

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 14, 2025  
Run Date: Jan 15, 2025 01:14 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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## CFD Daily Activity NEW

Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553</b>															
<b>3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3260962153		Spread Change NEW	14 Jan 2025 13 Oct 2034		688536.SH CNE1000042T2	USD CNY	USD		4.330000 (1,822.6650)	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>ADVANTEST CORP CMN</b>															
			14 Jan 2025											0.00	
SDB3265272450	Sell Open	Upsize Trade NEW	16 Jan 2025 11 Jan 2035		6857.T JP3122400009	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	9,620.666666 9,620.041323	(2,886,200.00) (2,886,012.40)	9,620.041323 (2,886,012.40)	0.65 (187.60)	1.000000 0.00
<b>AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
SDB3260123451	Buy Open	Upsize Trade NEW	17 Jan 2025 25 Sep 2034		000738.ZK CNE000000RM5	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	20.479999 2.789843	2,048.00 278.98	2.789843 278.98	2.00 (0.06)	1.000000 0.00
<b>AGC INC. CMN</b>															
			14 Jan 2025											0.00	
SDB3265604058	Sell Open	New Trade NEW	16 Jan 2025 17 Jan 2035		5201.T JP3112000009	JPY JPY	JPY	100.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	4,438.000000 4,437.711530	(1,331,400.00) (1,331,313.46)	4,437.711530 (1,331,313.46)	0.65 (86.54)	1.000000 0.00
<b>AGL ENERGY LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3260962041	Buy Close	Partial Termination NEW	16 Jan 2025 12 Oct 2034		AGL.AX AU000000AGL7	AUD AUD	AUD	100.00	4.335974 (25.0000)	AUD-OIS-RBA ACT/365	11.478487 11.479635	12,970.69 12,971.99	11.290000 12,757.70	1.00 (1.30)	1.000000 0.00
<b>AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3262800220		Spread Change NEW	14 Jan 2025 20 Nov 2034		603529.SH CNE1000051B1	USD CNY	USD	100.00	4.330000 (1,533.7628)	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>AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THA/LCL SH VTG FPD</b>															
			14 Jan 2025											0.21	
SDB3260121431	Buy Close	Partial Termination NEW	16 Jan 2025 22 Sep 2034		AOT_n.BK TH0765010R16	USD THB	USD	100.00	4.330000 (75.6040)	USD-Federal Funds-H.15 ACT/360	57.155025 1.645915	4,378,074.92 126,077.09	1.753352 134,306.76	4.00 (50.41)	1.000000 0.00
			14 Jan 2025											0.00	
SDB3260121431		Spread Change NEW	14 Jan 2025 22 Sep 2034		AOT_n.BK TH0765010R16	USD THB	USD	100.00	4.330000 (73.1102)	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>AJINOMOTO CO., INC. CMN</b>															
			14 Jan 2025											0.00	
SDB3264753534	Sell Close	Partial Termination NEW	16 Jan 2025 27 Dec 2034		2802.T JP3119600009	JPY JPY	JPY	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	6,357.888889 6,357.475626	(11,444,200.00) (11,443,456.13)	6,423.214811 (11,561,786.66)	0.65 (743.87)	1.000000 0.00
<b>ALIBABA GROUP HOLDING LIMITED CMN</b>															
			14 Jan 2025											0.00	
SDB3265127502	Buy Close	Partial Termination NEW	16 Jan 2025 05 Jan 2035		9988.HK KYG017191142	HKD HKD	HKD	100.00	3.282610 (30.0000)	HKD-HONIX ACT/365	78.996691 79.006171	537,177.50 537,241.96	82.408233 560,375.98	1.20 (64.46)	1.000000 0.00
			14 Jan 2025											10.85	
SDB3265127502	Buy Close	Partial Termination NEW	16 Jan 2025 05 Jan 2035		9988.HK 33,200 KYG017191142	HKD HKD	HKD	100.00	3.282610 (30.0000)	HKD-HONIX ACT/365	79.491716 79.587504	2,639,124.97 2,642,305.13	81.759607 2,714,418.95	1.20 (316.69)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>AMPOL LTD CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		ALD.AX	AUD	AUD		4.335717	AUD-OIS-RBA	29.548061	(7,771.14)	29.545106	1.00	1.000000
SDB3260458813	Open	NEW	29 Sep 2034	(263)	AU0000088338	AUD	1.000000	100.00	(25.0000)	ACT/365	29.545106	(7,770.36)	(7,770.36)	(0.78)	0.00
<b>ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.923336	(23,331.00)	3.528758	2.00	1.000000
SDB3263426667	Open	NEW	04 Dec 2034	(900)	CNE1000030R1	CNY	7.343000	100.00	(1,725.7352)	ACT/360	3.528758	(3,175.88)	(3,175.88)	(0.64)	0.00
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	26.040912	(57,290.01)	3.543578	2.00	1.000000
SDB3263426667	Open	NEW	04 Dec 2034	(2,200)	CNE1000030R1	CNY	7.343000	100.00	(1,725.7352)	ACT/360	3.543578	(7,795.87)	(7,795.87)	(1.56)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		603031.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263426667	Open	NEW	04 Dec 2034	0	CNE1000030R1	CNY		100.00	(1,719.9203)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		601801.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.638866	14,594.51	0.988637	2.00	1.000000
SDB3265127468	Close	NEW	08 Jan 2035	2,200	CNE100000KB2	CNY	7.343000	100.00	(1,525.0000)	ACT/360	0.903382	1,987.44	2,175.00	(0.40)	0.00
			14 Jan 2025											0.84	
	Buy	Full Termination	17 Jan 2025		601801.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.634601	125,393.96	0.994739	2.00	1.000000
SDB3265127468	Close	NEW	08 Jan 2035	18,900	CNE100000KB2	CNY	7.343000	100.00	(1,525.0000)	ACT/360	0.903784	17,081.52	18,800.57	(3.42)	0.00
<b>ANSELL LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		ANN.AX	AUD	AUD		4.335717	AUD-OIS-RBA	34.017434	(61,979.76)	34.014032	1.00	1.000000
SDB3260427214	Open	NEW	28 Sep 2034	(1,822)	AU000000ANN9	AUD	1.000000	100.00	(25.0000)	ACT/365	34.014032	(61,973.57)	(61,973.57)	(6.20)	0.00
<b>AOYAMA TRADING CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
	Sell	New Trade	16 Jan 2025		8219.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,122.555555	(1,910,300.00)	2,122.417589	0.65	1.000000
SDB3265604024	Open	NEW	17 Jan 2035	(900)	JP3106200003	JPY	1.000000	100.00	(25.0000)	ACT/365	2,122.417589	(1,910,175.83)	(1,910,175.83)	(124.17)	0.00
<b>ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		ALL.AX	AUD	AUD		4.335717	AUD-OIS-RBA	70.727134	(81,548.39)	70.720061	1.00	1.000000
SDB3264983885	Open	NEW	04 Jan 2035	(1,153)	AU000000ALL7	AUD	1.000000	100.00	(25.0000)	ACT/365	70.720061	(81,540.23)	(81,540.23)	(8.15)	0.00
<b>ASICS CORP CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		7936.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,219.589285	(18,029,700.00)	3,219.380012	0.65	1.000000
SDB3264453044	Open	NEW	20 Dec 2034	(5,600)	JP3118000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,219.380012	(18,028,528.07)	(18,028,528.07)	(1,171.93)	0.00
<b>AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	New Trade	16 Jan 2025		AZJ.AX	AUD	AUD		4.335717	AUD-OIS-RBA	3.255697	(14,826.44)	3.255371	1.00	1.000000
SDB3265604057	Open	NEW	17 Jan 2035	(4,554)	AU000000AZJ1	AUD	1.000000	100.00	(25.0000)	ACT/365	3.255371	(14,824.96)	(14,824.96)	(1.48)	0.00
<b>BAIDU, INC. CMN</b>															
			14 Jan 2025											10.85	
	Buy	Partial Termination	16 Jan 2025		9888.HK	HKD	HKD		3.282610	HKD-HONIX	77.053676	261,982.50	82.700000	1.20	1.000000
SDB3264328906	Close	NEW	20 Dec 2034	3,400	KYG070341048	HKD	1.000000	100.00	(30.0000)	ACT/365	77.146526	262,298.19	281,180.00	(31.44)	0.00

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<b>06831553 (Cont.)</b>															
<b>BAIDU, INC. CMN (Cont.)</b>															
	Buy	Partial Termination	14 Jan 2025											0.00	
SDB3264328906	Close	NEW	16 Jan 2025 20 Dec 2034	600	9888.HK KYG070341048	HKD HKD	HKD	100.00	3.282610	HKD-HONIX ACT/365	76.531250 76.540434	45,918.75 45,924.26	82.700000 49,620.00	1.20 (5.51)	1.000000 0.00
<b>BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	14 Jan 2025											0.00	
SDB3262179005		NEW	14 Jan 2025 09 Nov 2034	0	603398.SH CNE1000023W6	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>BANGKOK DUSIT MED SVCS PCL NVDR CMN</b>															
	Buy	Partial Termination	14 Jan 2025											0.21	
SDB3264650037	Close	NEW	16 Jan 2025 27 Dec 2034	4,200	BDMS_n.BK TH0264010R10	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	23.671424 0.681675	99,419.98 2,863.03	0.721968 3,032.27	4.00 (1.14)	1.000000 0.00
<b>BANK OF BARODA CMN</b>															
	Sell	Partial Termination	14 Jan 2025											11.00	
SDB3265276897	Close	NEW	15 Jan 2025 09 Jan 2035	(19,827)	BOB.NS INE028A01039	USD INR	USD	78.16	4.330000	USD-Federal Funds-H.15 ACT/360	222.916471 2.568171	(4,419,764.87) (50,919.13)	2.712201 (53,774.81)	4.00 (20.40)	1.000000 0.00
<b>BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Partial Termination	14 Jan 2025											(2.50)	
SDB3264054670	Close	NEW	17 Jan 2025 14 Dec 2034	97,600	601169.SH CNE100000734	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	5.961360 0.811802	581,828.74 79,231.88	0.839854 81,969.75	2.00 (15.85)	1.000000 0.00
	Buy	Partial Termination	14 Jan 2025											0.84	
SDB3264054670	Close	NEW	17 Jan 2025 14 Dec 2034	617,900	601169.SH CNE100000734	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	5.964918 0.812558	3,685,722.83 502,079.59	0.839854 518,945.79	2.00 (100.39)	1.000000 0.00
<b>BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
	Sell	Upsize Trade	14 Jan 2025											0.21	
SDB3263247203	Open	NEW	16 Jan 2025 29 Nov 2034	(17,100)	BANPU_n.BK TH0148010R15	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	5.375742 0.154677	(91,925.19) (2,644.98)	0.154677 (2,644.98)	4.00 (1.06)	1.000000 0.00
		Spread Change	14 Jan 2025											0.00	
SDB3263247203		NEW	14 Jan 2025 29 Nov 2034	0	BANPU_n.BK TH0148010R15	USD THB	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>BAYCURRENT CMN</b>															
	Buy	Upsize Trade	14 Jan 2025											0.00	
SDB3260427170	Open	NEW	16 Jan 2025 28 Sep 2034	1,200	6532.T JP3835250006	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	5,029.416667 5,029.743579	6,035,300.00 6,035,692.29	5,029.743579 6,035,692.29	0.65 (392.29)	1.000000 0.00
<b>BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Partial Termination	14 Jan 2025											0.84	
SDB3265531298	Close	NEW	17 Jan 2025 18 Jan 2035	100	301085.ZK CNE100004S54	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	63.279996 8.620179	6,328.00 862.02	7.960512 796.05	2.00 (0.17)	1.000000 0.00
	Buy	Full Termination	14 Jan 2025											(2.50)	
SDB3265531298	Close	NEW	17 Jan 2025 18 Jan 2035	200	301085.ZK CNE100004S54	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	62.362503 8.492358	12,472.50 1,698.47	8,049579 1,609.92	2.00 (0.34)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 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	(1,781.3793)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.841294	205,118.02	1.289142	2.00	1.000000
SDB3264921700	Close	NEW	05 Jan 2035	23,200	CNE100001617	CNY	7.343000	100.00	(1,738.5688)	ACT/360	1.204386	27,941.76	29,908.09	(5.59)	0.00
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		300251.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.853039	74,365.53	1.289142	2.00	1.000000
SDB3264921700	Close	NEW	05 Jan 2035	8,400	CNE100001617	CNY	7.343000	100.00	(1,738.5688)	ACT/360	1.205583	10,126.90	10,828.79	(2.03)	0.00
<b>BEIJING GEOENVIRON ENGINEERING &amp; TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 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	(1,279.9342)	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>															
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.985387	(23,381.00)	2.448222	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(1,300)	CNE100002813	CNY	7.343000	100.00	(631.3706)	ACT/360	2.448222	(3,182.69)	(3,182.69)	(0.64)	0.00
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		300523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.003166	(142,225.01)	2.449823	2.00	1.000000
SDB3263530575	Open	NEW	07 Dec 2034	(7,900)	CNE100002813	CNY	7.343000	100.00	(631.3706)	ACT/360	2.449823	(19,353.60)	(19,353.60)	(3.87)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 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	(701.9096)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		000786.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.903330	(9,271.00)	4.139184	2.00	1.000000
SDB3260123700	Close	NEW	25 Sep 2034	(300)	CNE000000QS4	CNY	7.343000	90.00	50.0000	ACT/360	4.205243	(1,261.57)	(1,241.76)	(0.25)	0.00
			14 Jan 2025											2.50	
	Sell	Partial Termination	17 Jan 2025		000786.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	30.387502	(6,077.50)	4.139184	2.00	1.000000
SDB3260123700	Close	NEW	25 Sep 2034	(200)	CNE000000QS4	CNY	7.343000	90.00	50.0000	ACT/360	4.136433	(827.29)	(827.84)	(0.17)	0.00
<b>BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE &amp; TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		300166.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589510		NEW	07 Dec 2034	0	CNE100000ZB0	CNY		100.00	(1,492.5362)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.744377	12,595.50	2.144027	2.00	1.000000
SDB3260264439	Open	NEW	10 Oct 2034	800	CNE100000YL2	CNY	7.343000	90.00	50.0000	ACT/360	2.144027	1,715.22	1,715.22	(0.34)	0.00
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		601126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.707429	109,952.00	2.139710	2.00	1.000000
SDB3260264439	Open	NEW	10 Oct 2034	7,000	CNE100000YL2	CNY	7.343000	90.00	50.0000	ACT/360	2.139710	14,977.97	14,977.97	(2.99)	0.00

