	6.742798	2.00	1.000000
SDB3260962047	Open	NEW	13 Oct 2034	1,400	CNE100001KV8	CNY	7.353000	90.00	50.0000	ACT/360	6.742798	9,439.92	9,439.92	(1.89)	0.00
<b>HDFC BANK LIMITED CMN</b>															
			13 Jan 2025											11.00	
	Sell	Partial Termination	14 Jan 2025		HDBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,634.633782	(13,116,301.47)	20.083743	4.00	1.000000
SDB3265202615	Close	NEW	09 Jan 2035	(8,024)	INE040A01034	INR	86.593500	78.16	75.0000	ACT/360	18.848780	(151,242.61)	(161,151.95)	(60.59)	0.00
<b>HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.770585	37,009.99	2.961617	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	1,700	CNE100002540	CNY	7.353000	90.00	50.0000	ACT/360	2.961617	5,034.75	5,034.75	(1.01)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	21.808331	6,542.50	2.965761	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	300	CNE100002540	CNY	7.353000	90.00	50.0000	ACT/360	2.965761	889.73	889.73	(0.18)	0.00
<b>HENGTONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
	Buy	Full Termination	16 Jan 2025		603223.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.387200	51,629.60	1.431166	0.00	1.000000
SDB3264328873	Close	NEW	21 Dec 2034	5,500	CNE100002276	CNY	7.353000	100.00	(1,650.0000)	ACT/360	1.276649	7,021.57	7,871.41	0.00	0.00
<b>HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.794997	6,318.00	2.147995	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	400	CNE1000040Y6	CNY	7.353000	90.00	50.0000	ACT/360	2.147995	859.20	859.20	(0.17)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		300847.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.700004	10,990.00	2.135790	2.00	1.000000
SDB3260122956	Open	NEW	25 Sep 2034	700	CNE1000040Y6	CNY	7.353000	90.00	50.0000	ACT/360	2.135790	1,495.05	1,495.05	(0.30)	0.00
<b>HINDUSTAN AERONAUTICS LIMITED CMN</b>															
			13 Jan 2025											12.50	
	Buy	Upsize Trade	14 Jan 2025		HIAE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	3,871.890831	336,854.50	44.787189	4.00	1.000000
SDB3264583769	Open	NEW	21 Dec 2034	87	INE066F01020	INR	86.593500	78.16	75.0000	ACT/360	44.787189	3,896.49	3,896.49	(1.56)	0.00
<b>HINDUSTAN ZINC LIMITED CMN</b>															
			13 Jan 2025											12.50	
	Buy	Upsize Trade	14 Jan 2025		HZNC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	425.379017	1,709,598.27	4.920472	4.00	1.000000
SDB3264858081	Open	NEW	28 Dec 2034	4,019	INE267A01025	INR	86.593500	78.16	75.0000	ACT/360	4.920472	19,775.38	19,775.38	(7.90)	0.00
<b>HITGEN INC. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.423574	31,986.01	1.553516	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	2,800	CNE1000040G3	CNY	7.353000	90.00	50.0000	ACT/360	1.553516	4,349.84	4,349.84	(0.87)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.436622	43,459.16	1.555810	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	3,800	CNE1000040G3	CNY	7.353000	90.00	50.0000	ACT/360	1.555810	5,912.08	5,912.08	(1.18)	0.00
<b>HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Partial Termination	16 Jan 2025		300033.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	247.840002	(24,784.00)	39.261475	2.00	1.000000
SDB3264120684	Close	NEW	14 Dec 2034	(100)	CNE100000JG3	CNY	7.353000	90.00	50.0000	ACT/360	33.690803	(3,369.08)	(3,926.15)	(0.67)	0.00

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<b>066831553 (Cont.)</b>															
<b>HITINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											5.84	
SDB3264120684	Sell	Partial Termination	16 Jan 2025		300033.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	252.073335	(75,622.00)	39.261475	2.00	1.000000
	Close	NEW	14 Dec 2034	(300)	CNE100000JG3	CNY	7.353000	90.00	50.0000	ACT/360	34.254819	(10,276.45)	(11,778.44)	(2.06)	0.00
<b>HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3260123629	Sell	Upsize Trade	16 Jan 2025		603260.SH	USD	USD		4.330000	USD-Federal Funds-H.15	51.108460	(66,441.00)	6.945245	2.00	1.000000
	Open	NEW	25 Sep 2034	(1,300)	CNE100002V10	CNY	7.353000	100.00	(1,762.4729)	ACT/360	6.945245	(9,028.82)	(9,028.82)	(1.81)	0.00
			13 Jan 2025											2.50	
SDB3260123629	Sell	Upsize Trade	16 Jan 2025		603260.SH	USD	USD		4.330000	USD-Federal Funds-H.15	51.159997	(20,464.00)	6.954573	2.00	1.000000
	Open	NEW	25 Sep 2034	(400)	CNE100002V10	CNY	7.353000	100.00	(1,762.4729)	ACT/360	6.954573	(2,781.83)	(2,781.83)	(0.56)	0.00
<b>HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN</b>															
			13 Jan 2025											12.50	
SDB3264858077	Buy	Upsize Trade	14 Jan 2025		HUUC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	208.899762	6,910,613.03	2.416399	4.00	1.000000
	Open	NEW	28 Dec 2034	33,081	INE031A01017	INR	86.593500	78.16	75.0000	ACT/360	2.416399	79,936.90	79,936.90	(31.92)	0.00
<b>HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3265345681		Spread Change	13 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	11 Jan 2035	0	CNE100002MT6	CNY		100.00	(1,500.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			13 Jan 2025											5.84	
SDB3265531286	Sell	New Trade	16 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.459170	(14,951.00)	1.693105	2.00	1.000000
	Open	NEW	18 Jan 2035	(1,200)	CNE100002MT6	CNY	7.353000	100.00	(1,750.0000)	ACT/360	1.693105	(2,031.73)	(2,031.73)	(0.41)	0.00
			13 Jan 2025											2.50	
SDB3265531286	Sell	Upsize Trade	16 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.417503	(2,483.50)	1.688007	2.00	1.000000
	Open	NEW	18 Jan 2035	(200)	CNE100002MT6	CNY	7.353000	100.00	(1,750.0000)	ACT/360	1.688007	(337.60)	(337.60)	(0.07)	0.00
<b>HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3260122977	Sell	Partial Termination	16 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	74.381998	(74,382.00)	10.740574	2.00	1.000000
	Close	NEW	25 Sep 2034	(1,000)	CNE100004KP4	CNY	7.353000	90.00	50.0000	ACT/360	10.107939	(10,107.94)	(10,740.57)	(2.02)	0.00
			13 Jan 2025											2.50	
SDB3260122977	Sell	Partial Termination	16 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	74.590001	(52,213.00)	10.740574	2.00	1.000000
	Close	NEW	25 Sep 2034	(700)	CNE100004KP4	CNY	7.353000	90.00	50.0000	ACT/360	10.139594	(7,097.72)	(7,518.40)	(1.42)	0.00
			13 Jan 2025											5.01	
SDB3260122977	Sell	Partial Termination	16 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	74.119997	(7,412.00)	10.740574	2.00	1.000000
	Close	NEW	25 Sep 2034	(100)	CNE100004KP4	CNY	7.353000	90.00	50.0000	ACT/360	10.073177	(1,007.32)	(1,074.06)	(0.20)	0.00
<b>HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3262441829	Buy	Full Termination	16 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.649504	363,850.95	1.543147	0.00	1.000000
	Close	NEW	13 Nov 2034	34,166	CNE000000PV0	CNY	7.353000	100.00	(1,750.0000)	ACT/360	1.448321	49,483.34	52,723.16	0.00	0.00
			13 Jan 2025											0.00	
SDB3265531295	Buy	New Trade	16 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.649504	111,223.42	1.448321	0.00	1.000000
	Open	NEW	18 Jan 2035	10,444	CNE000000PV0	CNY	7.353000	90.00	50.0000	ACT/360	1.448321	15,126.26	15,126.26	0.00	0.00
			13 Jan 2025											2.50	
SDB3265531295	Sell	Full Termination	16 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.641161	(111,136.29)	1.448321	2.00	1.000000
	Close	NEW	18 Jan 2035	(10,444)	CNE000000PV0	CNY	7.353000	90.00	50.0000	ACT/360	1.446535	(15,107.61)	(15,126.26)	(3.02)	0.00

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<b>066831553 (Cont.)</b>															
<b>HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											2.50	
	Sell	New Trade	16 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.641161	(77,212.26)	1.446535	2.00	1.000000
SDB3265531307	Open	NEW	18 Jan 2025	(7,256)	CNE000000PV0	CNY	7.353000	100.00	(2,000.0000)	ACT/360	1.446535	(10,496.06)	(10,496.06)	(2.10)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.625998	(286,901.95)	1.443991	2.00	1.000000
SDB3265531307	Open	NEW	18 Jan 2025	(27,000)	CNE000000PV0	CNY	7.353000	100.00	(2,000.0000)	ACT/360	1.443991	(38,987.76)	(38,987.76)	(7.80)	0.00
<b>HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.842305	36,195.00	3.787599	2.00	1.000000
SDB3260760878	Open	NEW	12 Oct 2034	1,300	CNE0000018X6	CNY	7.353000	90.00	50.0000	ACT/360	3.787599	4,923.88	4,923.88	(0.98)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		600566.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.795002	16,677.00	3.779901	2.00	1.000000
SDB3260760878	Open	NEW	12 Oct 2034	600	CNE0000018X6	CNY	7.353000	90.00	50.0000	ACT/360	3.779901	2,267.94	2,267.94	(0.45)	0.00
<b>HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 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	(706.8692)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	44.881099	(1,180,372.90)	6.101034	2.00	1.000000
SDB3260123681	Open	NEW	25 Sep 2034	(26,300)	CNE100000B81	CNY	7.353000	100.00	(1,506.7021)	ACT/360	6.101034	(160,457.19)	(160,457.19)	(32.11)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.170176	(1,291,867.03)	6.138278	2.00	1.000000
SDB3260123681	Open	NEW	25 Sep 2034	(28,600)	CNE100000B81	CNY	7.353000	100.00	(1,506.7021)	ACT/360	6.138278	(175,554.75)	(175,554.75)	(35.14)	0.00
<b>INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN</b>															
			13 Jan 2025											11.00	
	Sell	Partial Termination	14 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	757.913230	(757,913.23)	9.190127	4.00	1.000000
SDB3264650040	Close	NEW	27 Dec 2034	(1,000)	INE335Y01020	INR	86.593500	78.16	75.0000	ACT/360	8.739413	(8,739.41)	(9,190.13)	(3.50)	0.00
<b>INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.312440	79,181.00	2.616521	2.00	1.000000
SDB3264649850	Close	NEW	02 Jan 2035	4,100	CNE000001QZ7	CNY	7.353000	100.00	(175.4900)	ACT/360	2.627217	10,771.59	10,727.74	(2.15)	0.00
			13 Jan 2025											(2.50)	
	Buy	Partial Termination	16 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.329569	67,653.49	2.616521	2.00	1.000000
SDB3264649850	Close	NEW	02 Jan 2035	3,500	CNE000001QZ7	CNY	7.353000	100.00	(175.4900)	ACT/360	2.628669	9,200.34	9,157.82	(1.84)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649850		NEW	02 Jan 2035	0	CNE000001QZ7	CNY		100.00	(173.0192)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>INFRATIL LIMITED CMN</b>															
			13 Jan 2025											0.00	
	Sell	Upsize Trade	15 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	11.692519	(45,530.67)	11.690765	1.50	1.000000
SDB3260121440	Open	NEW	22 Sep 2034	(3,894)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	11.690765	(45,523.84)	(45,523.84)	(6.83)	0.00