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<b>066831553 (Cont.)</b>															
<b>BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3262540455		Spread Change NEW	14 Jan 2025 16 Nov 2034		300379.ZK 0 CNE100001R1L4	USD CNY	USD		4.330000 (1,730.9196)	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>BEIJING URBAN CONSTRUCTION INVESTMENT &amp; DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3261097677	Sell Close	Partial Termination NEW	17 Jan 2025 19 Oct 2034		600266.SH (1,000) CNE000000Y52	USD CNY	USD		4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	4.798999 0.653035	(4,799.00) (653.03)	0.696464 (696.46)	2.00 (0.13)	1.000000 0.00
			14 Jan 2025											2.50	
SDB3261097677	Sell Close	Partial Termination NEW	17 Jan 2025 19 Oct 2034		600266.SH (100) CNE000000Y52	USD CNY	USD		4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	4.764997 0.648625	(476.50) (64.86)	0.696464 (69.65)	2.00 (0.01)	1.000000 0.00
<b>BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3260123499	Buy Close	Partial Termination NEW	17 Jan 2025 25 Sep 2034		600861.SH 3,518 CNE000000GS5	USD CNY	USD		4.330000 7.343000	USD-Federal Funds-H.15 ACT/360	17.890001 2.436334	62,937.02 8,571.02	2,642468 9,296.20	0.00 0.00	1.000000 0.00
<b>BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
SDB3265057929	Buy Close	Partial Termination NEW	17 Jan 2025 05 Jan 2035		000729.ZK 200 CNE000000S84	USD CNY	USD		4.330000 7.343000	USD-Federal Funds-H.15 ACT/360	11.309997 1.540165	2,262.00 308.03	1.656028 331.21	2.00 (0.06)	1.000000 0.00
			14 Jan 2025											0.84	
SDB3265057929	Buy Close	Partial Termination NEW	17 Jan 2025 05 Jan 2035		000729.ZK 200 CNE000000S84	USD CNY	USD		4.330000 7.343000	USD-Federal Funds-H.15 ACT/360	11.199996 1.525695	2,240.00 305.14	1.656028 331.21	2.00 (0.06)	1.000000 0.00
<b>BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3260964901	Sell Open	Upsize Trade NEW	16 Jan 2025 12 Oct 2034		BGL.AX (338) AU0000019374	AUD AUD	AUD		4.335717 (25.0000)	AUD-OIS-RBA ACT/365	1.064201 1.064095	(359.70) (359.66)	1.064095 (359.66)	1.00 (0.04)	1.000000 0.00
<b>BHARAT ELECTRONICS LIMITED CMN</b>															
			14 Jan 2025											12.50	
SDB3265531683	Buy Open	Upsize Trade NEW	15 Jan 2025 16 Jan 2035		BAJE.NS 9,780 INE263A01024	USD INR	USD		4.330000 86.669500	USD-Federal Funds-H.15 ACT/360	266.723493 3.082556	2,608,555.76 30,147.40	3.082556 30,147.40	4.00 (12.04)	1.000000 0.00
<b>BHARAT HEAVY ELECTRICALS LTD CMN</b>															
			14 Jan 2025											12.50	
SDB3265604670	Buy Open	New Trade NEW	15 Jan 2025 16 Jan 2035		BHEL.NS 12,404 INE257A01026	USD INR	USD		4.330000 86.669500	USD-Federal Funds-H.15 ACT/360	195.982785 2.264997	2,430,970.47 28,095.02	2.264997 28,095.02	4.00 (11.22)	1.000000 0.00
<b>BHARAT PETROLEUM CORP LTD CMN</b>															
			14 Jan 2025											12.50	
SDB3265346296	Buy Open	Upsize Trade NEW	15 Jan 2025 09 Jan 2035		BPCL.NS 19,339 INE029A01011	USD INR	USD		4.330000 86.669500	USD-Federal Funds-H.15 ACT/360	269.318863 3.112551	5,208,357.49 60,193.62	3.112551 60,193.62	4.00 (24.04)	1.000000 0.00
<b>BHP GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3265201687	Sell Close	Partial Termination NEW	16 Jan 2025 10 Jan 2035		BHP.AX (6.661) AU000000BHP4	AUD AUD	AUD		4.335974 25.0000	AUD-OIS-RBA ACT/365	39.992011 39.988012	(266,386.79) (266,360.15)	39.003934 (259,805.20)	1.00 (26.64)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3260123369		Spread Change	14 Jan 2025		688177.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100003R98	CNY		100.00	(1,246.3401)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3262867383		Spread Change	14 Jan 2025		002382.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE100000MZ7	CNY		100.00	(1,309.2654)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3260644174	Buy	Partial Termination	16 Jan 2025		BRG.AX	AUD	AUD		4.335974	AUD-OIS-RBA	35.444997	325,952.19	35.380000	1.00	1.000000
	Close	NEW	06 Oct 2034	9,196	AU000000BRG2	AUD	1.000000	100.00	(25.0000)	ACT/365	35.448541	325,984.78	325,354.48	(32.60)	0.00
<b>BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
SDB3265406686	Buy	Partial Termination	17 Jan 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.021251	18,008.50	6.531798	2.00	1.000000
	Close	NEW	12 Jan 2035	400	CNE100002D38	CNY	7.343000	100.00	(2,125.0000)	ACT/360	6.130873	2,452.35	2,612.72	(0.49)	0.00
			14 Jan 2025											0.84	
SDB3265406686	Buy	Full Termination	17 Jan 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.356669	27,214.00	6.531798	2.00	1.000000
	Close	NEW	12 Jan 2035	600	CNE100002D38	CNY	7.343000	100.00	(2,125.0000)	ACT/360	6.178613	3,707.17	3,919.08	(0.74)	0.00
			14 Jan 2025											0.00	
SDB3265406686		Spread Change	14 Jan 2025		300548.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Jan 2035	0	CNE100002D38	CNY		100.00	(2,250.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3264983870	Buy	Full Termination	17 Jan 2025		300796.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.215802	160,388.09	1.391646	0.00	1.000000
	Close	NEW	05 Jan 2035	15,700	CNE100003QP3	CNY	7.343000	100.00	(1,750.0000)	ACT/360	1.391230	21,842.31	21,848.84	0.00	0.00
<b>BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3260123558	Sell	Partial Termination	17 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.169364	(144,863.00)	2.003359	2.00	1.000000
	Close	NEW	25 Sep 2034	(11,000)	CNE0000012Q3	CNY	7.343000	90.00	50.0000	ACT/360	1.792052	(19,712.57)	(22,036.95)	(3.95)	0.00
			14 Jan 2025											2.50	
SDB3260123558	Sell	Partial Termination	17 Jan 2025		600258.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.147668	(39,443.00)	2.003359	2.00	1.000000
	Close	NEW	25 Sep 2034	(3,000)	CNE0000012Q3	CNY	7.343000	90.00	50.0000	ACT/360	1.789698	(5,369.09)	(6,010.08)	(1.07)	0.00
<b>BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
			14 Jan 2025											0.21	
SDB3264390770	Buy	Partial Termination	16 Jan 2025		BTS_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.883139	54,124.88	0.179755	4.00	1.000000
	Close	NEW	20 Dec 2034	9,200	TH0221010R10	THB	34.740000	100.00	(1,298.8356)	ACT/360	0.169419	1,558.65	1,653.75	(0.62)	0.00
<b>BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN</b>															
			14 Jan 2025											0.21	
SDB3264716756	Buy	Partial Termination	16 Jan 2025		BH_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	192.028577	672,100.02	5.893868	4.00	1.000000
	Close	NEW	27 Dec 2034	3,500	TH0168010R13	THB	34.740000	100.00	(417.3684)	ACT/360	5.529920	19,354.72	20,628.54	(7.74)	0.00
			14 Jan 2025											0.00	
SDB3264716756		Spread Change	14 Jan 2025		BH_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	27 Dec 2034	0	TH0168010R13	THB		100.00	(400.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>06831553 (Cont.)</b>															
<b>C&amp;S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3260123088		Spread Change NEW	14 Jan 2025 25 Sep 2034		002511.ZK CNE10000X36	USD CNY	USD		4.330000 (1,360.6966)	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>C-CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3262867370		Spread Change NEW	14 Jan 2025 24 Nov 2034		688262.SH CNE1000055F3	USD CNY	USD		4.330000 (1,933.6953)	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>CAL-COMP ELEC (THAILAND) PCL NVDR CMN</b>															
			14 Jan 2025											0.21	
SDB3264922958	Buy Close	Partial Termination NEW	16 Jan 2025 05 Jan 2035		CCET_n.BK TH0639010R13	USD THB	USD	34.740000	4.330000 (2,355.4435)	USD-Federal Funds-H.15 ACT/360	9.250008 0.266376	71,225.06 2,051.10	0.297628 2,291.74	4.00 (0.82)	1.000000 0.00
<b>CANARA BANK CMN</b>															
			14 Jan 2025											12.50	
SDB3265604662	Buy Open	New Trade NEW	15 Jan 2025 16 Jan 2035		CNBK.NS INE476A01022	USD INR	USD	86.669500	4.330000 75.0000	USD-Federal Funds-H.15 ACT/360	92.028273 1.063582	2,657,960.58 30,718.38	1.063582 30,718.38	4.00 (12.27)	1.000000 0.00
<b>CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
SDB3262322896	Buy Open	Upsize Trade NEW	17 Jan 2025 10 Nov 2034		002367.ZK CNE100000M39	USD CNY	USD	7.343000	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.664003 0.907486	13,328.01 1,814.97	0.907486 1,814.97	2.00 (0.36)	1.000000 0.00
SDB3262322896	Buy Open	Upsize Trade NEW	17 Jan 2025 10 Nov 2034		002367.ZK CNE100000M39	USD CNY	USD	7.343000	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	6.652160 0.906176	33,926.02 4,621.50	0.906176 4,621.50	2.00 (0.92)	1.000000 0.00
<b>CENTRAL JAPAN RAILWAY COMPANY CMN</b>															
			14 Jan 2025											0.00	
SDB3263116848	Sell Close	Partial Termination NEW	16 Jan 2025 27 Nov 2034		9022.T JP3566800003	JPY JPY	JPY	1.000000	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	2,795.000000 2,794.818325	(6,987,500.00) (6,987,045.81)	2,965.000000 (7,412,500.00)	0.65 (454.19)	1.000000 0.00
<b>CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673</b>															
			14 Jan 2025											0.21	
SDB3264792849	Buy Close	Partial Termination NEW	16 Jan 2025 28 Dec 2034		CPN_n.BK TH0481010R10	USD THB	USD	34.740000	4.330000 (251.7299)	USD-Federal Funds-H.15 ACT/360	52.988014 1.525916	884,899.83 25,482.80	1.679682 28,050.69	4.00 (10.19)	1.000000 0.00
SDB3264792849		Spread Change NEW	14 Jan 2025 28 Dec 2034		CPN_n.BK TH0481010R10	USD THB	USD	100.00	4.330000 (249.0024)	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>CERES CMN</b>															
			14 Jan 2025											0.00	
SDB3264255529	Sell Open	Upsize Trade NEW	16 Jan 2025 15 Dec 2034		3696.T JP3423570005	JPY JPY	JPY	1.000000	0.227000 (253.3333)	JPY-BOJ-TONAT ACT/365	2,748.000000 2,747.821380	(274,800.00) (274,782.14)	2,747.821380 (274,782.14)	0.65 (17.86)	1.000000 0.00
<b>CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3264921673	Sell Close	Partial Termination NEW	17 Jan 2025 05 Jan 2035		603099.SH CNE100001T56	USD CNY	USD	7.343000	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	36.515999 4.969000	(73,032.00) (9,938.00)	5.751977 (11,503.95)	2.00 (1.99)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			14 Jan 2025											2.50	
SDB3264921673	Sell	Partial Termination	17 Jan 2025		603099.SH	USD	USD		4.330000	USD-Federal Funds-H.15	36.235000	(10,870.50)	5.751977	2.00	1.000000
	Close	NEW	05 Jan 2035	(300)	CNE100001T56	CNY	7.343000	90.00	50.0000	ACT/360	4.932411	(1,479.72)	(1,725.59)	(0.30)	0.00
<b>CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3265406682		Spread Change	14 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	12 Jan 2035	0	CNE100001VQ5	CNY		100.00	(1,875.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			14 Jan 2025											5.84	
SDB3265531276	Sell	Upsize Trade	17 Jan 2025		603698.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.954743	(94,132.98)	2.171079	2.00	1.000000
	Open	NEW	18 Jan 2035	(5,900)	CNE100001VQ5	CNY	7.343000	100.00	(1,825.0000)	ACT/360	2.171079	(12,809.37)	(12,809.37)	(2.56)	0.00
<b>CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3264649818	Sell	Upsize Trade	17 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.347498	(5,339.00)	1.816292	2.00	1.000000
	Open	NEW	02 Jan 2035	(400)	CNE100000BN6	CNY	7.343000	100.00	(1,914.4444)	ACT/360	1.816292	(726.52)	(726.52)	(0.15)	0.00
			14 Jan 2025											2.50	
SDB3264649818	Sell	Upsize Trade	17 Jan 2025		002240.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.261669	(7,957.00)	1.805216	2.00	1.000000
	Open	NEW	02 Jan 2035	(600)	CNE100000BN6	CNY	7.343000	100.00	(1,914.4444)	ACT/360	1.805216	(1,083.13)	(1,083.13)	(0.22)	0.00
<b>CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3263985563		Spread Change	14 Jan 2025		002716.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100001RP5	CNY		100.00	(1,739.3661)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
SDB3260122943	Buy	Partial Termination	17 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.577414	118,467.04	1.585481	2.00	1.000000
	Close	NEW	25 Sep 2034	11,200	CNE100002GX0	CNY	7.343000	100.00	(1,395.0471)	ACT/360	1.440885	16,137.91	17,757.39	(3.23)	0.00
			14 Jan 2025											(2.50)	
SDB3260122943	Buy	Partial Termination	17 Jan 2025		600977.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.559241	34,845.50	1.585481	2.00	1.000000
	Close	NEW	25 Sep 2034	3,300	CNE100002GX0	CNY	7.343000	100.00	(1,395.0471)	ACT/360	1.437929	4,745.17	5,232.09	(0.95)	0.00
<b>CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
SDB3264054683	Sell	Upsize Trade	17 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.454501	(24,454.50)	3.328816	2.00	1.000000
	Open	NEW	14 Dec 2034	(1,000)	CNE100002XN6	CNY	7.343000	100.00	(1,906.7811)	ACT/360	3.328816	(3,328.82)	(3,328.82)	(0.67)	0.00
			14 Jan 2025											5.84	
SDB3264054683	Sell	Upsize Trade	17 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.350498	(146,102.99)	3.313551	2.00	1.000000
	Open	NEW	14 Dec 2034	(6,000)	CNE100002XN6	CNY	7.343000	100.00	(1,906.7811)	ACT/360	3.313551	(19,881.31)	(19,881.31)	(3.98)	0.00
			14 Jan 2025											0.00	
SDB3264054683		Spread Change	14 Jan 2025		603505.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100002XN6	CNY		100.00	(1,903.5523)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
SDB3262681150	Buy	Upsize Trade	17 Jan 2025		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.379996	3,838.00	5.228231	2.00	1.000000
	Open	NEW	16 Nov 2034	100	CNE000001Q93	CNY	7.343000	90.00	50.0000	ACT/360	5.228231	522.82	522.82	(0.10)	0.00

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<b>066831553 (Cont.)</b>															
<b>CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		601628.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.400002	3,840.00	5.229209	2.00	1.000000
SDB3262681150	Open	NEW	16 Nov 2034	100	CNE000001Q93	CNY	7.343000	90.00	50.0000	ACT/360	5.229209	522.92	522.92	(0.10)	0.00
<b>CHINA MENGNIU DAIRY CO CMN</b>															
			14 Jan 2025											10.85	
	Buy	Upsize Trade	16 Jan 2025		2319.HK	HKD	HKD		3.282610	HKD-HONIX	15.230000	60,920.00	15.248352	1.20	1.000000
SDB3262612820	Open	NEW	15 Nov 2034	4,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	15.248352	60,993.41	60,993.41	(7.31)	0.00
			14 Jan 2025											0.00	
	Buy	Upsize Trade	16 Jan 2025		2319.HK	HKD	HKD		3.282610	HKD-HONIX	15.270000	91,620.00	15.271832	1.20	1.000000
SDB3262612820	Open	NEW	15 Nov 2034	6,000	KYG210961051	HKD	1.000000	100.00	30.0000	ACT/365	15.271832	91,630.99	91,630.99	(10.99)	0.00
<b>CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		601872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.813250	(27,253.00)	0.927129	2.00	1.000000
SDB3265406629	Open	NEW	12 Jan 2035	(4,000)	CNE000001PQ8	CNY	7.343000	100.00	(1,225.0000)	ACT/360	0.927129	(3,708.52)	(3,708.52)	(0.74)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		601872.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.802855	(4,762.00)	0.926024	2.00	1.000000
SDB3265406629	Open	NEW	12 Jan 2035	(700)	CNE000001PQ8	CNY	7.343000	100.00	(1,225.0000)	ACT/360	0.926024	(648.22)	(648.22)	(0.13)	0.00
<b>CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	New Trade	17 Jan 2025		001979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.178014	(317,554.04)	1.384997	2.00	1.000000
SDB3265604023	Open	NEW	18 Jan 2035	(31,200)	CNE100002FC6	CNY	7.343000	100.00	(1,975.0000)	ACT/360	1.384997	(43,211.91)	(43,211.91)	(8.65)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		001979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.164253	(68,100.50)	1.383587	2.00	1.000000
SDB3265604023	Open	NEW	18 Jan 2035	(6,700)	CNE100002FC6	CNY	7.343000	100.00	(1,975.0000)	ACT/360	1.383587	(9,270.03)	(9,270.03)	(1.85)	0.00
<b>CHINA NATL SOFTWARE &amp; SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		600536.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123202		NEW	25 Sep 2034	0	CNE000001BB0	CNY		100.00	(1,750.6235)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CHINA PETROLEUM &amp; CHEMICAL COR'P CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		600028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.223503	1,101,560.03	0.847783	2.00	1.000000
SDB3265531281	Open	NEW	18 Jan 2035	177,000	CNE0000018G1	CNY	7.343000	90.00	50.0000	ACT/360	0.847783	150,057.59	150,057.59	(30.00)	0.00
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		600028.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.236670	1,028,426.88	0.849293	2.00	1.000000
SDB3265531281	Open	NEW	18 Jan 2035	164,900	CNE0000018G1	CNY	7.343000	90.00	50.0000	ACT/360	0.849293	140,048.42	140,048.42	(28.01)	0.00
<b>CHINA RESOURCES LAND LIMITED CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		1109.HK	HKD	HKD		3.282610	HKD-HONIX	22.121429	(154,850.00)	22.118774	1.20	1.000000
SDB3262115571	Open	NEW	08 Nov 2034	(7,000)	KYG2108Y1052	HKD	1.000000	100.00	(30.0000)	ACT/365	22.118774	(154,831.42)	(154,831.42)	(18.58)	0.00
			14 Jan 2025											10.85	
	Sell	Upsize Trade	16 Jan 2025		1109.HK	HKD	HKD		3.282610	HKD-HONIX	22.050000	(22,050.00)	22.023430	1.20	1.000000
SDB3262115571	Open	NEW	08 Nov 2034	(1,000)	KYG2108Y1052	HKD	1.000000	100.00	(30.0000)	ACT/365	22.023430	(22,023.43)	(22,023.43)	(2.65)	0.00