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<b>066831553 (Cont.)</b>															
<b>IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,542.9477)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		688252.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.560000	(4,712.00)	3.270652	2.00	1.000000
SDB3260122700	Close	NEW	25 Sep 2034	(200)	CNE100005P07	CNY	7.353000	90.00	50.0000	ACT/360	3.201622	(640.32)	(654.13)	(0.13)	0.00
<b>JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		600584.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.928409	(708,497.04)	4.942803	2.00	1.000000
SDB3265272412	Close	NEW	11 Jan 2035	(18,200)	CNE000001F05	CNY	7.353000	90.00	50.0000	ACT/360	5.290070	(96,279.27)	(89,959.01)	(19.27)	0.00
			13 Jan 2025											2.50	
	Sell	Full Termination	16 Jan 2025		600584.SH	USD	USD		4.330000	USD-Federal Funds-H.15	39.142728	(215,285.00)	4.937433	2.00	1.000000
SDB3265272412	Close	NEW	11 Jan 2035	(5,500)	CNE000001F05	CNY	7.353000	90.00	50.0000	ACT/360	5.320973	(29,265.35)	(27,155.88)	(5.86)	0.00
<b>JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,392.6475)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		000936.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.460003	49,096.02	1.115709	2.00	1.000000
SDB3264983892	Close	NEW	05 Jan 2035	7,600	CNE000001063	CNY	7.353000	100.00	(1,059.4117)	ACT/360	0.878803	6,678.90	8,479.39	(1.34)	0.00
			13 Jan 2025											(2.50)	
	Buy	Full Termination	16 Jan 2025		000936.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.465000	5,818.50	1.079847	2.00	1.000000
SDB3264983892	Close	NEW	05 Jan 2035	900	CNE000001063	CNY	7.353000	100.00	(1,059.4117)	ACT/360	0.879189	791.27	971.86	(0.16)	0.00
<b>JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Partial Termination	16 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.626431	8,138.50	1.564997	2.00	1.000000
SDB3263530600	Close	NEW	07 Dec 2034	700	CNE100001914	CNY	7.353000	100.00	(1,997.9658)	ACT/360	1.581103	1,106.77	1,095.50	(0.22)	0.00
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		601028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.635228	51,195.00	1.564997	2.00	1.000000
SDB3263530600	Close	NEW	07 Dec 2034	4,400	CNE100001914	CNY	7.353000	100.00	(1,997.9658)	ACT/360	1.582828	6,964.44	6,885.99	(1.39)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,994.1689)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.485000	(61,197.50)	2.376871	2.00	1.000000
SDB3260123345	Open	NEW	25 Sep 2034	(3,500)	CNE100002SQ9	CNY	7.353000	100.00	(1,593.2078)	ACT/360	2.376871	(8,319.05)	(8,319.05)	(1.66)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.543484	(115,786.99)	2.384024	2.00	1.000000
SDB3260123345	Open	NEW	25 Sep 2034	(6,600)	CNE100002SQ9	CNY	7.353000	100.00	(1,593.2078)	ACT/360	2.384024	(15,734.56)	(15,734.56)	(3.15)	0.00

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<b>066831553 (Cont.)</b>															
<b>JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
		Spread Change	13 Jan 2025		603871.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3260123345		NEW	25 Sep 2034	0	CNE100002SQ9	CNY		100.00	(1,601.8800)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	13 Jan 2025		600189.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3261230623		NEW	19 Oct 2034	0	CNE000000XG5	CNY		100.00	(1,864.0678)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>JIO FINANCIAL SERVICES LTD CMN</b>															
	Buy	New Trade	13 Jan 2025		JIOF.NS	USD	USD		4.330000	USD-Federal Funds-H.15	269.540456	17,051,668.33	3.117846	12.50	1.000000
SDB3265531691	Open	NEW	16 Jan 2035	63,262	INE758E01017	INR	86.593500	78.16	75.0000	ACT/360	3.117846	197,241.17	197,241.17	(78.77)	0.00
<b>JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	13 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.655184	86,306.99	1.449021	(2.50)	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	8,100	CNE000001816	CNY	7.353000	90.00	50.0000	ACT/360	1.449021	11,737.07	11,737.07	(2.35)	0.00
	Buy	Upsize Trade	13 Jan 2025		600380.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.653764	452,784.97	1.449312	0.84	1.000000
SDB3260123314	Open	NEW	25 Sep 2034	42,500	CNE000001816	CNY	7.353000	90.00	50.0000	ACT/360	1.449312	61,595.76	61,595.76	(12.32)	0.00
<b>JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Full Termination	13 Jan 2025		300762.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.232507	184,115.81	2.859760	0.00	1.000000
SDB3260760928	Close	NEW	12 Oct 2034	9,100	CNE100003JY0	CNY	7.353000	100.00	(1,753.2967)	ACT/360	2.751599	25,039.55	26,023.81	0.00	0.00
<b>KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	13 Jan 2025		688598.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3260123437		NEW	25 Sep 2034	0	CNE100004033	CNY		100.00	(2,129.3634)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR</b>															
	Buy	New Trade	13 Jan 2025		KCE_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	22.446342	397,300.25	0.645096	0.21	1.000000
SDB3265531685	Open	NEW	17 Jan 2035	17,700	TH0122010R10	THB	34.810000	90.00	40.0000	ACT/360	0.645096	11,418.20	11,418.20	(4.57)	0.00
<b>KYUDENKO CORPORATION CMN</b>															
		Div Pay Ratio Change	13 Jan 2025		1959.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	0.00	0.000000
SDB3265465925		NEW	12 Jan 2035	0	JP3247050002	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	13 Jan 2025		300773.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.005862	46,417.00	2.176671	(2.50)	1.000000
SDB3260123519	Open	NEW	25 Sep 2034	2,900	CNE100003KF7	CNY	7.353000	90.00	50.0000	ACT/360	2.176671	6,312.35	6,312.35	(1.26)	0.00
	Buy	Upsize Trade	13 Jan 2025		300773.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.856666	28,542.00	2.157102	0.84	1.000000
SDB3260123519	Open	NEW	25 Sep 2034	1,800	CNE100003KF7	CNY	7.353000	90.00	50.0000	ACT/360	2.157102	3,882.78	3,882.78	(0.78)	0.00

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<b>06831553 (Cont.)</b>															
<b>LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
SDB3262055936	Sell	Partial Termination	16 Jan 2025		300433.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.403592	(501,840.46)	2.990700	2.00	1.000000
	Close	NEW	06 Nov 2034	(22,400)	CNE100001YW7	CNY	7.353000	90.00	50.0000	ACT/360	3.045493	(68,219.04)	(66,991.68)	(13.65)	0.00
			13 Jan 2025											5.84	
SDB3262055936	Sell	Partial Termination	16 Jan 2025		300433.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	22.484722	(766,729.02)	2.990700	2.00	1.000000
	Close	NEW	06 Nov 2034	(34,100)	CNE100001YW7	CNY	7.353000	90.00	50.0000	ACT/360	3.055500	(104,192.55)	(101,982.87)	(20.85)	0.00
<b>LESHAN GIANTSTAR FARMING &amp; HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3260123395	Spread Change	NEW	13 Jan 2025		603477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
			25 Sep 2034	0	CNE100002T63	CNY		100.00	(1,024.1409)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LIUZHOU IRON &amp; STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3262115544	Buy	Partial Termination	16 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.613447	320,147.26	0.376910	0.00	1.000000
	Close	NEW	09 Nov 2034	122,500	CNE000001R68	CNY	7.353000	100.00	(1,748.6462)	ACT/360	0.355426	43,539.68	46,171.47	0.00	0.00
			13 Jan 2025											0.00	
SDB3262115544	Spread Change	NEW	13 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
			09 Nov 2034	0	CNE000001R68	CNY		100.00	(1,748.7112)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3260489733	Buy	Upsize Trade	16 Jan 2025		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.395766	46,014.50	4.813545	2.00	1.000000
	Open	NEW	11 Oct 2034	1,300	CNE0000002Y8	CNY	7.353000	90.00	50.0000	ACT/360	4.813545	6,257.61	6,257.61	(1.25)	0.00
			13 Jan 2025											0.84	
SDB3260489733	Buy	Upsize Trade	16 Jan 2025		000513.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.470516	138,335.01	4.825322	2.00	1.000000
	Open	NEW	11 Oct 2034	3,900	CNE0000002Y8	CNY	7.353000	90.00	50.0000	ACT/360	4.825322	18,818.76	18,818.76	(3.76)	0.00
<b>LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3262540419	Spread Change	NEW	13 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
			16 Nov 2034	0	CNE1000035N9	CNY		100.00	(1,793.6412)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3261654688	Sell	Upsize Trade	16 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.373334	(1,012.00)	0.458410	2.00	1.000000
	Open	NEW	27 Oct 2034	(300)	CNE000001HQ5	CNY	7.353000	100.00	(1,897.1642)	ACT/360	0.458410	(137.52)	(137.52)	(0.03)	0.00
<b>LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
SDB3262800193	Sell	Upsize Trade	16 Jan 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.716752	(21,734.02)	0.369309	2.00	1.000000
	Open	NEW	20 Nov 2034	(8,000)	CNE0000005T1	CNY	7.353000	100.00	(1,224.0129)	ACT/360	0.369309	(2,954.47)	(2,954.47)	(0.59)	0.00
			13 Jan 2025											5.84	
SDB3262800193	Sell	Upsize Trade	16 Jan 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.726520	(30,537.02)	0.370513	2.00	1.000000
	Open	NEW	20 Nov 2034	(11,200)	CNE0000005T1	CNY	7.353000	100.00	(1,224.0129)	ACT/360	0.370513	(4,149.75)	(4,149.75)	(0.83)	0.00
<b>LOTTERY CORP/THE CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3265201674	Buy	Partial Termination	15 Jan 2025		TLC.AX	AUD	AUD		4.335717	AUD-OIS-RBA	4.847446	30,325.62	5.033478	1.00	1.000000
	Close	NEW	10 Jan 2035	6,256	AU0000219529	AUD	1.000000	100.00	(25.0000)	ACT/365	4.847931	30,328.66	31,489.44	(3.03)	0.00

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<b>066831553 (Cont.)</b>															
<b>LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3263242831	Buy	Partial Termination	16 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.551199	140,848.37	2.609693	0.00	1.000000
	Close	NEW	30 Nov 2034	8,025	CNE100004116	CNY	7.353000	100.00	(2,152.8159)	ACT/360	2.386944	19,155.23	20,942.79	0.00	0.00
			13 Jan 2025											0.00	
SDB3263242831		Spread Change	13 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	30 Nov 2034	0	CNE100004116	CNY		100.00	(2,126.6773)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
<b>MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3260121550	Sell	Partial Termination	15 Jan 2025		MPL.AX	AUD	AUD		4.335717	AUD-OIS-RBA	3.778546	(62,844.78)	3.790614	1.00	1.000000
	Close	NEW	22 Sep 2034	(16,632)	AU000000MPL3	AUD	1.000000	100.00	25.0000	ACT/365	3.778168	(62,838.49)	(63,045.48)	(6.28)	0.00
<b>MIANYANG FULIN PRECISION MACHING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3265465986	Sell	Upsize Trade	16 Jan 2025		300432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.061600	(234,960.96)	2.046755	2.00	1.000000
	Open	NEW	16 Jan 2035	(15,600)	CNE100001YV9	CNY	7.353000	100.00	(1,725.0000)	ACT/360	2.046755	(31,929.38)	(31,929.38)	(6.39)	0.00
			13 Jan 2025											2.50	
SDB3265465986	Sell	Upsize Trade	16 Jan 2025		300432.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.955247	(61,316.51)	2.032982	2.00	1.000000
	Open	NEW	16 Jan 2035	(4,100)	CNE100001YV9	CNY	7.353000	100.00	(1,725.0000)	ACT/360	2.032982	(8,335.23)	(8,335.23)	(1.67)	0.00
<b>MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3262055937	Buy	Partial Termination	15 Jan 2025		MIN.AX	AUD	AUD		4.335717	AUD-OIS-RBA	35.052680	43,885.96	34.250000	1.00	1.000000
	Close	NEW	03 Nov 2034	1,252	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	35.056185	43,890.34	42,881.00	(4.39)	0.00
<b>MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3260123331	Buy	Upsize Trade	16 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.873812	12,335.01	0.799059	2.00	1.000000
	Open	NEW	25 Sep 2034	2,100	CNE0000016N1	CNY	7.353000	90.00	50.0000	ACT/360	0.799059	1,678.02	1,678.02	(0.34)	0.00
			13 Jan 2025											(2.50)	
SDB3260123331	Buy	Upsize Trade	16 Jan 2025		600390.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.892504	2,357.00	0.801334	2.00	1.000000
	Open	NEW	25 Sep 2034	400	CNE0000016N1	CNY	7.353000	90.00	50.0000	ACT/360	0.801334	320.53	320.53	(0.06)	0.00
<b>MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN</b>															
			13 Jan 2025											0.21	
SDB3262992335	Buy	Partial Termination	15 Jan 2025		MINT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.774167	708,470.18	0.766171	4.00	1.000000
	Close	NEW	22 Nov 2034	29,800	TH0128010R17	THB	34.810000	100.00	(50.0000)	ACT/360	0.683257	20,361.06	22,831.90	(8.14)	0.00
<b>MIRACLL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
SDB3265406609	Sell	Upsize Trade	16 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.885001	(4,465.50)	2.023433	2.00	1.000000
	Open	NEW	12 Jan 2035	(300)	CNE1000040Z3	CNY	7.353000	100.00	(1,750.0000)	ACT/360	2.023433	(607.03)	(607.03)	(0.12)	0.00
			13 Jan 2025											5.84	
SDB3265406609	Sell	Upsize Trade	16 Jan 2025		300848.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.006666	(13,506.00)	2.039290	2.00	1.000000
	Open	NEW	12 Jan 2035	(900)	CNE1000040Z3	CNY	7.353000	100.00	(1,750.0000)	ACT/360	2.039290	(1,835.36)	(1,835.36)	(0.37)	0.00
<b>MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b>															
			13 Jan 2025											0.00	
SDB3260121552	Sell	Partial Termination	15 Jan 2025		MGR.AX	AUD	AUD		4.335717	AUD-OIS-RBA	1.829017	(4,753.62)	1.875000	1.00	1.000000
	Close	NEW	22 Sep 2034	(2,599)	AU000000MGR9	AUD	1.000000	100.00	25.0000	ACT/365	1.828834	(4,753.14)	(4,873.13)	(0.48)	0.00