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<b>066831553 (Cont.)</b>															
<b>CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3264983872	Sell	Full Termination	17 Jan 2025		600900.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.835198	(72,087.99)	4.035397	2.00	1.000000
	Close	NEW	05 Jan 2035	(2,500)	CNE000001G87	CNY	7.343000	90.00	50.0000	ACT/360	3.923817	(9,809.54)	(10,088.49)	(1.96)	0.00
<b>CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
SDB3260123128	Buy	Upsize Trade	17 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.591631	123,732.04	1.306599	2.00	1.000000
	Open	NEW	25 Sep 2034	12,900	CNE000001GT1	CNY	7.343000	90.00	50.0000	ACT/360	1.306599	16,855.13	16,855.13	(3.37)	0.00
			14 Jan 2025											(2.50)	
SDB3260123128	Buy	Upsize Trade	17 Jan 2025		600452.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.576933	29,688.49	1.304161	2.00	1.000000
	Open	NEW	25 Sep 2034	3,100	CNE000001GT1	CNY	7.343000	90.00	50.0000	ACT/360	1.304161	4,042.90	4,042.90	(0.81)	0.00
<b>CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3265465985	Sell	Upsize Trade	17 Jan 2025		301559.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.685003	(8,811.00)	1.998296	2.00	1.000000
	Open	NEW	16 Jan 2035	(600)	CNE1000069M0	CNY	7.343000	100.00	(1,775.0000)	ACT/360	1.998296	(1,198.98)	(1,198.98)	(0.24)	0.00
			14 Jan 2025											2.50	
SDB3265465985	Sell	Upsize Trade	17 Jan 2025		301559.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.729997	(1,473.00)	2.005089	2.00	1.000000
	Open	NEW	16 Jan 2035	(100)	CNE1000069M0	CNY	7.343000	100.00	(1,775.0000)	ACT/360	2.005089	(200.51)	(200.51)	(0.04)	0.00
<b>CLP HOLDINGS LIMITED CMN</b>															
			14 Jan 2025											0.00	
SDB3265057952	Sell	Upsize Trade	16 Jan 2025		0002.HK	HKD	HKD		3.282610	HKD-HONIX	63.838637	(351,112.50)	63.830976	1.20	1.000000
	Open	NEW	04 Jan 2035	(5,500)	HK0002007356	HKD	1.000000	100.00	(30.0000)	ACT/365	63.830976	(351,070.37)	(351,070.37)	(42.13)	0.00
			14 Jan 2025											10.85	
SDB3265057952	Sell	Upsize Trade	16 Jan 2025		0002.HK	HKD	HKD		3.282610	HKD-HONIX	63.904445	(1,437,850.01)	63.827440	1.20	1.000000
	Open	NEW	04 Jan 2035	(22,500)	HK0002007356	HKD	1.000000	100.00	(30.0000)	ACT/365	63.827440	(1,436,117.40)	(1,436,117.40)	(172.54)	0.00
<b>CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3265406624	Sell	Upsize Trade	17 Jan 2025		600787.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.977997	(2,989.00)	0.813470	2.00	1.000000
	Open	NEW	12 Jan 2035	(500)	CNE000000NS1	CNY	7.343000	100.00	(1,700.0000)	ACT/360	0.813470	(406.74)	(406.74)	(0.08)	0.00
<b>COCHLEAR LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3264649698	Sell	Upsize Trade	16 Jan 2025		COH.AX	AUD	AUD		4.335717	AUD-OIS-RBA	300.381928	(24,931.70)	300.351890	1.00	1.000000
	Open	NEW	29 Dec 2034	(83)	AU000000COH5	AUD	1.000000	100.00	(25.0000)	ACT/365	300.351890	(24,929.21)	(24,929.21)	(2.49)	0.00
<b>COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3265604062	Buy	New Trade	16 Jan 2025		CBA.AX	AUD	AUD		4.335717	AUD-OIS-RBA	152.309548	321,525.46	152.324779	1.00	1.000000
	Open	NEW	17 Jan 2035	2,111	AU000000CBA7	AUD	1.000000	100.00	25.0000	ACT/365	152.324779	321,557.61	321,557.61	(32.15)	0.00
<b>COMPUTER AGE MANAGEMENT SERVICES LTD CMN</b>															
			14 Jan 2025											12.50	
SDB3265276896	Buy	Upsize Trade	15 Jan 2025		COMU.NS	USD	USD		4.330000	USD-Federal Funds-H.15	4,265.082195	11,861,193.58	49,292076	4.00	1.000000
	Open	NEW	09 Jan 2035	2,781	INE596I01012	INR	86.669500	78.16	75.0000	ACT/360	49,292076	137,081.26	137,081.26	(54.74)	0.00
<b>CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
SDB3265345684	Sell	Partial Termination	17 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	251.517361	(3,999,126.04)	33.496658	2.00	1.000000
	Close	NEW	11 Jan 2035	(15,900)	CNE100003662	CNY	7.343000	90.00	50.0000	ACT/360	34,237257	(544,372.39)	(532,596.87)	(108.92)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
	Sell	Partial Termination	14 Jan 2025		300750.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	250.458359	(1,527,795.99)	33.360954	5.84	1.000000
SDB3265345684	Close	NEW	11 Jan 2035	(6,100)	CNE100003662	CNY	7.343000	90.00	50.0000	ACT/360	34.081707	(207,898.41)	(203,501.82)	(41.61)	0.00
<b>COSMO ENERGY HOLDINGS CO., LTD. CMN</b>															
	Sell	Upsize Trade	14 Jan 2025		5021.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	7,164.666666	(4,298,800.00)	7,164.200963	0.00	1.000000
SDB3260458785	Open	NEW	29 Sep 2034	(600)	JP3298000005	JPY	1.000000	92.09	(25.0000)	ACT/365	7,164.200963	(4,298,520.58)	(4,298,520.58)	(279.42)	0.00
<b>CRRR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	14 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.502520	105,785.53	1.021673	(2.50)	1.000000
SDB3260588261	Open	NEW	12 Oct 2034	14,100	CNE100000CP9	CNY	7.343000	90.00	50.0000	ACT/360	1.021673	14,405.59	14,405.59	(2.88)	0.00
	Buy	Upsize Trade	14 Jan 2025		601766.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.431458	35,671.00	1.012334	0.84	1.000000
SDB3260588261	Open	NEW	12 Oct 2034	4,800	CNE100000CP9	CNY	7.343000	90.00	50.0000	ACT/360	1.012334	4,859.20	4,859.20	(0.97)	0.00
<b>CSSC SCIENCE &amp; TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	14 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.099032	(435,565.15)	1.646404	5.84	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(36,000)	CNE000000QR6	CNY	7.343000	100.00	(1,957.6375)	ACT/360	1.646404	(59,270.54)	(59,270.54)	(11.86)	0.00
	Sell	Upsize Trade	14 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.098800	(60,494.00)	1.646923	2.50	1.000000
SDB3261168661	Open	NEW	19 Oct 2034	(5,000)	CNE000000QR6	CNY	7.343000	100.00	(1,957.6375)	ACT/360	1.646923	(8,234.61)	(8,234.61)	(1.65)	0.00
	Spread Change	NEW	14 Jan 2025		600072.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3261168661	NEW		19 Oct 2034	0	CNE000000QR6	CNY		100.00	(1,930.9053)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>CYBER AGENT LTD CMN</b>															
	Buy	Full Termination	14 Jan 2025		4751.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,038.041666	1,245,650.00	1,096.000000	0.65	1.000000
SDB3264390139	Close	NEW	20 Dec 2034	1,200	JP3311400000	JPY	1.000000	92.00	(25.0000)	ACT/365	1,038.109139	1,245,730.97	1,315,200.00	(80.97)	0.00
<b>DAIKIN INDUSTRIES CMN</b>															
	Buy	Partial Termination	14 Jan 2025		6367.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	18,307.500001	10,984,500.00	19,002.803199	0.65	1.000000
SDB3264857830	Close	NEW	29 Dec 2034	600	JP3481800005	JPY	1.000000	92.00	(25.0000)	ACT/365	18,308.689988	10,985,213.99	11,401,681.92	(713.99)	0.00
<b>DAIKOKUYA HOLDINGS CMN</b>															
	Sell	Upsize Trade	14 Jan 2025		6993.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	22.683016	(6,196,999.97)	22.681542	0.65	1.000000
SDB3265465929	Open	NEW	12 Jan 2035	(273,200)	JP3926000005	JPY	1.000000	92.00	(1,000.0000)	ACT/365	22.681542	(6,196,597.27)	(6,196,597.27)	(402.80)	0.00
<b>DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Spread Change	NEW	14 Jan 2025		600198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	0.00	0.000000
SDB3265406679	NEW		12 Jan 2035	0	CNE000000X87	CNY		100.00	(1,625.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>066831553 (Cont.)</b>															
<b>DELTA ELECTRONICS (TH) PCL NVDR CMN</b>															
			14 Jan 2025											0.21	
	Buy	Partial Termination	16 Jan 2025		DELTA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	143.857147	5,840,600.17	4.507426	4.00	1.000000
SDB3265407095	Close	NEW	11 Jan 2035	40,600	TH0528010R18	THB	34.740000	100.00	(50.0000)	ACT/360	4.142709	168,193.99	183,001.48	(67.25)	0.00
<b>DENA CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		2432.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,736.166667	820,850.00	3,135.000000	0.65	1.000000
SDB3260427159	Close	NEW	28 Sep 2034	300	JP3548610009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,736.344518	820,903.36	940,500.00	(53.36)	0.00
<b>DLF LIMITED CMN</b>															
			14 Jan 2025											12.50	
	Buy	Upsize Trade	15 Jan 2025		DLFNS	USD	USD		4.330000	USD-Federal Funds-H.15	719.792079	17,002,928.49	8.318725	4.00	1.000000
SDB3265531682	Open	NEW	16 Jan 2035	23,622	INE271C01023	INR	86.669500	78.16	75.0000	ACT/360	8.318725	196,504.92	196,504.92	(78.47)	0.00
<b>DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		DMPAX	AUD	AUD		4.335717	AUD-OIS-RBA	29.040000	(580.80)	29.037096	1.00	1.000000
SDB3265057956	Open	NEW	04 Jan 2035	(20)	AU000000DMP0	AUD	1.000000	100.00	(25.0000)	ACT/365	29.037096	(580.74)	(580.74)	(0.06)	0.00
<b>DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	4.004684	(6,407.49)	0.545129	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(1,600)	CNE100001D88	CNY	7.343000	100.00	(1,496.2750)	ACT/360	0.545129	(872.21)	(872.21)	(0.17)	0.00
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		002672.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.993207	(31,147.01)	0.543385	2.00	1.000000
SDB3262990900	Open	NEW	24 Nov 2034	(7,800)	CNE100001D88	CNY	7.343000	100.00	(1,496.2750)	ACT/360	0.543385	(4,238.40)	(4,238.40)	(0.85)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 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	(1,510.1023)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		688110.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406675		NEW	12 Jan 2035	0	CNE1000055X6	CNY		100.00	(1,380.5106)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.467644	(56,894.99)	4.554188	2.00	1.000000
SDB3263040663	Open	NEW	24 Nov 2034	(1,700)	CNE1000032W7	CNY	7.343000	100.00	(678.9473)	ACT/360	4.554188	(7,742.12)	(7,742.12)	(1.55)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		002901.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.572140	(23,500.50)	4.569935	2.00	1.000000
SDB3263040663	Open	NEW	24 Nov 2034	(700)	CNE1000032W7	CNY	7.343000	100.00	(678.9473)	ACT/360	4.569935	(3,198.95)	(3,198.95)	(0.64)	0.00
<b>DRONESHIELD LTD CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		DRO.AX	AUD	AUD		4.335717	AUD-OIS-RBA	0.718274	(1,610.37)	0.718202	1.00	1.000000
SDB3262115436	Open	NEW	08 Nov 2034	(2,242)	AU000000DRO2	AUD	1.000000	100.00	(1,412.5607)	ACT/365	0.718202	(1,610.21)	(1,610.21)	(0.16)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		DRO.AX	AUD	AUD		4.340000	AUD-OIS-RBA	0.000000	0.00	0.000000	-	0.000000
SDB3262115436		NEW	08 Nov 2034	0	AU000000DRO2	AUD		100.00	(1,403.1077)	ACT/365	0.000000	0.00	0.00	0.00	0.00

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Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		002017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.811741	22,567.00	1.336583	2.00	1.000000
SDB3260487804	Open	NEW	11 Oct 2034	2,300	CNE000001K32	CNY	7.343000	90.00	50.0000	ACT/360	1.336583	3,074.14	3,074.14	(0.61)	0.00
<b>EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		605499.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261097757		NEW	19 Oct 2034	0	CNE100005576	CNY		100.00	(173.6902)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>EBARA CORPORATION CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		6361.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,656.130434	(6,109,100.00)	2,655.957786	0.65	1.000000
SDB3265272432	Open	NEW	11 Jan 2035	(2,300)	JP3166000004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,655.957786	(6,108,702.91)	(6,108,702.91)	(397.09)	0.00
<b>ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		EDV.AX	AUD	AUD		4.335717	AUD-OIS-RBA	4.161884	(1,469.15)	4.161468	1.00	1.000000
SDB3264583150	Open	NEW	22 Dec 2034	(353)	AU0000154833	AUD	1.000000	100.00	(25.0000)	ACT/365	4.161468	(1,469.00)	(1,469.00)	(0.15)	0.00
<b>ENERGY ABSOLUTE PUBLIC COMPANY LIMITED NVDR</b>															
			14 Jan 2025											0.21	
	Buy	Partial Termination	16 Jan 2025		EA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	3.118200	41,472.06	0.115821	4.00	1.000000
SDB3265128021	Close	NEW	05 Jan 2035	13,300	TH3545010R19	THB	34.740000	100.00	(5,500.0000)	ACT/360	0.089796	1,194.29	1,540.42	(0.48)	0.00
<b>EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Full Termination	17 Jan 2025		300502.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	110.432854	(77,303.00)	15.123796	2.00	1.000000
SDB3265531303	Close	NEW	18 Jan 2035	(700)	CNE100002615	CNY	7.343000	90.00	50.0000	ACT/360	15.027409	(10,519.19)	(10,586.66)	(2.11)	0.00
<b>EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.510650	1,209,596.07	6.382892	2.00	1.000000
SDB3260588418	Close	NEW	12 Oct 2034	27,800	CNE100000GS4	CNY	7.343000	100.00	(1,426.8854)	ACT/360	5.927143	164,774.58	177,444.40	(32.95)	0.00
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		300014.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	43.878007	473,882.48	6.382892	2.00	1.000000
SDB3260588418	Close	NEW	12 Oct 2034	10,800	CNE100000GS4	CNY	7.343000	100.00	(1,426.8854)	ACT/360	5.975189	64,532.04	68,935.23	(12.91)	0.00
<b>EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		688538.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260760825		NEW	12 Oct 2034	0	CNE1000051N6	CNY		100.00	(875.1222)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		688050.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265272426		NEW	11 Jan 2035	0	CNE1000041J5	CNY		100.00	(788.1818)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>FANUC CORP. CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		6954.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,145.857143	(5,804,200.00)	4,145.587662	0.65	1.000000
SDB3264120642	Open	NEW	13 Dec 2034	(1,400)	JP3802400006	JPY	1.000000	92.00	(25.0000)	ACT/365	4,145.587662	(5,803,822.73)	(5,803,822.73)	(377.27)	0.00

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<b>066831553 (Cont.)</b>															
<b>FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3260122926	Buy	Full Termination	17 Jan 2025		688567.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.389999	164,482.98	1.570043	0.00	1.000000
	Close	NEW	25 Sep 2034	14,441	CNE1000041T4	CNY	7.343000	100.00	(763.2158)	ACT/360	1.551137	22,399.97	22,672.99	0.00	0.00
<b>FAST RETAILING CO LTD CMN</b>															
			14 Jan 2025											0.00	
SDB3265604063	Buy	New Trade	16 Jan 2025		9983.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	47,920.833334	57,505,000.00	47,923.948188	0.65	1.000000
	Open	NEW	17 Jan 2025	1,200	JP3802300008	JPY	1.000000	90.00	25.0000	ACT/365	47,923.948188	57,508,737.83	57,508,737.83	(3,737.82)	0.00
<b>FINANCIAL PARTNERS GROUP CMN</b>															
			14 Jan 2025											0.00	
SDB3260121392	Sell	Upside Trade	16 Jan 2025		7148.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,690.600000	(1,345,300.00)	2,690.425111	0.65	1.000000
	Open	NEW	22 Sep 2034	(500)	JP3166990006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,690.425111	(1,345,212.56)	(1,345,212.56)	(87.44)	0.00
<b>FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
SDB3260427153	Buy	Upside Trade	17 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.220000	2,644.00	1.800264	2.00	1.000000
	Open	NEW	10 Oct 2034	200	CNE100001JN7	CNY	7.343000	90.00	50.0000	ACT/360	1.800264	360.05	360.05	(0.07)	0.00
			14 Jan 2025											0.84	
SDB3260427153	Buy	Upside Trade	17 Jan 2025		601038.SH	USD	USD		4.330000	USD-Federal Funds-H.15	13.566664	4,070.00	1.848089	2.00	1.000000
	Open	NEW	10 Oct 2034	300	CNE100001JN7	CNY	7.343000	90.00	50.0000	ACT/360	1.848089	554.43	554.43	(0.11)	0.00
<b>FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
SDB3264453038	Sell	Upside Trade	17 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.324022	(46,428.49)	1.541458	2.00	1.000000
	Open	NEW	21 Dec 2034	(4,100)	CNE100003332	CNY	7.343000	100.00	(1,205.6395)	ACT/360	1.541458	(6,319.98)	(6,319.98)	(1.26)	0.00
			14 Jan 2025											5.84	
SDB3264453038	Sell	Upside Trade	17 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	11.388553	(110,468.96)	1.549724	2.00	1.000000
	Open	NEW	21 Dec 2034	(9,700)	CNE100003332	CNY	7.343000	100.00	(1,205.6395)	ACT/360	1.549724	(15,032.32)	(15,032.32)	(3.01)	0.00
			14 Jan 2025											0.00	
SDB3264453038		Spread Change	14 Jan 2025		002911.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	21 Dec 2034	0	CNE100003332	CNY		100.00	(1,206.8366)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3265201689	Sell	Partial Termination	16 Jan 2025		FMG.AX	AUD	AUD		4.335974	AUD-OIS-RBA	18.361323	(8,115.70)	18.118855	1.00	1.000000
	Close	NEW	10 Jan 2035	(442)	AU000000FMG4	AUD	1.000000	100.00	25.0000	ACT/365	18.359487	(8,114.89)	(8,008.53)	(0.81)	0.00
<b>FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
SDB3265531287	Buy	Upside Trade	17 Jan 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	20.128765	456,922.97	2.741997	2.00	1.000000
	Open	NEW	18 Jan 2035	22,700	CNE1000031P3	CNY	7.343000	90.00	50.0000	ACT/360	2.741997	62,243.33	62,243.33	(12.45)	0.00
			14 Jan 2025											(2.50)	
SDB3265531287	Buy	Upside Trade	17 Jan 2025		601138.SH	USD	USD		4.330000	USD-Federal Funds-H.15	19.721670	17,749.50	2.685644	2.00	1.000000
	Open	NEW	18 Jan 2035	900	CNE1000031P3	CNY	7.343000	90.00	50.0000	ACT/360	2.685644	2,417.08	2,417.08	(0.48)	0.00
<b>FREEE CMN</b>															
			14 Jan 2025											0.00	
SDB3260121411	Sell	Upside Trade	16 Jan 2025		4478.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,131.250000	(1,252,500.00)	3,131,046469	0.65	1.000000
	Open	NEW	22 Sep 2034	(400)	JP3826520003	JPY	1.000000	92.00	(207.0000)	ACT/365	3,131,046469	(1,252,418.59)	(1,252,418.59)	(81.41)	0.00

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<b>066831553 (Cont.)</b>															
<b>FREEE CMN (Cont.)</b>															
		Spread Change	14 Jan 2025											0.00	
SDB3260121411		NEW	14 Jan 2025 22 Sep 2034		4478.T JP3826520003	JPY JPY	JPY	92.00	0.227000 (210.4368)	JPY-BOJ-TONAT ACT/365	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>FUBON FINANCIAL HOLDING CO LTD CMN</b>															
	Sell	Partial Termination	14 Jan 2025 16 Jan 2025		2881.TW	USD	USD		4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	90.814711 2.740847	(4,631,550.26) (139,783.20)	2.753049 (140,405.50)	15.00 2.75	1.000000
SDB3260661459	Close	NEW	12 Oct 2034	(51,000)	TW0002881000	TWD	TWD	33.075000	90.00					(38.51)	0.00
	Sell	Partial Termination	14 Jan 2025 16 Jan 2025		2881.TW	USD	USD		4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	90.614301 2.730689	(634,300.11) (19,114.82)	2.753049 (19,271.34)	30.00 2.75	1.000000
SDB3260661459	Close	NEW	12 Oct 2034	(7,000)	TW0002881000	TWD	TWD	33.075000	90.00					(5.27)	0.00
<b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	14 Jan 2025 17 Jan 2025		300712.ZK	USD	USD		4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	23.183750 3.154783	(37,094.00) (5,047.65)	3.154783 (5,047.65)	5.84 2.00	1.000000
SDB3265465972	Open	NEW	16 Jan 2035	(1,600)	CNE100003563	CNY	CNY	7.343000	100.00					(1.01)	0.00
<b>FUJIFILM HOLDINGS CORPORATION CMN</b>															
	Sell	Partial Termination	14 Jan 2025 16 Jan 2025		4901.T	JPY	JPY		0.227000 25.0000	JPY-BOJ-TONAT ACT/365	3,283.280000 3,283.066587	(41,041,000.00) (41,038,332.34)	3,309,000000 (41,362,500.00)	0.00 0.65	1.000000
SDB3264583165	Close	NEW	22 Dec 2034	(12,500)	JP3814000000	JPY	JPY	1.000000	90.00					(2,667.66)	0.00
<b>GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upsize Trade	14 Jan 2025 17 Jan 2025		002460.ZK	USD	USD		4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	34.670313 4.717844	(1,203,059.86) (163,709.19)	4.717844 (163,709.19)	5.84 2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(34,700)	CNE100000SF6	CNY	CNY	7.343000	100.00					(32.77)	0.00
	Sell	Upsize Trade	14 Jan 2025 17 Jan 2025		002460.ZK	USD	USD		4.330000 30.0000	USD-Federal Funds-H.15 ACT/360	34.457121 4.690401	(203,297.01) (27,673.37)	4.690401 (27,673.37)	2.50 2.00	1.000000
SDB3260350088	Open	NEW	10 Oct 2034	(5,900)	CNE100000SF6	CNY	CNY	7.343000	100.00					(5.54)	0.00
	Spread Change	NEW	14 Jan 2025 10 Oct 2034		002460.ZK	USD	USD		4.330000 (1,398.8233)	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
SDB3260350088	NEW			0	CNE100000SF6	CNY	CNY	100.00						0.00	0.00
<b>GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Spread Change	NEW	14 Jan 2025 14 Jan 2025		002219.ZK	USD	USD		4.330000 (1,892.8609)	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
SDB3263589493	NEW		07 Dec 2034	0	CNE1000009R5	CNY	CNY	100.00						0.00	0.00
<b>GENDA INC. CMN</b>															
	Sell	Upsize Trade	14 Jan 2025 16 Jan 2025		9166.T	JPY	JPY		0.227000 (636.1111)	JPY-BOJ-TONAT ACT/365	2,633.250000 2,633.078839	(1,053,300.00) (1,053,231.54)	2,633.078839 (1,053,231.54)	0.00 0.65	1.000000
SDB3264255522	Open	NEW	15 Dec 2034	(400)	JP3386890002	JPY	JPY	1.000000	92.00					(68.46)	0.00
<b>GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID</b>															
	Sell	Upsize Trade	14 Jan 2025 16 Jan 2025		GMD.AX	AUD	AUD		4.335717 (25.0000)	AUD-OIS-RBA ACT/365	2.749858 2.749583	(2,997.35) (2,997.05)	2.749583 (2,997.05)	0.00 1.00	1.000000
SDB3260427109	Open	NEW	28 Sep 2034	(1,090)	AU000000GMD9	AUD	AUD	1.000000	100.00					(0.30)	0.00
<b>GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Partial Termination	14 Jan 2025 17 Jan 2025		000791.ZK	USD	USD		4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	5.746178 0.782186	(9,768.50) (1,329.72)	0.823467 (1,399.89)	2.50 2.00	1.000000
SDB3260122957	Close	NEW	25 Sep 2034	(1,700)	CNE000000T42	CNY	CNY	7.343000	90.00					(0.27)	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>GEPIEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			14 Jan 2025											5.84	
SDB3260122957	Sell	Partial Termination	17 Jan 2025		000791.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.746453	(17,814.00)	0.823467	2.00	1.000000
	Close	NEW	25 Sep 2034	(3,100)	CNE000000T42	CNY	7.343000	90.00	50.0000	ACT/360	0.781962	(2,424.08)	(2,552.75)	(0.49)	0.00
<b>GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
SDB3265406657	Buy	Partial Termination	17 Jan 2025		603986.SH	USD	USD		4.330000	USD-Federal Funds-H.15	129.640002	12,964.00	16.270800	2.00	1.000000
	Close	NEW	12 Jan 2035	100	CNE1000030S9	CNY	7.343000	100.00	(1,200.0000)	ACT/360	17.654027	1,765.40	1,627.08	(0.35)	0.00
<b>GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3264120682		Spread Change	14 Jan 2025		300763.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE100003JZ7	CNY		100.00	(1,950.8620)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
SDB3260123138	Buy	Upside Trade	17 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	67.436664	161,847.99	9.186412	2.00	1.000000
	Open	NEW	25 Sep 2034	2,400	CNE100003RL0	CNY	7.343000	90.00	50.0000	ACT/360	9.186412	22,047.39	22,047.39	(4.41)	0.00
			14 Jan 2025											(2.50)	
SDB3260123138	Buy	Upside Trade	17 Jan 2025		603195.SH	USD	USD		4.330000	USD-Federal Funds-H.15	67.390000	13,478.00	9.176989	2.00	1.000000
	Open	NEW	25 Sep 2034	200	CNE100003RL0	CNY	7.343000	90.00	50.0000	ACT/360	9.176989	1,835.40	1,835.40	(0.37)	0.00
<b>GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
SDB3260123593	Sell	Upside Trade	17 Jan 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.693750	(8,277.50)	2.816892	2.00	1.000000
	Open	NEW	25 Sep 2034	(400)	CNE000001NY7	CNY	7.343000	100.00	(1,150.0000)	ACT/360	2.816892	(1,126.76)	(1,126.76)	(0.23)	0.00
			14 Jan 2025											5.84	
SDB3260123593	Sell	Upside Trade	17 Jan 2025		002074.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	20.693850	(26,902.01)	2.815964	2.00	1.000000
	Open	NEW	25 Sep 2034	(1,300)	CNE000001NY7	CNY	7.343000	100.00	(1,150.0000)	ACT/360	2.815964	(3,660.75)	(3,660.75)	(0.73)	0.00
<b>GS YUASA CMN</b>															
			14 Jan 2025											0.00	
SDB3264583136	Sell	Upside Trade	16 Jan 2025		6674.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,480.000000	(248,000.00)	2,479.838800	0.65	1.000000
	Open	NEW	22 Dec 2034	(100)	JP3385820000	JPY	1.000000	92.00	(25.0000)	ACT/365	2,479.838800	(247,983.88)	(247,983.88)	(16.12)	0.00
<b>GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
SDB3265531308	Buy	Partial Termination	17 Jan 2025		002031.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.651669	1,695.50	0.771486	2.00	1.000000
	Close	NEW	18 Jan 2035	300	CNE000001KR7	CNY	7.343000	100.00	(1,625.0000)	ACT/360	0.769629	230.89	231.45	(0.05)	0.00
<b>GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3263040688		Spread Change	14 Jan 2025		600433.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	24 Nov 2034	0	CNE000001F47	CNY		100.00	(1,747.8304)	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>															
			14 Jan 2025											5.84	
SDB3260123394	Sell	Partial Termination	17 Jan 2025		300770.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	38.516670	(11,555.00)	5.518456	2.00	1.000000
	Close	NEW	25 Sep 2034	(300)	CNE100003KB6	CNY	7.343000	90.00	50.0000	ACT/360	5.241246	(1,572.37)	(1,655.54)	(0.31)	0.00