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<b>066831553 (Cont.)</b>															
<b>MUANGTHAI CAPITAL PCL NVDR</b>															
		Spread Change	13 Jan 2025											0.00	
SDB3260121409		NEW	13 Jan 2025 22 Sep 2034	0	MTC_n.BK TH6068010R19	USD THB	USD	100.00	4.330000 (2,569.0093)	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
<b>NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	13 Jan 2025											0.00	
SDB3263186006		NEW	13 Jan 2025 30 Nov 2034	0	000737.ZK CNE000000PR8	USD CNY	USD	100.00	4.330000 (1,981.1690)	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
<b>NANYA TECHNOLOGY CORPORATION ORD CMN</b>															
		Upsize Trade	13 Jan 2025											30.00	
SDB3262115580	Sell Open	NEW	15 Jan 2025 08 Nov 2034	(3,000)	2408.TW TW0002408002	USD TWD	USD	100.00	4.330000 (446.5384)	USD-Federal Funds-H.15 ACT/360	25.350015 0.762570	(76,050.04) (2,287.71)	0.762570 (2,287.71)	2.75 (0.63)	1.000000 0.00
		Upsize Trade	13 Jan 2025											15.00	
SDB3262115580	Sell Open	NEW	15 Jan 2025 08 Nov 2034	(1,000)	2408.TW TW0002408002	USD TWD	USD	100.00	4.330000 (446.5384)	USD-Federal Funds-H.15 ACT/360	25.249985 0.760704	(25,249.99) (760.70)	0.760704 (760.70)	2.75 (0.21)	1.000000 0.00
		Spread Change	13 Jan 2025											0.00	
SDB3262115580		NEW	13 Jan 2025 08 Nov 2034	0	2408.TW TW0002408002	USD TWD	USD	100.00	4.330000 (450.1269)	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
<b>NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
		Upsize Trade	13 Jan 2025											0.00	
SDB3261588078	Buy Open	NEW	15 Jan 2025 25 Oct 2034	13	NWL.AX AU000000NWL7	AUD AUD	AUD	100.00	4.334945 25.0000	AUD-OIS-RBA ACT/365	27.630769 27.633532	359.20 359.24	27.633532 359.24	1.00 (0.04)	1.000000 0.00
<b>NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID</b>															
		Partial Termination	13 Jan 2025											0.00	
SDB3265201680	Sell Close	NEW	15 Jan 2025 10 Jan 2035	(11,496)	NHC.AX AU000000NHC7	AUD AUD	AUD	100.00	4.335717 25.0000	AUD-OIS-RBA ACT/365	4.884538 4.884050	(56,152.65) (56,147.04)	5.045878 (58,007.41)	1.00 (5.62)	1.000000 0.00
<b>NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Upsize Trade	13 Jan 2025											(2.50)	
SDB3262115534	Buy Open	NEW	16 Jan 2025 09 Nov 2034	100	300532.ZK CNE100002CM2	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	10.405000 1.414998	1,040.50 141.50	1.414998 141.50	2.00 (0.03)	1.000000 0.00
		Upsize Trade	13 Jan 2025											0.84	
SDB3262115534	Buy Open	NEW	16 Jan 2025 09 Nov 2034	1,500	300532.ZK CNE100002CM2	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	10.520000 1.431115	15,780.00 2,146.67	1.431115 2,146.67	2.00 (0.43)	1.000000 0.00
<b>NEXTDC LIMITED CMN ORDINARY FULLY PAID</b>															
		Upsize Trade	13 Jan 2025											0.00	
SDB3263530573	Sell Open	NEW	15 Jan 2025 06 Dec 2034	(850)	NXT.AX AU000000NXT8	AUD AUD	AUD	100.00	4.334945 (25.0000)	AUD-OIS-RBA ACT/365	14.919182 14.917690	(12,681.30) (12,680.04)	14.917690 (12,680.04)	1.00 (1.27)	1.000000 0.00
<b>NGERN TID LOR PCL NVDR CMN SERIES NVDR</b>															
		Spread Change	13 Jan 2025											0.00	
SDB3260121420		NEW	13 Jan 2025 22 Sep 2034	0	TIDLOR_n.BK THA271010R18	USD THB	USD	100.00	4.330000 (1,298.4914)	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

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Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		600884.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263116865		NEW	27 Nov 2034	0	CNE000000J08	CNY		100.00	(1,666.5662)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	New Trade	16 Jan 2025		603297.SH	USD	USD		4.330000	USD-Federal Funds-H.15	89.787496	35,915.00	12.214471	2.00	1.000000
SDB3265531271	Open	NEW	18 Jan 2035	400	CNE100003J23	CNY	7.353000	90.00	50.0000	ACT/360	12.214471	4,885.79	4,885.79	(0.98)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		603297.SH	USD	USD		4.330000	USD-Federal Funds-H.15	85.373334	25,612.00	11.610100	2.00	1.000000
SDB3265531271	Open	NEW	18 Jan 2035	300	CNE100003J23	CNY	7.353000	90.00	50.0000	ACT/360	11.610100	3,483.03	3,483.03	(0.70)	0.00
<b>NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	New Trade	16 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	96.429999	(19,286.00)	13.104092	2.00	1.000000
SDB3265531277	Open	NEW	18 Jan 2035	(200)	CNE100004G17	CNY	7.353000	100.00	(2,250.0000)	ACT/360	13.104092	(2,620.82)	(2,620.82)	(0.52)	0.00
<b>NITORI CO LTD CMN</b>															
			13 Jan 2025											0.00	
		Div Pay Ratio Change	13 Jan 2025		9843.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265465923		NEW	12 Jan 2035	0	JP3756100008	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>NMDC LIMITED CMN</b>															
			13 Jan 2025											12.50	
	Buy	Upsize Trade	14 Jan 2025		NMDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	61.044073	551,655.29	0.706113	4.00	1.000000
SDB3264984553	Open	NEW	02 Jan 2035	9,037	INE584A01023	INR	86.593500	78.16	75.0000	ACT/360	0.706113	6,381.14	6,381.14	(2.55)	0.00
<b>ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN</b>															
			13 Jan 2025											12.50	
	Buy	Upsize Trade	14 Jan 2025		ORCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	11,000.648394	4,818,284.00	127.247420	4.00	1.000000
SDB3265276899	Open	NEW	09 Jan 2035	438	INE881D01027	INR	86.593500	78.16	75.0000	ACT/360	127.247420	55,734.37	55,734.37	(22.26)	0.00
<b>ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00</b>															
			13 Jan 2025											0.00	
	Sell	Upsize Trade	15 Jan 2025		ORG.AX	AUD	AUD		4.334945	AUD-OIS-RBA	11.166600	(94,290.77)	11.165483	1.00	1.000000
SDB3262115576	Open	NEW	08 Nov 2034	(8,444)	AU000000ORG5	AUD	1.000000	100.00	(25.0000)	ACT/365	11.165483	(94,281.34)	(94,281.34)	(9.43)	0.00
<b>ORORA LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Buy	Full Termination	15 Jan 2025		ORA.AX	AUD	AUD		4.335717	AUD-OIS-RBA	2.398061	479,864.00	2.459139	1.00	1.000000
SDB3260458766	Close	NEW	29 Sep 2034	200,105	AU000000ORA8	AUD	1.000000	100.00	(25.0000)	ACT/365	2.398301	479,912.02	492,085.98	(47.99)	0.00
<b>PHARMA ESSENTIA CORPORATION CMN</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		6446.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260121402		NEW	22 Sep 2034	0	TW0006446008	TWD		100.00	(271.2500)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		300725.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054688		NEW	14 Dec 2034	0	CNE1000035K5	CNY		100.00	(2,137.0277)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>06831553 (Cont.)</b>															
<b>PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upside Trade	16 Jan 2025		300759.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.449998	7,335.00		2.00	1.000000
SDB3260123306	Open	NEW	25 Sep 2034	300	CNE100003JW4	CNY	7.353000	90.00	50.0000	ACT/360	3.325007	997.50	997.50	(0.20)	0.00
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		300759.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.305716	17,014.00	3,306,490	2.00	1.000000
SDB3260123306	Open	NEW	25 Sep 2034	700	CNE100003JW4	CNY	7.353000	90.00	50.0000	ACT/360	3.306490	2,314.54	2,314.54	(0.46)	0.00
<b>PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Buy	Partial Termination	15 Jan 2025		PLS.AX	AUD	AUD		4.335717	AUD-OIS-RBA	2.192150	19,863.07	2,192,129	1.00	1.000000
SDB3264983884	Close	NEW	04 Jan 2035	9,061	AU000000PLSO	AUD	1.000000	100.00	(50.0000)	ACT/365	2.192369	19,865.06	19,862.88	(1.99)	0.00
<b>PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED</b>															
			13 Jan 2025											10.85	
	Sell	Upside Trade	15 Jan 2025		1833.HK	HKD	HKD		3.537200	HKD-HONIX	6.195833	(7,435.00)	6,188,367	1.20	1.000000
SDB3263644967	Open	NEW	06 Dec 2034	(1,200)	KYG711391022	HKD	1.000000	100.00	(1,650.0000)	ACT/365	6.188367	(7,426.04)	(7,426.04)	(0.89)	0.00
			13 Jan 2025											0.00	
	Sell	Upside Trade	15 Jan 2025		1833.HK	HKD	HKD		3.537200	HKD-HONIX	6.193750	(4,955.00)	6,193,007	1.20	1.000000
SDB3263644967	Open	NEW	06 Dec 2034	(800)	KYG711391022	HKD	1.000000	100.00	(1,650.0000)	ACT/365	6.193007	(4,954.41)	(4,954.41)	(0.59)	0.00
<b>PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Partial Termination	16 Jan 2025		601318.SH	USD	USD		4.330000	USD-Federal Funds-H.15	48.347201	(285,248.49)	7,189,971	2.00	1.000000
SDB3262055934	Close	NEW	06 Nov 2034	(5,900)	CNE000001R84	CNY	7.353000	90.00	50.0000	ACT/360	6.572208	(38,776.03)	(42,420.83)	(7.76)	0.00
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		601318.SH	USD	USD		4.330000	USD-Federal Funds-H.15	48.473998	(193,895.99)	7,189,971	2.00	1.000000
SDB3262055934	Close	NEW	06 Nov 2034	(4,000)	CNE000001R84	CNY	7.353000	90.00	50.0000	ACT/360	6.587242	(26,348.97)	(28,759.88)	(5.27)	0.00
<b>PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		601666.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123573		NEW	25 Sep 2034	0	CNE000001PH7	CNY		100.00	(957.5157)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		600155.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264328846		NEW	21 Dec 2034	0	CNE000000X53	CNY		100.00	(1,100.4774)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upside Trade	16 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.938864	(176,317.44)	0.671378	2.00	1.000000
SDB3264328874	Open	NEW	21 Dec 2034	(35,700)	CNE1000017G1	CNY	7.353000	100.00	(1,333.3620)	ACT/360	0.671378	(23,968.19)	(23,968.19)	(4.80)	0.00
			13 Jan 2025											5.01	
	Sell	Upside Trade	16 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.940000	(5,434.00)	0.671364	2.00	1.000000
SDB3264328874	Open	NEW	21 Dec 2034	(1,100)	CNE1000017G1	CNY	7.353000	100.00	(1,333.3620)	ACT/360	0.671364	(738.50)	(738.50)	(0.15)	0.00
			13 Jan 2025											5.84	
	Sell	Upside Trade	16 Jan 2025		601669.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.938647	(54,818.98)	0.671124	2.00	1.000000
SDB3264328874	Open	NEW	21 Dec 2034	(11,100)	CNE1000017G1	CNY	7.353000	100.00	(1,333.3620)	ACT/360	0.671124	(7,449.48)	(7,449.48)	(1.49)	0.00