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<b>066831553 (Cont.)</b>															
<b>GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 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	(281.5656)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		002461.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649873		NEW	02 Jan 2035	0	CNE100000SM2	CNY		100.00	(1,311.2935)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
		Partial Termination	17 Jan 2025		600523.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.760004	(1,176.00)	1.627815	2.00	1.000000
SDB3262115444	Sell	NEW	09 Nov 2034	(100)	CNE0000019K1	CNY	7.343000	90.00	50.0000	ACT/360	1.600270	(160.03)	(162.78)	(0.03)	0.00
<b>GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Partial Termination	17 Jan 2025		600395.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.903097	158,370.03	0.695099	0.00	1.000000
SDB3264453047	Buy	NEW	21 Dec 2034	32,300	CNE1000017V2	CNY	7.343000	100.00	(2,251.9313)	ACT/360	0.667724	21,567.49	22,451.70	0.00	0.00
<b>GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
		Partial Termination	17 Jan 2025		603439.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.466247	14,959.50	1.775301	2.00	1.000000
SDB3262741451	Buy	NEW	17 Nov 2034	1,200	CNE1000040B4	CNY	7.343000	100.00	(1,424.1803)	ACT/360	1.697620	2,037.14	2,130.36	(0.41)	0.00
		Partial Termination	14 Jan 2025											0.84	
		NEW	17 Jan 2025		603439.SH	USD	USD		4.330000	USD-Federal Funds-H.15	12.615002	2,523.00	1.775301	2.00	1.000000
SDB3262741451	Buy	NEW	17 Nov 2034	200	CNE1000040B4	CNY	7.343000	100.00	(1,424.1803)	ACT/360	1.718451	343.69	355.06	(0.07)	0.00
<b>GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED NVDR</b>															
			14 Jan 2025											0.21	
		Upsize Trade	16 Jan 2025		GULF_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	59.007595	(1,551,899.75)	1.697834	4.00	1.000000
SDB3265466290	Sell	NEW	12 Jan 2035	(26,300)	TH8319010R14	THB	34.740000	100.00	(825.0000)	ACT/360	1.697834	(44,653.03)	(44,653.03)	(17.87)	0.00
<b>GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		300520.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127472		NEW	08 Jan 2035	0	CNE1000027V9	CNY		100.00	(1,393.6619)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
		Partial Termination	17 Jan 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.575638	(68,544.99)	2.546875	2.00	1.000000
SDB3262867373	Sell	NEW	24 Nov 2034	(3,900)	CNE1000022F3	CNY	7.343000	90.00	50.0000	ACT/360	2.391646	(9,327.42)	(9,932.81)	(1.87)	0.00
		Partial Termination	14 Jan 2025											2.50	
		NEW	17 Jan 2025		601211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.590003	(5,277.00)	2.546875	2.00	1.000000
SDB3262867373	Sell	NEW	24 Nov 2034	(300)	CNE1000022F3	CNY	7.343000	90.00	50.0000	ACT/360	2.394401	(718.32)	(764.06)	(0.14)	0.00
<b>HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
		New Trade	17 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.998949	(45,592.01)	0.816321	2.00	1.000000
SDB3265604059	Sell	NEW	18 Jan 2035	(7,600)	CNE000000V48	CNY	7.343000	100.00	(350.0000)	ACT/360	0.816321	(6,204.04)	(6,204.04)	(1.24)	0.00

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<b>066831553 (Cont.)</b>															
<b>HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		000886.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.959999	(3,576.00)	0.811292	2.00	1.000000
SDB3265604059	Open	NEW	18 Jan 2035	(600)	CNE000000V48	CNY	7.343000	100.00	(350.0000)	ACT/360	0.811292	(486.78)	(486.78)	(0.10)	0.00
<b>HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		688676.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.680002	12,504.00	5.656384	2.00	1.000000
SDB3264649885	Close	NEW	02 Jan 2035	300	CNE1000053V5	CNY	7.343000	100.00	(1,730.2994)	ACT/360	5.677767	1,703.33	1,696.92	(0.34)	0.00
<b>HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		002008.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.849854	(342,927.99)	3.414041	2.00	1.000000
SDB3260123378	Close	NEW	25 Sep 2034	(13,800)	CNE000001JQ1	CNY	7.343000	90.00	50.0000	ACT/360	3.381502	(46,664.73)	(47,113.77)	(9.34)	0.00
			14 Jan 2025											2.50	
	Sell	Partial Termination	17 Jan 2025		002008.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.121222	(113,045.50)	3.414041	2.00	1.000000
SDB3260123378	Close	NEW	25 Sep 2034	(4,500)	CNE000001JQ1	CNY	7.343000	90.00	50.0000	ACT/360	3.419572	(15,388.07)	(15,363.18)	(3.08)	0.00
<b>HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.847568	41,466.49	1.623777	2.00	1.000000
SDB3265406634	Close	NEW	12 Jan 2035	3,500	CNE000001CZ7	CNY	7.343000	100.00	(1,775.0000)	ACT/360	1.613370	5,646.80	5,683.22	(1.13)	0.00
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		600571.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.925000	26,235.00	1.623777	2.00	1.000000
SDB3265406634	Close	NEW	12 Jan 2035	2,200	CNE000001CZ7	CNY	7.343000	100.00	(1,775.0000)	ACT/360	1.624457	3,573.81	3,572.31	(0.71)	0.00
<b>HARMONIC DRIVE SYSTEMS INC. CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		6324.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,801.666667	1,140,500.00	3,345.000000	0.65	1.000000
SDB3263426674	Close	NEW	01 Dec 2034	300	JP3765150002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,801.913775	1,140,574.13	1,003,500.00	(74.13)	0.00
<b>HDFC BANK LIMITED CMN</b>															
			14 Jan 2025											11.00	
	Sell	Full Termination	15 Jan 2025		HDBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	1,646.876418	(85,733,092.57)	19.904442	4.00	1.000000
SDB3265202615	Close	NEW	09 Jan 2035	(52,058)	INE040A01034	INR	86.669500	78.16	75.0000	ACT/360	18.973296	(987,711.84)	(1,036,185.45)	(395.68)	0.00
<b>HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	New Trade	17 Jan 2025		002208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.837934	(94,363.49)	0.930799	2.00	1.000000
SDB3265604056	Open	NEW	18 Jan 2035	(13,800)	CNE100000940	CNY	7.343000	100.00	(1,625.0000)	ACT/360	0.930799	(12,845.03)	(12,845.03)	(2.57)	0.00
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		002208.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.788000	(6,788.00)	0.923693	2.00	1.000000
SDB3265604056	Open	NEW	18 Jan 2035	(1,000)	CNE100000940	CNY	7.343000	100.00	(1,625.0000)	ACT/360	0.923693	(923.69)	(923.69)	(0.18)	0.00
<b>HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		603508.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.750001	2,275.00	3.099069	2.00	1.000000
SDB3260961903	Open	NEW	13 Oct 2034	100	CNE100002540	CNY	7.343000	90.00	50.0000	ACT/360	3.099069	309.91	309.91	(0.06)	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>HIKARI TSUSHIN, INC. CMN</b>															
			14 Jan 2025											0.00	
	Buy	Upside Trade	16 Jan 2025		9435.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	33,970.000000	6,794,000.00	33,972.208050	0.65	1.000000
SDB3260588370	Open	NEW	04 Oct 2034	200	JP3783420007	JPY	1.000000	90.00	25.0000	ACT/365	33,972.208050	6,794,441.61	6,794,441.61	(441.61)	0.00
<b>HINDUSTAN AERONAUTICS LIMITED CMN</b>															
			14 Jan 2025											12.50	
	Buy	Upside Trade	15 Jan 2025		HIAE.NS	USD	USD		4.330000	USD-Federal Funds-H.15	3,828.085170	16,311,470.91	44.241648	4.00	1.000000
SDB3264583769	Open	NEW	21 Dec 2034	4,261	INE066F01020	INR	86.669500	78.16	75.0000	ACT/360	44.241648	188,513.66	188,513.66	(75.28)	0.00
<b>HINDUSTAN ZINC LIMITED CMN</b>															
			14 Jan 2025											12.50	
	Buy	Upside Trade	15 Jan 2025		HZNC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	434.758664	249,986.23	5.024559	4.00	1.000000
SDB3264858081	Open	NEW	28 Dec 2034	575	INE267A01025	INR	86.669500	78.16	75.0000	ACT/360	5.024559	2,889.12	2,889.12	(1.15)	0.00
<b>HIS CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		9603.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,332.866666	(1,999,300.00)	1,332.780030	0.65	1.000000
SDB3260458781	Open	NEW	29 Sep 2034	(1,500)	JP3160740001	JPY	1.000000	92.00	(128.5714)	ACT/365	1,332.780030	(1,999,170.04)	(1,999,170.04)	(129.95)	0.00
<b>HITACHI CMN</b>															
			14 Jan 2025											0.00	
	Buy	Upside Trade	16 Jan 2025		6501.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,755.240000	18,776,200.00	3,755.484091	0.65	1.000000
SDB3264178775	Open	NEW	14 Dec 2034	5,000	JP3788600009	JPY	1.000000	90.00	25.0000	ACT/365	3,755.484091	18,777,420.45	18,777,420.45	(1,220.45)	0.00
<b>HITACHI CONSTRUCTION MACHINE CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		6305.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,411.800000	(5,117,700.00)	3,411.578233	0.65	1.000000
SDB3262936493	Open	NEW	22 Nov 2034	(1,500)	JP3787000003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,411.578233	(5,117,367.35)	(5,117,367.35)	(332.65)	0.00
<b>HITGEN INC. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upside Trade	17 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.844998	4,738.00	1.613020	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	400	CNE1000040G3	CNY	7.343000	90.00	50.0000	ACT/360	1.613020	645.21	645.21	(0.13)	0.00
	Buy	Upside Trade	14 Jan 2025											0.84	
	Buy	Upside Trade	17 Jan 2025		688222.SH	USD	USD		4.330000	USD-Federal Funds-H.15	11.986025	9,588.82	1.632770	2.00	1.000000
SDB3261439312	Open	NEW	26 Oct 2034	800	CNE1000040G3	CNY	7.343000	90.00	50.0000	ACT/360	1.632770	1,306.22	1,306.22	(0.26)	0.00
<b>HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		600398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.525002	7,525.00	1.035304	2.00	1.000000
SDB3265201718	Close	NEW	11 Jan 2035	1,000	CNE0000016H3	CNY	7.343000	100.00	(1,825.0000)	ACT/360	1.025077	1,025.08	1,035.30	(0.20)	0.00
	Buy	Partial Termination	14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		600398.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.549143	26,422.00	1.035304	2.00	1.000000
SDB3265201718	Close	NEW	11 Jan 2035	3,500	CNE0000016H3	CNY	7.343000	100.00	(1,825.0000)	ACT/360	1.028022	3,598.08	3,623.56	(0.72)	0.00
<b>HOKKAIDO ELEC PWR CO INC CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		9509.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	768.366667	(230,510.00)	768.316723	0.65	1.000000
SDB3263589442	Open	NEW	06 Dec 2034	(300)	JP3850200001	JPY	1.000000	92.00	(25.0000)	ACT/365	768.316723	(230,495.02)	(230,495.02)	(14.98)	0.00

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<b>066831553 (Cont.)</b>															
<b>HONDA MOTOR CMN</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	16 Jan 2025		7267.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,494.822917	7,175,150.00	1,546.886768	0.65	1.000000
SDB3264792316	Close	NEW	28 Dec 2034	4,800	JP3854600008	JPY	1.000000	92.00	(25.0000)	ACT/365	1,494.920080	7,175,616.38	7,425,056.49	(466.38)	0.00
<b>HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN</b>															
			14 Jan 2025											12.50	
	Buy	Upsize Trade	15 Jan 2025		HUUC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	211.082479	6,930,259.95	2,439506	4.00	1.000000
SDB3264858077	Open	NEW	28 Dec 2034	32,832	INE031A01017	INR	86.669500	78.16	75.0000	ACT/360	2,439506	80,093.86	80,093.86	(31.98)	0.00
<b>HOYA CORP CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		7741.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	20,173.571428	(28,243,000.00)	20,172.260146	0.65	1.000000
SDB3265406650	Open	NEW	11 Jan 2035	(1,400)	JP3837800006	JPY	1.000000	92.00	(25.0000)	ACT/365	20,172.260146	(28,241,164.20)	(28,241,164.20)	(1,835.80)	0.00
<b>HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265345681		NEW	11 Jan 2035	0	CNE100002MT6	CNY		100.00	(1,710.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	13.027144	(54,714.00)	1,772699	2.00	1.000000
SDB3265531286	Open	NEW	18 Jan 2035	(4,200)	CNE100002MT6	CNY	7.343000	100.00	(1,750.0000)	ACT/360	1,772699	(7,445.34)	(7,445.34)	(1.49)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		300592.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	12.659287	(8,861.50)	1,723218	2.00	1.000000
SDB3265531286	Open	NEW	18 Jan 2035	(700)	CNE100002MT6	CNY	7.343000	100.00	(1,750.0000)	ACT/360	1,723218	(1,206.25)	(1,206.25)	(0.24)	0.00
<b>HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	73.930003	(14,786.00)	10,740574	2.00	1.000000
SDB3260122977	Close	NEW	25 Sep 2034	(200)	CNE100004KP4	CNY	7.343000	90.00	50.0000	ACT/360	10,060198	(2,012.04)	(2,148.11)	(0.40)	0.00
			14 Jan 2025											2.50	
	Sell	Partial Termination	17 Jan 2025		300979.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	74.034998	(7,403.50)	10,740574	2.00	1.000000
SDB3260122977	Close	NEW	25 Sep 2034	(100)	CNE100004KP4	CNY	7.343000	90.00	50.0000	ACT/360	10,077854	(1,007.79)	(1,074.06)	(0.20)	0.00
<b>HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.855715	371,873.37	1,444530	0.00	1.000000
SDB3265531307	Close	NEW	18 Jan 2035	34,256	CNE000000PV0	CNY	7.343000	100.00	(2,000.0000)	ACT/360	1,478376	50,643.25	49,483.81	0.00	0.00
			14 Jan 2025											0.00	
	Buy	New Trade	17 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.855715	105,778.09	1,478376	0.00	1.000000
SDB3265604054	Open	NEW	18 Jan 2035	9,744	CNE000000PV0	CNY	7.343000	90.00	50.0000	ACT/360	1,478376	14,405.30	14,405.30	0.00	0.00
			14 Jan 2025											2.50	
	Sell	Partial Termination	17 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.843633	(67,230.52)	1,478376	2.00	1.000000
SDB3265604054	Close	NEW	18 Jan 2035	(6,200)	CNE000000PV0	CNY	7.343000	90.00	50.0000	ACT/360	1,476066	(9,151.61)	(9,165.93)	(1.83)	0.00
			14 Jan 2025											5.84	
	Sell	Full Termination	17 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.858612	(38,482.92)	1,478376	2.00	1.000000
SDB3265604054	Close	NEW	18 Jan 2035	(3,544)	CNE000000PV0	CNY	7.343000	90.00	50.0000	ACT/360	1,477611	(5,236.65)	(5,239.36)	(1.05)	0.00
			14 Jan 2025											5.84	
	Sell	New Trade	17 Jan 2025		600054.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.858612	(203,664.13)	1,477611	2.00	1.000000
SDB3265604099	Open	NEW	18 Jan 2035	(18,756)	CNE000000PV0	CNY	7.343000	100.00	(1,750.0000)	ACT/360	1,477611	(27,714.07)	(27,714.07)	(5.55)	0.00

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<b>066831553 (Cont.)</b>															
<b>HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		300027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.453392	73,108.63	0.343285	2.00	1.000000
SDB3265127476	Close	NEW	08 Jan 2035	29,799	CNE100000GD6	CNY	7.343000	100.00	(2,000.0000)	ACT/360	0.334208	9,959.06	10,229.55	(1.99)	0.00
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		300027.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	2.480002	8,432.01	0.342613	2.00	1.000000
SDB3265127476	Close	NEW	08 Jan 2035	3,400	CNE100000GD6	CNY	7.343000	100.00	(2,000.0000)	ACT/360	0.337720	1,148.25	1,164.88	(0.23)	0.00
<b>HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.914999	7,438.50	0.570828	2.00	1.000000
SDB3262741469	Close	NEW	17 Nov 2034	1,900	CNE000001006	CNY	7.343000	100.00	(1,589.3148)	ACT/360	0.533134	1,012.95	1,084.57	(0.20)	0.00
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		000932.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.914697	25,837.00	0.570828	2.00	1.000000
SDB3262741469	Close	NEW	17 Nov 2034	6,600	CNE000001006	CNY	7.343000	100.00	(1,589.3148)	ACT/360	0.533271	3,519.59	3,767.46	(0.70)	0.00
<b>HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		300035.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.280002	1,428.00	1.990989	2.00	1.000000
SDB3265057958	Close	NEW	05 Jan 2035	100	CNE100000J7	CNY	7.343000	100.00	(850.0000)	ACT/360	1.945262	194.53	199.10	(0.04)	0.00
<b>HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 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	(703.6970)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>IDEMITSU KOSAN CO.,LTD. CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		5019.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,039.162790	4,468,400.00	1,035.500000	0.65	1.000000
SDB3260458784	Close	NEW	29 Sep 2034	4,300	JP3142500002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,039.230336	4,468,690.44	4,452,650.00	(290.45)	0.00
<b>IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	46.523999	(116,310.00)	6.330862	2.00	1.000000
SDB3260123681	Open	NEW	25 Sep 2034	(2,500)	CNE100000B81	CNY	7.343000	100.00	(1,506.7021)	ACT/360	6.330862	(15,827.16)	(15,827.16)	(3.17)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	45.963610	(82,734.50)	6.256697	2.00	1.000000
SDB3260123681	Open	NEW	25 Sep 2034	(1,800)	CNE100000B81	CNY	7.343000	100.00	(1,506.7021)	ACT/360	6.256697	(11,262.05)	(11,262.05)	(2.25)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		002230.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123681		NEW	25 Sep 2034	0	CNE100000B81	CNY		100.00	(1,509.6232)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>IHI CORPORATION CMN</b>															
			14 Jan 2025											0.00	
	Sell	Partial Termination	16 Jan 2025		7013.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,248.000000	(3,299,200.00)	8,404.241892	0.65	1.000000
SDB3265345658	Close	NEW	11 Jan 2035	(400)	JP3134800006	JPY	1.000000	90.00	25.0000	ACT/365	8,247.463880	(3,298,985.55)	(3,361,696.76)	(214.45)	0.00
<b>INDIAN OIL CORPORATION LTD CMN</b>															
			14 Jan 2025											12.50	
	Buy	New Trade	15 Jan 2025		IOC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	125.786851	5,347,576.40	1.453734	4.00	1.000000
SDB3265604659	Open	NEW	16 Jan 2035	42,513	INE24A01010	INR	86.669500	78.16	75.0000	ACT/360	1.453734	61,802.59	61,802.59	(24.68)	0.00