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<b>066831553 (Cont.)</b>															
<b>POWER FINANCE CORP LTD CMN</b>															
			13 Jan 2025											12.50	
	Buy	Upsize Trade	14 Jan 2025		PWFC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	397.119356	14,671,574.61	4.593585	4.00	1.000000
SDB3265407093	Open	NEW	10 Jan 2035	36,945	INE134E01011	INR	86.593500	78.16	75.0000	ACT/360	4.593585	169,710.00	169,710.00	(67.77)	0.00
<b>POWER GRID CORPORATION OF INDIA LIMITED CMN</b>															
			13 Jan 2025											11.00	
	Sell	Full Termination	14 Jan 2025		PGRD.NS	USD	USD		4.330000	USD-Federal Funds-H.15	291.264023	(3,850,510.38)	3.605075	4.00	1.000000
SDB3264922952	Close	NEW	02 Jan 2035	(13,220)	INE752E01010	INR	86.593500	78.16	75.0000	ACT/360	3.358533	(44,399.81)	(47,659.09)	(17.79)	0.00
<b>PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Sell	Partial Termination	15 Jan 2025		PME.AX	AUD	AUD		4.335717	AUD-OIS-RBA	255.639516	(15,849.65)	252.187048	1.00	1.000000
SDB3264120680	Close	NEW	13 Dec 2034	(62)	AU000000PME8	AUD	1.000000	100.00	25.0000	ACT/365	255.613952	(15,848.07)	(15,635.60)	(1.58)	0.00
<b>PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN</b>															
			13 Jan 2025											0.21	
	Buy	Upsize Trade	15 Jan 2025		PTTPE_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	127.481468	1,032,599.89	3.663750	4.00	1.000000
SDB3260121401	Open	NEW	22 Sep 2034	8,100	TH0355010R16	THB	34.810000	90.00	40.0000	ACT/360	3.663750	29,676.38	29,676.38	(11.87)	0.00
<b>PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		PTTGC_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265128017		NEW	05 Jan 2035	0	TH1074010R12	THB		100.00	(479.2647)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
	Buy	New Trade	16 Jan 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.216903	107,479.73	2.477479	0.00	1.000000
SDB3265531284	Open	NEW	18 Jan 2035	5,900	CNE100000B73	CNY	7.353000	90.00	50.0000	ACT/360	2.477479	14,617.13	14,617.13	0.00	0.00
			13 Jan 2025											5.84	
	Sell	Full Termination	16 Jan 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.271554	(107,802.17)	2.477479	2.00	1.000000
SDB3265531284	Close	NEW	18 Jan 2035	(5,900)	CNE100000B73	CNY	7.353000	90.00	50.0000	ACT/360	2.482963	(14,649.48)	(14,617.13)	(2.93)	0.00
			13 Jan 2025											5.84	
	Sell	New Trade	16 Jan 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.271554	(162,616.83)	2.482963	2.00	1.000000
SDB3265531301	Open	NEW	18 Jan 2035	(8,900)	CNE100000B73	CNY	7.353000	100.00	(1,734.9662)	ACT/360	2.482963	(22,098.37)	(22,098.37)	(4.42)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.872502	(17,872.50)	2.429547	2.00	1.000000
SDB3265531301	Open	NEW	18 Jan 2035	(1,000)	CNE100000B73	CNY	7.353000	100.00	(1,734.9662)	ACT/360	2.429547	(2,429.55)	(2,429.55)	(0.49)	0.00
<b>QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
	Buy	Full Termination	16 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.230398	107,859.09	1.389639	0.00	1.000000
SDB3265465996	Close	NEW	16 Jan 2035	10,543	CNE1000044B6	CNY	7.353000	100.00	(1,871.2031)	ACT/360	1.391323	14,668.72	14,650.96	0.00	0.00
<b>QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Partial Termination	16 Jan 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.164996	16,165.00	2.262149	2.00	1.000000
SDB3265272457	Close	NEW	11 Jan 2035	1,000	CNE000000SW2	CNY	7.353000	100.00	(600.0000)	ACT/360	2.198312	2,198.31	2,262.15	(0.44)	0.00
			13 Jan 2025											0.84	
	Buy	Full Termination	16 Jan 2025		000792.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.051583	232,747.95	2.265115	2.00	1.000000
SDB3265272457	Close	NEW	11 Jan 2035	14,500	CNE000000SW2	CNY	7.353000	100.00	(600.0000)	ACT/360	2.183618	31,662.46	32,844.16	(6.33)	0.00

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Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3265057955	Sell	Upsize Trade	15 Jan 2025		RHC.AX	AUD	AUD		4.334945	AUD-OIS-RBA	33.641205	(25,264.54)	33.637841	1.00	1.000000
	Open	NEW	04 Jan 2035	(751)	AU000000RHC8	AUD	1.000000	100.00	(25.0000)	ACT/365	33.637841	(25,262.02)	(25,262.02)	(2.53)	0.00
<b>REC LIMITED CMN</b>															
			13 Jan 2025											12.50	
SDB3265531681	Buy	New Trade	14 Jan 2025		RECM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	454.653351	14,526,174.56	5.259096	4.00	1.000000
	Open	NEW	16 Jan 2035	31,950	INE020B01018	INR	86.593500	78.16	75.0000	ACT/360	5.259096	168,028.12	168,028.12	(67.10)	0.00
<b>RICHWAVE TECHNOLOGY CORP CMN</b>															
			13 Jan 2025											0.00	
SDB3260661463		Spread Change	13 Jan 2025		4968.TW	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Oct 2034	0	TW00049688003	TWD		100.00	(671.4285)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3265201685	Sell	Full Termination	15 Jan 2025		RIO.AX	AUD	AUD		4.335717	AUD-OIS-RBA	119.098792	(92,182.47)	115.206886	1.00	1.000000
	Close	NEW	10 Jan 2035	(774)	AU000000RIO1	AUD	1.000000	100.00	25.0000	ACT/365	119.086882	(92,173.25)	(89,170.13)	(9.22)	0.00
<b>ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3264390221		Spread Change	13 Jan 2025		300757.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE100003JT0	CNY		100.00	(1,747.3684)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3260488015	Buy	Upsize Trade	16 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	57.842971	428,037.99	7.868816	2.00	1.000000
	Open	NEW	11 Oct 2034	7,400	CNE100003G91	CNY	7.353000	90.00	50.0000	ACT/360	7.868816	58,229.24	58,229.24	(11.64)	0.00
			13 Jan 2025											(2.50)	
SDB3260488015	Buy	Upsize Trade	16 Jan 2025		300724.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	57.992276	191,374.51	7.886492	2.00	1.000000
	Open	NEW	11 Oct 2034	3,300	CNE100003G91	CNY	7.353000	90.00	50.0000	ACT/360	7.886492	26,025.42	26,025.42	(5.21)	0.00
<b>SANTOS LTD (ORD) CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3261285283	Sell	Partial Termination	15 Jan 2025		STO.AX	AUD	AUD		4.335717	AUD-OIS-RBA	7.098988	(55,350.81)	6.680000	1.00	1.000000
	Close	NEW	19 Oct 2034	(7,797)	AU000000STO6	AUD	1.000000	100.00	25.0000	ACT/365	7.098278	(55,345.27)	(52,083.96)	(5.54)	0.00
<b>SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
SDB3265531280	Sell	New Trade	16 Jan 2025		603033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.025002	(6,512.50)	1.770589	2.00	1.000000
	Open	NEW	18 Jan 2035	(500)	CNE100002ZZ5	CNY	7.353000	100.00	(1,725.0000)	ACT/360	1.770589	(885.29)	(885.29)	(0.18)	0.00
			13 Jan 2025											5.84	
SDB3265531280	Sell	Upsize Trade	16 Jan 2025		603033.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.018525	(79,413.00)	1.769117	2.00	1.000000
	Open	NEW	18 Jan 2035	(6,100)	CNE100002ZZ5	CNY	7.353000	100.00	(1,725.0000)	ACT/360	1.769117	(10,791.61)	(10,791.61)	(2.16)	0.00
<b>SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			13 Jan 2025											0.21	
SDB3265128016	Sell	Upsize Trade	15 Jan 2025		SCGP_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	17.877657	(1,360,489.70)	0.513362	4.00	1.000000
	Open	NEW	05 Jan 2035	(76,100)	TH0098010R12	THB	34.810000	100.00	(4,000.0000)	ACT/360	0.513362	(39,066.85)	(39,066.85)	(15.63)	0.00

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<b>066831553 (Cont.)</b>															
<b>SEATRIUM LIMITED CMN</b>															
		Spread Change	13 Jan 2025											0.00	
SDB3262990909		NEW	13 Jan 2025 22 Nov 2034		SEAT.SI SGXE34184239	SGD SGD	SGD		3.104700 (113.7059)	SGD-SORA ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Partial Termination	13 Jan 2025 16 Jan 2025		601225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.180497	(288,346.46)	3.189972	2.50 2.00	1.000000
SDB3264857802	Close	NEW	02 Jan 2035	(13,000)	CNE100001T64	CNY	7.353000	90.00	50.0000	ACT/360	3.015166	(39,197.16)	(41,469.64)	(7.84)	0.00
	Sell	Partial Termination	13 Jan 2025 16 Jan 2025		601225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.249800	(220,273.02)	3.189972	5.84 2.00	1.000000
SDB3264857802	Close	NEW	02 Jan 2035	(9,900)	CNE100001T64	CNY	7.353000	90.00	50.0000	ACT/360	3.023576	(29,933.40)	(31,580.72)	(5.99)	0.00
<b>SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	13 Jan 2025 16 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.815466	(190,420.04)	1.333846	5.84 2.00	1.000000
SDB3264583140	Open	NEW	27 Dec 2034	(19,400)	CNE0000019Y2	CNY	7.353000	100.00	(451.6759)	ACT/360	1.333846	(25,876.61)	(25,876.61)	(5.18)	0.00
	Sell	Upsize Trade	13 Jan 2025 16 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.785865	(146,787.98)	1.330268	2.50 2.00	1.000000
SDB3264583140	Open	NEW	27 Dec 2034	(15,000)	CNE0000019Y2	CNY	7.353000	100.00	(451.6759)	ACT/360	1.330268	(19,954.02)	(19,954.02)	(3.99)	0.00
<b>SHANDONG INTOCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Partial Termination	13 Jan 2025 16 Jan 2025		688087.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.274301	288,635.19	4.139184	0.00 0.00	1.000000
SDB3264649724	Close	NEW	02 Jan 2035	9,534	CNE100004PB3	CNY	7.353000	100.00	(1,711.1148)	ACT/360	4.117272	39,254.07	39,462.98	0.00	0.00
<b>SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	13 Jan 2025 16 Jan 2025		600219.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.906737	351,215.66	0.531463	0.84 2.00	1.000000
SDB3260123046	Open	NEW	25 Sep 2034	89,900	CNE000001139	CNY	7.353000	90.00	50.0000	ACT/360	0.531463	47,778.52	47,778.52	(9.55)	0.00
	Buy	Upsize Trade	13 Jan 2025 16 Jan 2025		600219.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.916698	39,166.98	0.532640	(2.50) 2.00	1.000000
SDB3260123046	Open	NEW	25 Sep 2034	10,000	CNE000001139	CNY	7.353000	90.00	50.0000	ACT/360	0.532640	5,326.40	5,326.40	(1.07)	0.00
<b>SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	13 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00 -	0.000000
SDB3265345695		NEW	11 Jan 2035	0	CNE100004ZJ5	CNY		100.00	(1,400.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
	Sell	Upsize Trade	13 Jan 2025 16 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.109702	(139,855.21)	5.586491	5.84 2.00	1.000000
SDB3265406688	Open	NEW	12 Jan 2035	(3,402)	CNE100004ZJ5	CNY	7.353000	100.00	(1,723.0569)	ACT/360	5.586491	(19,005.24)	(19,005.24)	(3.80)	0.00
<b>SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	13 Jan 2025 16 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	180.061969	216,074.36	24.495189	0.84 2.00	1.000000
SDB3260188355	Open	NEW	10 Oct 2034	1,200	CNE100003LY6	CNY	7.353000	90.00	50.0000	ACT/360	24.495189	29,394.23	29,394.23	(5.88)	0.00
	Buy	Upsize Trade	13 Jan 2025 16 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	179.511669	107,707.00	24.412171	(2.50) 2.00	1.000000
SDB3260188355	Open	NEW	10 Oct 2034	600	CNE100003LY6	CNY	7.353000	90.00	50.0000	ACT/360	24.412171	14,647.30	14,647.30	(2.93)	0.00

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<b>06831553 (Cont.)</b>															
<b>SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.719999	4,116.00	1.866435	2.00	1.000000
SDB3260961496	Open	NEW	13 Oct 2034	300	CNE000006D3	CNY	7.353000	90.00	50.0000	ACT/360	1.866435	559.93	559.93	(0.11)	0.00
<b>SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upside Trade	16 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.533400	43,833.50	2.384404	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	2,500	CNE1000006J8	CNY	7.353000	90.00	50.0000	ACT/360	2.384404	5,961.01	5,961.01	(1.19)	0.00
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.504763	36,760.00	2.381305	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	2,100	CNE1000006J8	CNY	7.353000	90.00	50.0000	ACT/360	2.381305	5,000.74	5,000.74	(1.00)	0.00
<b>SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,608.6206)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upside Trade	16 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.493336	(2,248.00)	1.018627	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(300)	CNE000000C17	CNY	7.353000	100.00	(2,250.0000)	ACT/360	1.018627	(305.59)	(305.59)	(0.06)	0.00
			13 Jan 2025											5.84	
	Sell	Upside Trade	16 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.508669	(11,263.00)	1.020370	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(1,500)	CNE000000C17	CNY	7.353000	100.00	(2,250.0000)	ACT/360	1.020370	(1,530.56)	(1,530.56)	(0.31)	0.00
<b>SHANGHAI MECH &amp; ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		600835.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.442855	(34,530.00)	2.447185	2.00	1.000000
SDB3260122947	Close	NEW	25 Sep 2034	(2,100)	CNE000000B91	CNY	7.353000	90.00	50.0000	ACT/360	2.234457	(4,692.36)	(5,139.09)	(0.94)	0.00
			13 Jan 2025											2.50	
	Sell	Partial Termination	16 Jan 2025		600835.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.322498	(3,264.50)	2.447185	2.00	1.000000
SDB3260122947	Close	NEW	25 Sep 2034	(200)	CNE000000B91	CNY	7.353000	90.00	50.0000	ACT/360	2.218843	(443.77)	(489.44)	(0.09)	0.00
<b>SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upside Trade	16 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.071998	(7,536.00)	2.048853	2.00	1.000000
SDB3260123652	Open	NEW	25 Sep 2034	(500)	CNE100002TX3	CNY	7.353000	100.00	(500.0000)	ACT/360	2.048853	(1,024.43)	(1,024.43)	(0.20)	0.00
			13 Jan 2025											5.84	
	Sell	Upside Trade	16 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.101425	(73,996.98)	2.052167	2.00	1.000000
SDB3260123652	Open	NEW	25 Sep 2034	(4,900)	CNE100002TX3	CNY	7.353000	100.00	(500.0000)	ACT/360	2.052167	(10,055.62)	(10,055.62)	(2.01)	0.00
<b>SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		600820.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123654		NEW	25 Sep 2034	0	CNE000000B83	CNY		100.00	(488.9236)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		603039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.522145	60,931.00	5.920646	2.00	1.000000
SDB3262681148	Open	NEW	16 Nov 2034	1,400	CNE100002ZC4	CNY	7.353000	90.00	50.0000	ACT/360	5.920646	8,288.90	8,288.90	(1.66)	0.00

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		603039.SH	USD	USD		4.330000	USD-Federal Funds-H.15	43.226669	12,968.00	5.878486	2.00	1.000000
SDB3262681148	Open	NEW	16 Nov 2034	300	CNE100002ZC4	CNY	7.353000	90.00	50.0000	ACT/360	5.878486	1,763.55	1,763.55	(0.35)	0.00
<b>SHANGHAI ZHIXIN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.039998	504.00	0.685400	2.00	1.000000
SDB3263116835	Open	NEW	27 Nov 2034	100	CNE000001G20	CNY	7.353000	90.00	50.0000	ACT/360	6.85400	68.54	68.54	(0.01)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		600517.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.005000	1,001.00	0.680868	2.00	1.000000
SDB3263116835	Open	NEW	27 Nov 2034	200	CNE000001G20	CNY	7.353000	90.00	50.0000	ACT/360	0.680868	136.17	136.17	(0.03)	0.00
<b>SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,700.8175)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.520002	(1,304.00)	0.886018	2.00	1.000000
SDB3260123649	Open	NEW	25 Sep 2034	(200)	CNE100000JM1	CNY	7.353000	100.00	(463.1949)	ACT/360	0.886018	(177.20)	(177.20)	(0.04)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.501162	(81,264.52)	0.883753	2.00	1.000000
SDB3260123649	Open	NEW	25 Sep 2034	(12,500)	CNE100000JM1	CNY	7.353000	100.00	(463.1949)	ACT/360	0.883753	(11,046.91)	(11,046.91)	(2.21)	0.00
<b>SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		301327.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	77.749997	(7,775.00)	10.475644	2.00	1.000000
SDB3260122899	Close	NEW	25 Sep 2034	(100)	CNE100005L92	CNY	7.353000	90.00	50.0000	ACT/360	10.565624	(1,056.56)	(1,047.56)	(0.21)	0.00
<b>SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.140303	12,056.12	4.697721	2.00	1.000000
SDB3263589453	Close	NEW	07 Dec 2034	400	CNE100004330	CNY	7.353000	100.00	(2,074.6242)	ACT/360	4.100213	1,640.09	1,879.09	(0.33)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589453		NEW	07 Dec 2034	0	CNE100004330	CNY		100.00	(1,993.6443)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	New Trade	16 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	59.118701	(3,819,068.08)	8.036461	2.00	1.000000
SDB3265531291	Open	NEW	18 Jan 2035	(64,600)	CNE100000V46	CNY	7.353000	100.00	(1,475.0000)	ACT/360	8.036461	(519,155.38)	(519,155.38)	(103.88)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	58.985133	(4,241,031.06)	8.015624	2.00	1.000000
SDB3265531291	Open	NEW	18 Jan 2035	(71,900)	CNE100000V46	CNY	7.353000	100.00	(1,475.0000)	ACT/360	8.015624	(576,323.37)	(576,323.37)	(115.36)	0.00
<b>SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		002609.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.290002	729.00	0.991714	2.00	1.000000
SDB3264716716	Open	NEW	02 Jan 2035	100	CNE1000016J7	CNY	7.353000	90.00	50.0000	ACT/360	0.991714	99.17	99.17	(0.02)	0.00

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<b>066831553 (Cont.)</b>															
<b>SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3260123473		Spread Change	13 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100000BR7	CNY		100.00	(1,609.9075)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			13 Jan 2025											2.50	
SDB3265465998	Sell	Upsize Trade	16 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.470297	(25,399.01)	1.015495	2.00	1.000000
	Open	NEW	16 Jan 2035	(3,400)	CNE100000BR7	CNY		100.00	(1,700.0000)	ACT/360	1.015495	(3,452.68)	(3,452.68)	(0.69)	0.00
			13 Jan 2025											5.84	
SDB3265465998	Sell	Upsize Trade	16 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.506747	(316,034.05)	1.020109	2.00	1.000000
	Open	NEW	16 Jan 2035	(42,100)	CNE100000BR7	CNY		100.00	(1,700.0000)	ACT/360	1.020109	(42,946.59)	(42,946.59)	(8.60)	0.00
<b>SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3265406633	Buy	Upsize Trade	16 Jan 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	231.055938	1,478,758.00	31.421785	2.00	1.000000
	Open	NEW	12 Jan 2035	6,400	CNE100003G67	CNY		90.00	50.0000	ACT/360	31.421785	201,099.42	201,099.42	(40.22)	0.00
			13 Jan 2025											0.84	
SDB3265406633	Buy	Upsize Trade	16 Jan 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	230.878240	2,885,978.00	31.408110	2.00	1.000000
	Open	NEW	12 Jan 2035	12,500	CNE100003G67	CNY		90.00	50.0000	ACT/360	31.408110	392,601.38	392,601.38	(78.50)	0.00
			13 Jan 2025											0.01	
SDB3265406633	Buy	Upsize Trade	16 Jan 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	230.819998	161,574.00	31.397565	2.00	1.000000
	Open	NEW	12 Jan 2035	700	CNE100003G67	CNY		90.00	50.0000	ACT/360	31.397565	21,978.30	21,978.30	(4.39)	0.00
<b>SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
SDB3263589504	Sell	Upsize Trade	16 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.244247	(60,976.99)	2.072268	2.00	1.000000
	Open	NEW	07 Dec 2034	(4,000)	CNE000008N8	CNY		100.00	(1,878.7206)	ACT/360	2.072268	(8,289.07)	(8,289.07)	(1.66)	0.00
			13 Jan 2025											5.84	
SDB3263589504	Sell	Upsize Trade	16 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.282980	(71,830.01)	2.076839	2.00	1.000000
	Open	NEW	07 Dec 2034	(4,700)	CNE000008N8	CNY		100.00	(1,878.7206)	ACT/360	2.076839	(9,761.14)	(9,761.14)	(1.95)	0.00
			13 Jan 2025											0.00	
SDB3263589504		Spread Change	13 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE000008N8	CNY		100.00	(1,853.8677)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHENZHOU INTL GROUP LTD CMN</b>															
			13 Jan 2025											0.00	
SDB3264983868	Buy	Partial Termination	15 Jan 2025		2313.HK	HKD	HKD		3.537200	HKD-HONIX	58.012777	261,057.50	62.000000	1.20	1.000000
	Close	NEW	04 Jan 2035	4,500	KYG8087W1015	HKD		100.00	(30.0000)	ACT/365	58.019739	261,088.83	279,000.00	(31.33)	0.00
			13 Jan 2025											10.85	
SDB3264983868	Buy	Full Termination	15 Jan 2025		2313.HK	HKD	HKD		3.537200	HKD-HONIX	58.527143	204,845.00	62.000000	1.20	1.000000
	Close	NEW	04 Jan 2035	3,500	KYG8087W1015	HKD		100.00	(30.0000)	ACT/365	58.597668	205,091.84	217,000.00	(24.58)	0.00
<b>SHIN KONG FINANCIAL HLDGS CO LTD CMN</b>															
			13 Jan 2025											30.00	
SDB3260123673	Sell	Partial Termination	15 Jan 2025		2888.TW	USD	USD		4.330000	USD-Federal Funds-H.15	11.849987	(11,849.99)	0.359756	2.75	1.000000
	Close	NEW	22 Sep 2034	(1,000)	TW0002888005	TWD		90.00	30.0000	ACT/360	0.356467	(356.47)	(359.76)	(0.10)	0.00
<b>SHRIRAM FINANCE LIMITED CMN</b>															
			13 Jan 2025											12.50	
SDB3265531689	Buy	New Trade	14 Jan 2025		SHMFNS	USD	USD		4.330000	USD-Federal Funds-H.15	528.897261	3,997,405.50	6.117895	4.00	1.000000
	Open	NEW	16 Jan 2035	7,558	INE721A01047	INR		78.16	86.593500	ACT/360	6.117895	46,239.05	46,239.05	(18.47)	0.00

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<b>066831553 (Cont.)</b>															
<b>SIAM CEMENT PCL NVDR CMN</b>															
			13 Jan 2025											0.21	
	Buy	Full Termination	15 Jan 2025		SCC_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	152.584748	900,250.01	4.935947	4.00	1.000000
SDB3264753826	Close	NEW	27 Dec 2034	5,900	TH0003010R12	THB	34.810000	100.00	(50.0000)	ACT/360	4.385205	25,872.71	29,122.09	(10.34)	0.00
<b>SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.828096	116,878.00	3.785666	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	4,200	CNE100003S63	CNY	7.353000	90.00	50.0000	ACT/360	3.785666	15,899.80	15,899.80	(3.18)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.628330	8,288.50	3.757235	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	300	CNE100003S63	CNY	7.353000	90.00	50.0000	ACT/360	3.757235	1,127.17	1,127.17	(0.23)	0.00
<b>SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		601107.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.828859	(27,524.50)	0.656424	2.00	1.000000
SDB3261097789	Open	NEW	19 Oct 2034	(5,700)	CNE100000F38	CNY	7.353000	100.00	(1,266.1652)	ACT/360	0.656424	(3,741.62)	(3,741.62)	(0.75)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		601107.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.842108	(52,778.98)	0.658005	2.00	1.000000
SDB3261097789	Open	NEW	19 Oct 2034	(10,900)	CNE100000F38	CNY	7.353000	100.00	(1,266.1652)	ACT/360	0.658005	(7,172.25)	(7,172.25)	(1.44)	0.00
<b>SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261862972		NEW	02 Nov 2034	0	CNE100001JM9	CNY		100.00	(1,820.8929)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Sell	Upsize Trade	15 Jan 2025		SIG.AX	AUD	AUD		4.334945	AUD-OIS-RBA	2.980979	(4,626.48)	2.980681	1.00	1.000000
SDB3261985914	Open	NEW	02 Nov 2034	(1,552)	AU000000SIG5	AUD	1.000000	100.00	(25.0000)	ACT/365	2.980681	(4,626.02)	(4,626.02)	(0.46)	0.00
<b>SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		300827.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589436		NEW	07 Dec 2034	0	CNE100003SY1	CNY		100.00	(1,790.7360)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.305001	7,661.00	5.209178	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	200	CNE1000027D7	CNY	7.353000	90.00	50.0000	ACT/360	5.209178	1,041.84	1,041.84	(0.21)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.454000	19,227.00	5.231188	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	500	CNE1000027D7	CNY	7.353000	90.00	50.0000	ACT/360	5.231188	2,615.59	2,615.59	(0.52)	0.00
<b>SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	85.886700	(170,828.65)	11.671339	2.00	1.000000
SDB3264649715	Open	NEW	02 Jan 2035	(1,989)	CNE100005ZD5	CNY	7.353000	100.00	(1,325.0000)	ACT/360	11.671339	(23,214.29)	(23,214.29)	(4.65)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		688361.SH	USD	USD		4.330000	USD-Federal Funds-H.15	86.241315	(156,183.02)	11.723447	2.00	1.000000
SDB3264649715	Open	NEW	02 Jan 2035	(1,811)	CNE100005ZD5	CNY	7.353000	100.00	(1,325.0000)	ACT/360	11.723447	(21,231.16)	(21,231.16)	(4.25)	0.00

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<b>06831553 (Cont.)</b>															
<b>SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Sell	Upsize Trade	15 Jan 2025		SHLAX	AUD	AUD		4.334945	AUD-OIS-RBA	27.647821	(78,077.45)	27.645056	1.00	1.000000
SDB3260588436	Open	NEW	04 Oct 2034	(2,824)	AU000000SHL7	AUD	1.000000	100.00	(25.0000)	ACT/365	27.645056	(78,069.64)	(78,069.64)	(7.81)	0.00
<b>SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		600710.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.817558	(39,679.01)	1.275125	2.00	1.000000
SDB3265057904	Close	NEW	05 Jan 2035	(4,500)	CNE000000KL2	CNY	7.353000	90.00	50.0000	ACT/360	1.198238	(5,392.07)	(5,738.06)	(1.08)	0.00
			13 Jan 2025											2.50	
	Sell	Partial Termination	16 Jan 2025		600710.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.800442	(29,921.50)	1.275125	2.00	1.000000
SDB3265057904	Close	NEW	05 Jan 2035	(3,400)	CNE000000KL2	CNY	7.353000	90.00	50.0000	ACT/360	1.196312	(4,067.46)	(4,335.43)	(0.81)	0.00
<b>SUMITOMO CHEMICAL COMPANY CMN</b>															
			13 Jan 2025											0.00	
		Div Pay Ratio Change	13 Jan 2025		4005.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265406637	NEW	NEW	11 Jan 2035	0	JP3401400001	JPY		92.00	(25.0000)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		300128.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.825002	3,495.00	0.820902	2.00	1.000000
SDB3265465981	Close	NEW	16 Jan 2035	600	CNE100000VF0	CNY	7.353000	100.00	(2,161.7647)	ACT/360	0.792419	475.45	492.54	(0.10)	0.00
			13 Jan 2025											(2.50)	
	Buy	Full Termination	16 Jan 2025		300128.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.918704	15,980.50	0.820902	2.00	1.000000
SDB3265465981	Close	NEW	16 Jan 2035	2,700	CNE100000VF0	CNY	7.353000	100.00	(2,161.7647)	ACT/360	0.804897	2,173.22	2,216.44	(0.43)	0.00
<b>SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Partial Termination	16 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	60.919997	24,368.00	8.509156	2.00	1.000000
SDB3260123488	Close	NEW	25 Sep 2034	400	CNE100003RP1	CNY	7.353000	100.00	(1,732.7118)	ACT/360	8.284639	3,313.86	3,403.66	(0.66)	0.00
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	60.508360	520,371.90	8.509156	2.00	1.000000
SDB3260123488	Close	NEW	25 Sep 2034	8,600	CNE100003RP1	CNY	7.353000	100.00	(1,732.7118)	ACT/360	8.231409	70,790.12	73,178.74	(14.15)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123488	NEW	NEW	25 Sep 2034	0	CNE100003RP1	CNY		100.00	(1,734.9754)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>TATA CONSULTANCY SERVICES LIMITED CMN</b>															
			13 Jan 2025											11.00	
	Sell	Partial Termination	14 Jan 2025		TCS.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,293.349612	(90,752,824.10)	47.822761	4.00	1.000000
SDB3262868169	Close	NEW	21 Nov 2034	(21,138)	INE467B01029	INR	86.593500	78.16	75.0000	ACT/360	49.506136	(1,046,460.70)	(1,010,877.52)	(419.21)	0.00
<b>TATA ELXSI LTD CMN</b>															
			13 Jan 2025											12.50	
	Buy	Upsize Trade	14 Jan 2025		TTEX.NS	USD	USD		4.330000	USD-Federal Funds-H.15	6,005.567984	3,627,363.06	69.467999	4.00	1.000000
SDB3265128022	Open	NEW	04 Jan 2035	604	INE670A01012	INR	86.593500	78.16	75.0000	ACT/360	69.467999	41,958.67	41,958.67	(16.76)	0.00
<b>TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Partial Termination	16 Jan 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.782645	645,178.81	0.686905	2.00	1.000000
SDB3261789957	Close	NEW	02 Nov 2034	134,900	CNE000001GL8	CNY	7.353000	100.00	(624.9939)	ACT/360	0.650402	87,739.23	92,663.48	(17.55)	0.00

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<b>066831553 (Cont.)</b>															
<b>TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
	Buy	Partial Termination	13 Jan 2025 16 Jan 2025		000100.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.793595	759,736.87	0.686905	0.84	1.000000
SDB3261789957	Close	NEW	02 Nov 2034	158,490	CNE000001GLB	CNY	7.353000	100.00	(624.9939)	ACT/360	0.652109	103,352.76	108,867.57	(20.66)	0.00
<b>TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID</b>															
	Buy	Upsize Trade	13 Jan 2025 15 Jan 2025		TNE.AX	AUD	AUD		4.334945	AUD-OIS-RBA	29.415277	34,445.29	29.418219	1.00	1.000000
SDB3260121474	Open	NEW	22 Sep 2034	1,171	AU000000TNE8	AUD	1.000000	100.00	25.0000	ACT/365	29.418219	34,448.73	34,448.73	(3.44)	0.00
<b>TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID</b>															
	Sell	Upsize Trade	13 Jan 2025 15 Jan 2025		TLX.AX	AUD	AUD		4.334945	AUD-OIS-RBA	24.001452	(4,296.26)	23.999052	1.00	1.000000
SDB3260121453	Open	NEW	22 Sep 2034	(179)	AU000000TLX2	AUD	1.000000	100.00	(25.0000)	ACT/365	23.999052	(4,295.83)	(4,295.83)	(0.43)	0.00
<b>TENCENT HOLDINGS LIMITED CMN</b>															
	Buy	New Trade	13 Jan 2025 15 Jan 2025		0700.HK	HKD	HKD		3.537200	HKD-HONIX	368.800000	516,320.00	368.844256	1.20	1.000000
SDB3265531282	Open	NEW	17 Jan 2035	1,400	KYG875721634	HKD	1.000000	100.00	30.0000	ACT/365	368.844256	516,381.96	516,381.96	(61.96)	0.00
	Buy	Upsize Trade	13 Jan 2025 15 Jan 2025		0700.HK	HKD	HKD		3.537200	HKD-HONIX	368.076923	957,000.00	368.520456	1.20	1.000000
SDB3265531282	Open	NEW	17 Jan 2035	2,600	KYG875721634	HKD	1.000000	100.00	30.0000	ACT/365	368.520456	958,153.19	958,153.19	(114.84)	0.00
<b>TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	13 Jan 2025 16 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.855000	10,456.50	4.740005	(2.50)	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	300	CNE000000ZW7	CNY	7.353000	90.00	50.0000	ACT/360	4.740005	1,422.00	1,422.00	(0.28)	0.00
	Buy	Upsize Trade	13 Jan 2025 16 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.879260	94,174.00	4.744889	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	2,700	CNE000000ZW7	CNY	7.353000	90.00	50.0000	ACT/360	4.744889	12,811.20	12,811.20	(2.56)	0.00
<b>TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	13 Jan 2025 13 Jan 2025		601233.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3260123670		NEW	25 Sep 2034	0	CNE1000012X7	CNY		100.00	(1,719.4613)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	13 Jan 2025 16 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.123885	4,611.50	0.696808	(2.50)	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	900	CNE000000NK8	CNY	7.353000	90.00	50.0000	ACT/360	0.696808	627.13	627.13	(0.13)	0.00
	Buy	Upsize Trade	13 Jan 2025 16 Jan 2025		600780.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.120961	42,503.98	0.696643	0.84	1.000000
SDB3262540429	Open	NEW	16 Nov 2034	8,300	CNE000000NK8	CNY	7.353000	90.00	50.0000	ACT/360	0.696643	5,782.14	5,782.14	(1.16)	0.00
<b>TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN</b>															
	Buy	Upsize Trade	13 Jan 2025 15 Jan 2025		6110.HK	HKD	HKD		3.537200	HKD-HONIX	2.715000	5,430.00	2.718272	10.85	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	2,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.718272	5,436.54	5,436.54	(0.65)	0.00
<b>TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	13 Jan 2025 16 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.290454	13,839.00	0.855452	(2.50)	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	2,200	CNE000000RK9	CNY	7.353000	90.00	50.0000	ACT/360	0.855452	1,881.99	1,881.99	(0.38)	0.00

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<b>066831553 (Cont.)</b>															
<b>TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		600100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.271452	73,375.99	0.853153	2.00	1.000000
SDB3262540433	Open	NEW	16 Nov 2034	11,700	CNE000000RK9	CNY	7.353000	90.00	50.0000	ACT/360	0.853153	9,981.89	9,981.89	(2.00)	0.00
<b>UNION BANK OF INDIA CMN</b>															
			13 Jan 2025											12.50	
	Buy	Upside Trade	14 Jan 2025		UNBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	102.835195	3,416,390.85	1.189522	4.00	1.000000
SDB3265346298	Open	NEW	09 Jan 2035	33,222	INE692A01016	INR	86.593500	78.16	75.0000	ACT/360	1.189522	39,518.30	39,518.30	(15.78)	0.00
<b>VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Sell	New Trade	15 Jan 2025		VNT.AX	AUD	AUD		4.334945	AUD-OIS-RBA	3.605388	(26,117.43)	3.605027	1.00	1.000000
SDB3265531272	Open	NEW	17 Jan 2035	(7,244)	AU0000184459	AUD	1.000000	100.00	(25.0000)	ACT/365	3.605027	(26,114.82)	(26,114.82)	(2.61)	0.00
<b>VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upside Trade	16 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.924135	(40,379.99)	1.892815	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(2,900)	CNE100000QJ2	CNY	7.353000	100.00	(1,280.0578)	ACT/360	1.892815	(5,489.16)	(5,489.16)	(1.10)	0.00
			13 Jan 2025											5.84	
	Sell	Upside Trade	16 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.919143	(146,151.00)	1.891504	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(10,500)	CNE100000QJ2	CNY	7.353000	100.00	(1,280.0578)	ACT/360	1.891504	(19,860.79)	(19,860.79)	(3.98)	0.00
<b>VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Sell	Upside Trade	15 Jan 2025		VEA.AX	AUD	AUD		4.334945	AUD-OIS-RBA	2.650293	(2,173.24)	2.650028	1.00	1.000000
SDB3260188369	Open	NEW	27 Sep 2034	(820)	AU0000016875	AUD	1.000000	100.00	(25.0000)	ACT/365	2.650028	(2,173.02)	(2,173.02)	(0.22)	0.00
<b>WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.867265	84,239.02	1.206281	2.00	1.000000
SDB3260961820	Open	NEW	13 Oct 2034	9,500	CNE100000GQ8	CNY	7.353000	90.00	50.0000	ACT/360	1.206281	11,459.67	11,459.67	(2.29)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upside Trade	16 Jan 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.895965	23,129.51	1.209781	2.00	1.000000
SDB3260961820	Open	NEW	13 Oct 2034	2,600	CNE100000GQ8	CNY	7.353000	90.00	50.0000	ACT/360	1.209781	3,145.43	3,145.43	(0.63)	0.00
<b>WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Partial Termination	16 Jan 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	66.627585	772,879.99	9.743674	2.00	1.000000
SDB3264178802	Close	NEW	15 Dec 2034	11,600	CNE0000016J9	CNY	7.353000	100.00	(531.2344)	ACT/360	9.060826	105,105.58	113,026.62	(21.02)	0.00
			13 Jan 2025											0.84	
	Buy	Full Termination	16 Jan 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	66.615498	133,231.00	9.743674	2.00	1.000000
SDB3264178802	Close	NEW	15 Dec 2034	2,000	CNE0000016J9	CNY	7.353000	100.00	(531.2344)	ACT/360	9.062209	18,124.42	19,487.35	(3.62)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		600309.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264178802		NEW	15 Dec 2034	0	CNE0000016J9	CNY		100.00	(526.4106)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Buy	Full Termination	15 Jan 2025		WEB.AX	AUD	AUD		4.335717	AUD-OIS-RBA	4.477097	9,625.76	4.590000	1.00	1.000000
SDB3260961921	Close	NEW	12 Oct 2034	2,150	AU000000WEB7	AUD	1.000000	100.00	(25.0000)	ACT/365	4.477545	9,626.72	9,868.50	(0.96)	0.00

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Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>WH GROUP LIMITED CMN</b>															
			13 Jan 2025											10.85	
SDB3263985608	Sell	Partial Termination	15 Jan 2025		0288.HK	HKD	HKD		3.537200	HKD-HONIX	5.802223	(52,220.01)	6.010000	1.20	1.000000
	Close	NEW	13 Dec 2034	(9,000)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	5.795231	(52,157.08)	(54,090.00)	(6.27)	0.00
			13 Jan 2025											0.00	
SDB3263985608	Sell	Partial Termination	15 Jan 2025		0288.HK	HKD	HKD		3.537200	HKD-HONIX	5.810312	(46,482.50)	6.010000	1.20	1.000000
	Close	NEW	13 Dec 2034	(8,000)	KYG960071028	HKD	1.000000	100.00	30.0000	ACT/365	5.809615	(46,476.92)	(48,080.00)	(5.58)	0.00
<b>WHA CORPORATION PUBLIC COMPANY LIMITED NVDR</b>															
			13 Jan 2025											0.21	
SDB3264922955	Buy	Partial Termination	15 Jan 2025		WHA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.140457	102,295.09	0.162075	4.00	1.000000
	Close	NEW	05 Jan 2035	19,900	TH3871010R19	THB	34.810000	100.00	(2,034.8173)	ACT/360	0.147734	2,939.91	3,225.29	(1.18)	0.00
<b>WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3265465931	Buy	Upsize Trade	16 Jan 2025		688100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.565161	61,385.33	4.428605	2.00	1.000000
	Open	NEW	16 Jan 2035	1,885	CNE100003RR7	CNY	7.353000	90.00	50.0000	ACT/360	4.428605	8,347.92	8,347.92	(1.67)	0.00
			13 Jan 2025											0.84	
SDB3265465931	Buy	Upsize Trade	16 Jan 2025		688100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.469036	136,856.99	4.417008	2.00	1.000000
	Open	NEW	16 Jan 2035	4,215	CNE100003RR7	CNY	7.353000	90.00	50.0000	ACT/360	4.417008	18,617.69	18,617.69	(3.72)	0.00
<b>WILMAR INTERNATIONAL LTD CMN</b>															
			13 Jan 2025											4.00	
SDB3263985586	Sell	Partial Termination	15 Jan 2025		WLIL.SI	SGD	SGD		3.104700	SGD-SORA	3.017291	(14,483.00)	3.100000	0.75	1.000000
	Close	NEW	14 Dec 2034	(4,800)	SG1T56930848	SGD	1.000000	100.00	20.0000	ACT/365	3.015858	(14,476.12)	(14,880.00)	(1.09)	0.00
<b>WIPRO LIMITED CMN</b>															
			13 Jan 2025											11.00	
SDB3265202619	Sell	Full Termination	14 Jan 2025		WIPR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	293.644932	(8,922,107.61)	3.434340	4.00	1.000000
	Close	NEW	09 Jan 2035	(30,384)	INE075A01022	INR	86.593500	78.16	75.0000	ACT/360	3.385987	(102,879.83)	(104,348.99)	(41.21)	0.00
<b>WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3265127438	Buy	Partial Termination	15 Jan 2025		WTC.AX	AUD	AUD		4.335717	AUD-OIS-RBA	121.554571	48,135.61	126.503577	1.00	1.000000
	Close	NEW	05 Jan 2035	396	AU000000WTC3	AUD	1.000000	100.00	(25.0000)	ACT/365	121.566726	48,140.42	50,095.42	(4.81)	0.00
<b>WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3262936508	Buy	Partial Termination	15 Jan 2025		WOW.AX	AUD	AUD		4.335717	AUD-OIS-RBA	30.061603	576,431.24	30.490000	1.00	1.000000
	Close	NEW	22 Nov 2034	19,175	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.064609	576,488.88	584,645.75	(57.64)	0.00
<b>WORLEY LTD ORD CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
SDB3264583145	Sell	Upsize Trade	15 Jan 2025		WOR.AX	AUD	AUD		4.334945	AUD-OIS-RBA	13.751151	(123,320.32)	13.749776	1.00	1.000000
	Open	NEW	22 Dec 2034	(8,968)	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	13.749776	(123,307.99)	(123,307.99)	(12.33)	0.00
<b>WUXI APPTec CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
SDB3264921686	Sell	Partial Termination	16 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	53.117107	(302,767.51)	7.516353	2.00	1.000000
	Close	NEW	05 Jan 2035	(5,700)	CNE1000031K4	CNY	7.353000	90.00	50.0000	ACT/360	7.220618	(41,157.52)	(42,843.21)	(8.24)	0.00

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Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											5.84	
SDB3264921686	Sell	Partial Termination	16 Jan 2025		603259.SH	USD	USD		4.330000	USD-Federal Funds-H.15	53.144787	(499,561.00)	7.516353	2.00	1.000000
	Close	NEW	05 Jan 2035	(9,400)	CNE1000031K4	CNY	7.353000	90.00	50.0000	ACT/360	7.221966	(67,886.48)	(70,653.72)	(13.59)	0.00
<b>WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3265465992	Sell	Upsize Trade	16 Jan 2025		603185.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.801996	(37,004.99)	2.011477	2.00	1.000000
	Open	NEW	16 Jan 2035	(2,500)	CNE100003JF9	CNY	7.353000	100.00	(1,825.0000)	ACT/360	2.011477	(5,028.69)	(5,028.69)	(1.01)	0.00
			13 Jan 2025											2.50	
SDB3265465992	Sell	Upsize Trade	16 Jan 2025		603185.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.708501	(14,708.50)	1.999440	2.00	1.000000
	Open	NEW	16 Jan 2035	(1,000)	CNE100003JF9	CNY	7.353000	100.00	(1,825.0000)	ACT/360	1.999440	(1,999.44)	(1,999.44)	(0.40)	0.00
<b>XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
SDB3260123659	Buy	Upsize Trade	16 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	115.895002	11,589.50	15.760806	2.00	1.000000
	Open	NEW	25 Sep 2034	100	CNE00001D72	CNY	7.353000	90.00	50.0000	ACT/360	15.760806	1,576.08	1,576.08	(0.32)	0.00
			13 Jan 2025											0.84	
SDB3260123659	Buy	Upsize Trade	16 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	114.174543	125,592.00	15.532025	2.00	1.000000
	Open	NEW	25 Sep 2034	1,100	CNE000001D72	CNY	7.353000	90.00	50.0000	ACT/360	15.532025	17,085.23	17,085.23	(3.42)	0.00
<b>XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3265406606	Buy	Full Termination	16 Jan 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.289198	183,687.79	0.989088	0.00	1.000000
	Close	NEW	12 Jan 2035	25,200	CNE000000YL3	CNY	7.353000	100.00	(1,750.0000)	ACT/360	0.991323	24,981.34	24,925.02	0.00	0.00
<b>XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3260122906	Sell	Upsize Trade	16 Jan 2025		603733.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.289998	(2,029.00)	2.757254	2.00	1.000000
	Open	NEW	25 Sep 2034	(100)	CNE1000031H0	CNY	7.353000	100.00	(1,107.4098)	ACT/360	2.757254	(275.73)	(275.73)	(0.06)	0.00
			13 Jan 2025											0.00	
SDB3260122906		Spread Change	13 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	(1,112.7942)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
SDB3262741459		Spread Change	13 Jan 2025		000697.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	17 Nov 2034	0	CNE000000800	CNY		100.00	(1,531.3901)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
SDB3265272430	Buy	Upsize Trade	16 Jan 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.253197	35,632.99	1.938970	2.00	1.000000
	Open	NEW	11 Jan 2035	2,500	CNE100002BC5	CNY	7.353000	90.00	50.0000	ACT/360	1.938970	4,847.43	4,847.43	(0.97)	0.00
			13 Jan 2025											(2.50)	
SDB3265272430	Buy	Upsize Trade	16 Jan 2025		601811.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.286431	20,001.00	1.942842	2.00	1.000000
	Open	NEW	11 Jan 2035	1,400	CNE100002BC5	CNY	7.353000	90.00	50.0000	ACT/360	1.942842	2,719.98	2,719.98	(0.54)	0.00
<b>XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
SDB3265531275	Sell	New Trade	16 Jan 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.853571	(65,560.00)	0.795455	2.00	1.000000
	Open	NEW	18 Jan 2035	(11,200)	CNE0000019W6	CNY	7.353000	100.00	(1,525.0000)	ACT/360	0.795455	(8,909.10)	(8,909.10)	(1.78)	0.00

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<b>066831553 (Cont.)</b>															
<b>XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											2.50	
	Sell	Upside Trade	16 Jan 2025		600509.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.854998	(12,881.00)	0.795915	2.00	1.000000
SDB3265531275	Open	NEW	18 Jan 2035	(2,200)	CNE0000019W6	CNY	7.353000	100.00	(1,525.0000)	ACT/360	0.795915	(1,751.01)	(1,751.01)	(0.35)	0.00
<b>YANGMING MARINE TRANSPORT CORP CMN</b>															
			13 Jan 2025											0.00	
	Buy	Upside Trade	15 Jan 2025		2609.TW	USD	USD		4.330000	USD-Federal Funds-H.15	70.399999	281,600.00	2.125290	2.75	1.000000
SDB3264792329	Open	NEW	28 Dec 2034	4,000	TW0002609005	TWD	33.134000	90.00	30.0000	ACT/360	2.125290	8,501.16	8,501.16	(2.34)	0.00
<b>YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upside Trade	16 Jan 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.755003	(3,675.50)	4.996391	2.00	1.000000
SDB3260123664	Open	NEW	25 Sep 2034	(100)	CNE100000L55	CNY	7.353000	100.00	(1,408.6823)	ACT/360	4.996391	(499.64)	(499.64)	(0.10)	0.00
			13 Jan 2025											5.84	
	Sell	Upside Trade	16 Jan 2025		002353.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.989998	(7,398.00)	5.026655	2.00	1.000000
SDB3260123664	Open	NEW	25 Sep 2034	(200)	CNE100000L55	CNY	7.353000	100.00	(1,408.6823)	ACT/360	5.026655	(1,005.33)	(1,005.33)	(0.20)	0.00
<b>YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Upside Trade	16 Jan 2025		605198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.125997	(13,563.00)	3.687446	2.00	1.000000
SDB3265406640	Open	NEW	12 Jan 2035	(500)	CNE1000044H3	CNY	7.353000	100.00	(2,250.0000)	ACT/360	3.687446	(1,843.72)	(1,843.72)	(0.37)	0.00
			13 Jan 2025											5.84	
	Sell	Upside Trade	16 Jan 2025		605198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	27.353843	(35,560.00)	3.717176	2.00	1.000000
SDB3265406640	Open	NEW	12 Jan 2035	(1,300)	CNE1000044H3	CNY	7.353000	100.00	(2,250.0000)	ACT/360	3.717176	(4,832.33)	(4,832.33)	(0.97)	0.00
<b>YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		002254.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427198		NEW	10 Oct 2034	0	CNE100000C56	CNY		100.00	(1,864.5572)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.715002	7,772.00	1.321605	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	800	CNE1000019T0	CNY	7.353000	90.00	50.0000	ACT/360	1.321605	1,057.28	1,057.28	(0.21)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upside Trade	16 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.757000	4,878.50	1.326875	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	500	CNE1000019T0	CNY	7.353000	90.00	50.0000	ACT/360	1.326875	663.44	663.44	(0.13)	0.00
<b>YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upside Trade	16 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.944000	6,972.00	1.896274	2.00	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	500	CNE1000031L2	CNY	7.353000	90.00	50.0000	ACT/360	1.896274	948.14	948.14	(0.19)	0.00
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		603013.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.872854	9,711.00	1.887229	2.00	1.000000
SDB3262179000	Open	NEW	09 Nov 2034	700	CNE1000031L2	CNY	7.353000	90.00	50.0000	ACT/360	1.887229	1,321.06	1,321.06	(0.26)	0.00
<b>YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upside Trade	16 Jan 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	36.789997	18,395.00	5.004821	2.00	1.000000
SDB3260123468	Open	NEW	25 Sep 2034	500	CNE100002PC5	CNY	7.353000	90.00	50.0000	ACT/360	5.004821	2,502.41	2,502.41	(0.50)	0.00

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<b>066831553 (Cont.)</b>															
<b>YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.373337	11,212.00	5.082479	2.00	1.000000
SDB3260123468	Open	NEW	25 Sep 2034	300	CNE100002PC5	CNY	7.353000	90.00	50.0000	ACT/360	5.082479	1,524.74	1,524.74	(0.30)	0.00
<b>YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											2.50	
	Sell	Partial Termination	16 Jan 2025		300999.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.238886	(27,215.00)	4.453275	2.00	1.000000
SDB3260490837	Close	NEW	11 Oct 2034	(900)	CNE1000048D3	CNY	7.353000	90.00	50.0000	ACT/360	4.110605	(3,699.54)	(4,007.95)	(0.74)	0.00
			13 Jan 2025											5.84	
	Sell	Full Termination	16 Jan 2025		300999.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.355456	(33,391.00)	4.453275	2.00	1.000000
SDB3260490837	Close	NEW	11 Oct 2034	(1,100)	CNE1000048D3	CNY	7.353000	90.00	50.0000	ACT/360	4.125072	(4,537.58)	(4,898.60)	(0.91)	0.00
<b>YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Partial Termination	16 Jan 2025		300415.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.169998	(8,068.00)	2.739427	2.00	1.000000
SDB3260961787	Close	NEW	13 Oct 2034	(400)	CNE100001YB1	CNY	7.353000	90.00	50.0000	ACT/360	2.740947	(1,096.38)	(1,095.77)	(0.22)	0.00
<b>YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Partial Termination	16 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.916841	85,553.03	0.736067	2.00	1.000000
SDB3260188344	Close	NEW	10 Oct 2034	17,400	CNE000001NB5	CNY	7.353000	100.00	(1,871.1059)	ACT/360	0.668875	11,638.42	12,807.57	(2.33)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,898.7786)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 Jan 2025		300068.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127443		NEW	08 Jan 2035	0	CNE100000NC4	CNY		100.00	(1,978.8461)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.00	
		Spread Change	13 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	(525.5114)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.01	
	Sell	Upsize Trade	16 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.090001	(23,481.00)	3.545726	2.00	1.000000
SDB3265465962	Open	NEW	16 Jan 2035	(900)	CNE000001M22	CNY	7.353000	100.00	(875.0000)	ACT/360	3.545726	(3,191.15)	(3,191.15)	(0.64)	0.00
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.546586	(1,205,215.00)	3.607476	2.00	1.000000
SDB3265465962	Open	NEW	16 Jan 2035	(45,400)	CNE000001M22	CNY	7.353000	100.00	(875.0000)	ACT/360	3.607476	(163,779.41)	(163,779.41)	(32.78)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		002050.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	26.627320	(452,664.44)	3.619657	2.00	1.000000
SDB3265465962	Open	NEW	16 Jan 2035	(17,000)	CNE000001M22	CNY	7.353000	100.00	(875.0000)	ACT/360	3.619657	(61,534.17)	(61,534.17)	(12.31)	0.00
<b>ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		002372.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.146668	7,288.00	1.652403	2.00	1.000000
SDB3260427177	Open	NEW	10 Oct 2034	600	CNE100000MK9	CNY	7.353000	90.00	50.0000	ACT/360	1.652403	991.44	991.44	(0.20)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 13, 2025  
Run Date: Jan 13, 2025 10:35 PM EST

# Equity Synthetic Daily Activity AR=302304.7

GLOBAL  
SECURITIES  
SERVICES



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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.685003	28,027.50	2.541013	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	1,500	CNE100001R58	CNY	7.353000	90.00	50.0000	ACT/360	2.541013	3,811.52	3,811.52	(0.76)	0.00
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.596454	230,596.03	2.529816	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	12,400	CNE100001R58	CNY	7.353000	90.00	50.0000	ACT/360	2.529816	31,369.72	31,369.72	(6.27)	0.00
<b>ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											(2.50)	
	Buy	Partial Termination	16 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	112.700912	123,971.00	17.088779	2.00	1.000000
SDB3262741478	Close	NEW	17 Nov 2034	1,100	CNE100001CY9	CNY	7.353000	100.00	(1,089.8486)	ACT/360	15.326435	16,859.08	18,797.66	(3.37)	0.00
			13 Jan 2025											0.84	
	Buy	Full Termination	16 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	111.761305	911,972.25	16.989180	2.00	1.000000
SDB3262741478	Close	NEW	17 Nov 2034	8,160	CNE100001CY9	CNY	7.353000	100.00	(1,089.8486)	ACT/360	15.203734	124,062.47	138,631.71	(24.81)	0.00
			13 Jan 2025											0.00	
		Spread Change	13 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	(1,106.2293)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			13 Jan 2025											0.84	
	Buy	New Trade	16 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	111.761305	116,231.76	15.203734	2.00	1.000000
SDB3265531305	Open	NEW	18 Jan 2035	1,040	CNE100001CY9	CNY	7.353000	90.00	50.0000	ACT/360	15.203734	15,811.88	15,811.88	(3.16)	0.00
<b>ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											5.84	
	Sell	Upsize Trade	16 Jan 2025		603619.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.306540	(105,594.01)	2.759502	2.00	1.000000
SDB3260427150	Open	NEW	10 Oct 2034	(5,200)	CNE100002TK0	CNY	7.353000	100.00	(1,843.4121)	ACT/360	2.759502	(14,349.41)	(14,349.41)	(2.87)	0.00
			13 Jan 2025											2.50	
	Sell	Upsize Trade	16 Jan 2025		603619.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.271997	(10,136.00)	2.755729	2.00	1.000000
SDB3260427150	Open	NEW	10 Oct 2034	(500)	CNE100002TK0	CNY	7.353000	100.00	(1,843.4121)	ACT/360	2.755729	(1,377.86)	(1,377.86)	(0.28)	0.00
<b>ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			13 Jan 2025											0.84	
	Buy	Upsize Trade	16 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.275845	62,254.97	0.717713	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	11,800	CNE000000W62	CNY	7.353000	90.00	50.0000	ACT/360	0.717713	8,469.01	8,469.01	(1.69)	0.00
			13 Jan 2025											(2.50)	
	Buy	Upsize Trade	16 Jan 2025		600163.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.326794	20,774.50	0.724402	2.00	1.000000
SDB3260122823	Open	NEW	25 Sep 2034	3,900	CNE000000W62	CNY	7.353000	90.00	50.0000	ACT/360	0.724402	2,825.17	2,825.17	(0.57)	0.00
<b>ZIP CO LIMITED CMN ORDINARY FULLY PAID</b>															
			13 Jan 2025											0.00	
	Sell	Upsize Trade	15 Jan 2025		ZIPAX	AUD	AUD		4.334945	AUD-OIS-RBA	2.934999	(16,617.96)	2.934706	1.00	1.000000
SDB3260121497	Open	NEW	22 Sep 2034	(5,662)	AU0000218307	AUD	1.000000	100.00	(25.0000)	ACT/365	2.934706	(16,616.31)	(16,616.31)	(1.66)	0.00

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