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<b>066831553 (Cont.)</b>															
<b>INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN</b>															
			14 Jan 2025											11.00	
SDB3264650040	Sell	Partial Termination	15 Jan 2025		INIR.NS	USD	USD		4.330000	USD-Federal Funds-H.15	756.970284	(161,991.64)	9.190127	4.00	1.000000
	Close	NEW	27 Dec 2034	(214)	INE335Y01020	INR	86.669500	78.16	75.0000	ACT/360	8.720886	(1,866.27)	(1,966.69)	(0.75)	0.00
<b>INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3264649850		Spread Change	14 Jan 2025		601166.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	02 Jan 2035	0	CNE000001QZ7	CNY		100.00	(172.7230)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>INFORICH CMN</b>															
			14 Jan 2025											0.00	
SDB3264649719	Sell	Upside Trade	16 Jan 2025		9338.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,033.333334	(1,210,000.00)	4,033.071167	0.65	1.000000
	Open	NEW	27 Dec 2034	(300)	JP3153830009	JPY	1.000000	92.00	(650.0000)	ACT/365	4,033.071167	(1,209,921.35)	(1,209,921.35)	(78.65)	0.00
<b>INFRATIL LIMITED CMN</b>															
			14 Jan 2025											0.00	
SDB3260121440	Sell	Upside Trade	16 Jan 2025		IFT.NZ	NZD	NZD		4.250000	NZD-OIS-RBNZ	11.734418	(27,986.59)	11.732658	1.50	1.000000
	Open	NEW	22 Sep 2034	(2,385)	NZIFTE0003S3	NZD	1.000000	100.00	(35.0000)	ACT/365	11.732658	(27,982.39)	(27,982.39)	(4.20)	0.00
<b>INPEX CMN</b>															
			14 Jan 2025											0.00	
SDB3263242781	Buy	Upside Trade	16 Jan 2025		1605.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,985.646739	18,267,950.00	1,985.775806	0.65	1.000000
	Open	NEW	29 Nov 2034	9,200	JP3294460005	JPY	1.000000	90.00	25.0000	ACT/365	1,985.775806	18,269,137.42	18,269,137.42	(1,187.42)	0.00
<b>INSTITUTE FOR Q-SHU PIONEERS O CMN</b>															
			14 Jan 2025											0.00	
SDB3262936528	Sell	Upside Trade	16 Jan 2025		5595.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,165.000000	(233,000.00)	1,164.924275	0.65	1.000000
	Open	NEW	22 Nov 2034	(200)	JP3244850008	JPY	1.000000	92.00	(2,320.3389)	ACT/365	1,164.924275	(232,984.86)	(232,984.86)	(15.14)	0.00
			14 Jan 2025											0.00	
SDB3262936528		Spread Change	14 Jan 2025		5595.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Nov 2034	0	JP3244850008	JPY		92.00	(2,317.4603)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>INTOUCH HOLDINGS PCL SERIES NVDR</b>															
			14 Jan 2025											0.21	
SDB3265604675	Buy	New Trade	16 Jan 2025		INTUCH_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	98.855762	514,049.96	2.846787	4.00	1.000000
	Open	NEW	17 Jan 2035	5,200	TH0201010R12	THB	34.740000	90.00	40.0000	ACT/360	2.846787	14,803.29	14,803.29	(5.92)	0.00
<b>IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
SDB3264120675	Sell	Upside Trade	17 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	96.705058	(61,020.89)	13.163767	2.00	1.000000
	Open	NEW	14 Dec 2034	(631)	CNE1000042V8	CNY	7.343000	100.00	(1,542.9477)	ACT/360	13.163767	(8,306.34)	(8,306.34)	(1.66)	0.00
			14 Jan 2025											5.84	
SDB3264120675	Sell	Upside Trade	17 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	96.627088	(170,933.32)	13.148757	2.00	1.000000
	Open	NEW	14 Dec 2034	(1,769)	CNE1000042V8	CNY	7.343000	100.00	(1,542.9477)	ACT/360	13.148757	(23,260.15)	(23,260.15)	(4.66)	0.00
			14 Jan 2025											0.00	
SDB3264120675		Spread Change	14 Jan 2025		688301.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	14 Dec 2034	0	CNE1000042V8	CNY		100.00	(1,539.2892)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>066831553 (Cont.)</b>															
<b>ITO EN, LTD.</b>															
	Sell	Upside Trade	14 Jan 2025											0.00	
SDB3262681149	Open	NEW	16 Jan 2025 15 Nov 2034	(300)	2593.T JP3143000002	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	3,405.000000 3,404.778675	(1,021,500.00) (1,021,433.60)	3,404.778675 (1,021,433.60)	0.65 (66.40)	1.000000 0.00
<b>IWATANI INTERNATIONAL CMN</b>															
	Sell	Upside Trade	14 Jan 2025											0.00	
SDB3264054732	Open	NEW	16 Jan 2025 13 Dec 2034	(100)	8088.T JP3151600008	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,841.000000 1,840.880335	(184,100.00) (184,088.03)	1,840.880335 (184,088.03)	0.65 (11.97)	1.000000 0.00
<b>JAPAN AIRPORT TERMINAL CMN</b>															
	Sell	Upside Trade	14 Jan 2025											0.00	
SDB3260427113	Open	NEW	16 Jan 2025 28 Sep 2034	(2,000)	9706.T JP3699400002	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	4,678.950000 4,678.645868	(9,357,900.00) (9,357,291.74)	4,678.645868 (9,357,291.74)	0.65 (608.26)	1.000000 0.00
<b>JAPAN POST INSURANCE CO., LTD CMN</b>															
	Sell	Partial Termination	14 Jan 2025											0.00	
SDB3263868399	Close	NEW	16 Jan 2025 08 Dec 2034	(200)	7181.T JP3233250004	JPY JPY	JPY	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	2,908.250000 2,908.060964	(581,650.00) (581,612.19)	2,907.000000 (581,400.00)	0.65 (37.81)	1.000000 0.00
<b>JAPAN TOBACCO INC. CMN</b>															
	Sell	Partial Termination	14 Jan 2025											0.00	
SDB3260458799	Close	NEW	16 Jan 2025 29 Sep 2034	(9,200)	2914.T JP3728800000	JPY JPY	JPY	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	3,903.097826 3,902.844125	(35,908,500.00) (35,906,165.95)	4,080.000000 (37,536,000.00)	0.65 (2,334.05)	1.000000 0.00
<b>JFE HOLDINGS CMN</b>															
	Buy	Partial Termination	14 Jan 2025											0.00	
SDB3261928013	Close	NEW	16 Jan 2025 01 Nov 2034	18,600	5411.T JP3386030005	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,728.768817 1,728.881187	32,155,100.00 32,157,190.08	1,779.500000 33,098,700.00	0.65 (2,090.08)	1.000000 0.00
<b>JGC HOLDINGS CMN</b>															
	Sell	Upside Trade	14 Jan 2025											0.00	
SDB3260760801	Open	NEW	16 Jan 2025 12 Oct 2034	(2,700)	1963.T JP3667600005	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,262.481481 1,262.399420	(3,408,700.00) (3,408,478.43)	1,262.399420 (3,408,478.43)	0.65 (221.57)	1.000000 0.00
<b>JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Upside Trade	14 Jan 2025											2.50	
SDB3263530600	Open	NEW	17 Jan 2025 07 Dec 2034	(1,800)	601028.SH CNE100001914	USD CNY	USD	100.00	4.330000 (1,994.1689)	USD-Federal Funds-H.15 ACT/360	11.724447 1.595965	(21,104.00) (2,872.74)	1.595965 (2,872.74)	2.00 (0.57)	1.000000 0.00
	Sell	Upside Trade	14 Jan 2025											5.84	
SDB3263530600	Open	NEW	17 Jan 2025 07 Dec 2034	(18,700)	601028.SH CNE100001914	USD CNY	USD	100.00	4.330000 (1,994.1689)	USD-Federal Funds-H.15 ACT/360	11.696737 1.590300	(218,541.98) (29,738.61)	1.590300 (29,738.61)	2.00 (5.95)	1.000000 0.00
		Spread Change	14 Jan 2025											0.00	
SDB3263530600		NEW	14 Jan 2025 07 Dec 2034	0	601028.SH CNE100001914	USD CNY	USD	100.00	4.330000 (1,964.5475)	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>JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Partial Termination	14 Jan 2025											0.84	
SDB3263040698	Close	NEW	17 Jan 2025 24 Nov 2034	300	300294.ZK CNE100001FF1	USD CNY	USD	100.00	4.330000 (1,675.0000)	USD-Federal Funds-H.15 ACT/360	29.096669 3.963630	8,729.00 1,189.09	4.135087 1,240.53	2.00 (0.24)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3263707292		Spread Change NEW	14 Jan 2025 08 Dec 2034		600461.SH 0 CNE000001HW3	USD CNY	USD	100.00	4.330000 (1,829.6375)	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>JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3263116866		Spread Change NEW	14 Jan 2025 27 Nov 2034		002176.ZK 0 CNE1000007F4	USD CNY	USD	100.00	4.330000 (2,015.2649)	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>JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3260123345		Spread Change NEW	14 Jan 2025 25 Sep 2034		603871.SH 0 CNE100002SQ9	USD CNY	USD	100.00	4.330000 (1,609.9712)	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>JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3261230623	Buy Close	Full Termination NEW	17 Jan 2025 19 Oct 2034		600189.SH 62,695 CNE000000XG5	USD CNY	USD	100.00	4.330000 (1,864.0678)	USD-Federal Funds-H.15 ACT/360	7.122123 0.969920	446,521.50 60,809.13	0.964829 60,489.98	0.00 0.00	1.000000 0.00
			14 Jan 2025											0.00	
SDB3261230623		Spread Change NEW	14 Jan 2025 19 Oct 2034		600189.SH 0 CNE000000XG5	USD CNY	USD	100.00	4.330000 (1,808.0136)	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
			14 Jan 2025											0.00	
SDB3265604047	Buy Open	New Trade NEW	17 Jan 2025 18 Jan 2035		600189.SH 6,205 CNE000000XG5	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	7.122123 0.969920	44,192.77 6,018.35	0.969920 6,018.35	0.00 0.00	1.000000 0.00
			14 Jan 2025											2.50	
SDB3265604047	Sell Close	Partial Termination NEW	17 Jan 2025 18 Jan 2035		600189.SH (2,900) CNE000000XG5	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	7.067410 0.962036	(20,495.49) (2,789.90)	0.969920 (2,812.77)	2.00 (0.56)	1.000000 0.00
			14 Jan 2025											5.84	
SDB3265604047	Sell Close	Full Termination NEW	17 Jan 2025 18 Jan 2035		600189.SH (3,305) CNE000000XG5	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	7.063697 0.961209	(23,345.52) (3,176.80)	0.969920 (3,205.59)	2.00 (0.64)	1.000000 0.00
			14 Jan 2025											5.84	
SDB3265604103	Sell Open	New Trade NEW	17 Jan 2025 18 Jan 2035		600189.SH (41,095) CNE000000XG5	USD CNY	USD	100.00	4.330000 (2,000.0000)	USD-Federal Funds-H.15 ACT/360	7.063697 0.961209	(290,282.63) (39,500.88)	0.961209 (39,500.88)	2.00 (7.91)	1.000000 0.00
<b>JIO FINANCIAL SERVICES LTD CMN</b>															
			14 Jan 2025											12.50	
SDB3265531691	Buy Open	Upsize Trade NEW	15 Jan 2025 16 Jan 2035		JIOFNS 168,284 INE758E01017	USD INR	USD	78.16	4.330000 75.0000	USD-Federal Funds-H.15 ACT/360	270.301893 3.123912	45,487,483.76 525,704.41	3.123912 525,704.41	4.00 (209.94)	1.000000 0.00
<b>JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
SDB3260123314	Buy Open	Upsize Trade NEW	17 Jan 2025 25 Sep 2034		600380.SH 1,300 CNE000001816	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	10.791152 1.469510	14,028.50 1,910.36	1.469510 1,910.36	2.00 (0.38)	1.000000 0.00
			14 Jan 2025											0.84	
SDB3260123314	Buy Open	Upsize Trade NEW	17 Jan 2025 25 Sep 2034		600380.SH 32,200 CNE000001816	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	10.756892 1.465334	346,371.92 47,183.75	1.465334 47,183.75	2.00 (9.43)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>K'S HOLDINGS CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		8282.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,402.344262	(8,554,300.00)	1,402.253110	0.65	1.000000
SDB3264178810	Open	NEW	14 Dec 2034	(6,100)	JP3277150003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,402.253110	(8,553,743.97)	(8,553,743.97)	(556.03)	0.00
<b>KAJIMA CMN</b>															
	Buy	Partial Termination	14 Jan 2025											0.00	
	Close	NEW	16 Jan 2025		1812.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,664.793478	12,258,050.00	2,881.000000	0.65	1.000000
SDB3261724255	Open	NEW	27 Oct 2034	4,600	JP3210200006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,664.966690	12,258,846.77	13,252,600.00	(796.77)	0.00
<b>KAKAKU.COM, INC. CMN</b>															
	Buy	Upsize Trade	14 Jan 2025											0.00	
	Open	NEW	16 Jan 2025		2371.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,313.250000	1,387,950.00	2,313.400361	0.65	1.000000
SDB3260121487	Open	NEW	22 Sep 2034	600	JP3206000006	JPY	1.000000	90.00	25.0000	ACT/365	2,313.400361	1,388,040.22	1,388,040.22	(90.22)	0.00
<b>KASIKORNBANK PCL NVDR CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.21	
	Open	NEW	16 Jan 2025		KBANK_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	161.515165	(1,066,000.09)	4.647299	4.00	1.000000
SDB3265276894	Open	NEW	10 Jan 2035	(6,600)	TH0016010R14	THB	34.740000	100.00	(50.0000)	ACT/360	4.647299	(30,672.17)	(30,672.17)	(12.27)	0.00
<b>KASUMIGASEKI CAPITAL CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
	Open	NEW	16 Jan 2025		3498.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	14,630.000000	(1,463,000.00)	14,629.049050	0.65	1.000000
SDB3260121466	Open	NEW	22 Sep 2034	(100)	JP3211050004	JPY	1.000000	92.00	(910.7843)	ACT/365	14,629.049050	(1,462,904.91)	(1,462,904.91)	(95.09)	0.00
<b>KAWASAKI HEAVY INDUSTRIES LTD ORD CMN</b>															
	Sell	Partial Termination	14 Jan 2025											0.00	
	Close	NEW	16 Jan 2025		7012.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,992.888889	(6,293,600.00)	7,047.258042	0.65	1.000000
SDB3265345608	Open	NEW	11 Jan 2035	(900)	JP3224200000	JPY	1.000000	90.00	25.0000	ACT/365	6,992.434351	(6,293,190.92)	(6,342,532.24)	(409.08)	0.00
<b>KAWASAKI KISEN KAISHA, LTD. CMN</b>															
	Buy	New Trade	14 Jan 2025											0.00	
	Open	NEW	16 Jan 2025		9107.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,054.110000	10,270,550.00	2,054.243517	0.65	1.000000
SDB3265604050	Open	NEW	17 Jan 2035	5,000	JP3223800008	JPY	1.000000	90.00	25.0000	ACT/365	2,054.243517	10,271,217.59	10,271,217.59	(667.59)	0.00
<b>KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND</b>															
		Spread Change	14 Jan 2025											0.00	
		NEW	14 Jan 2025		688598.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123437		NEW	25 Sep 2034	0	CNE100004033	CNY		100.00	(2,146.5102)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>KCE ELECTRONICS PUBLIC COMPANY LIMITED NVDR</b>															
	Buy	Upsize Trade	14 Jan 2025											0.21	
	Open	NEW	16 Jan 2025		KCE_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	22.411066	627,509.85	0.645380	4.00	1.000000
SDB3265531685	Open	NEW	17 Jan 2035	28,000	TH0122010R10	THB	34.740000	90.00	40.0000	ACT/360	0.645380	18,070.64	18,070.64	(7.23)	0.00
<b>KDDI CORPORATION CMN</b>															
	Buy	Upsize Trade	14 Jan 2025											0.00	
	Open	NEW	16 Jan 2025		9433.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,786.851852	25,849,000.00	4,787.162997	0.65	1.000000
SDB3262936513	Open	NEW	22 Nov 2034	5,400	JP3496400007	JPY	1.000000	90.00	25.0000	ACT/365	4,787.162997	25,850,680.18	25,850,680.18	(1,680.18)	0.00

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<b>066831553 (Cont.)</b>															
<b>KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
SDB3265272406	Buy	Partial Termination	17 Jan 2025		603662.SH	USD	USD		4.330000	USD-Federal Funds-H.15	72.590001	7,259.00	9.414412	2.00	1.000000
	Close	NEW	11 Jan 2035	100	CNE100003M02	CNY	7.343000	100.00	(1,700.0000)	ACT/360	9.888414	988.84	941.44	(0.20)	0.00
<b>KEYENCE CORP. CMN</b>															
			14 Jan 2025											0.00	
SDB3263985556	Sell	Partial Termination	16 Jan 2025		6861.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	62,595.714285	(43,817,000.00)	64,630.000000	0.65	1.000000
	Close	NEW	13 Dec 2034	(700)	JP3236200006	JPY	1.000000	90.00	25.0000	ACT/365	62,591.645564	(43,814,151.89)	(45,241,000.00)	(2,848.11)	0.00
<b>KINDEN CORPORATION CMN</b>															
			14 Jan 2025											0.00	
SDB3263707279	Sell	Partial Termination	16 Jan 2025		1944.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,977.166667	(4,465,750.00)	3,036.000000	0.65	1.000000
	Close	NEW	07 Dec 2034	(1,500)	JP3263000006	JPY	1.000000	90.00	25.0000	ACT/365	2,976.973151	(4,465,459.73)	(4,554,000.00)	(290.27)	0.00
<b>KINGSOFT CORPORATION LTD CMN</b>															
			14 Jan 2025											10.85	
SDB3260854913	Buy	Upsize Trade	16 Jan 2025		3888.HK	HKD	HKD		3.282610	HKD-HONIX	33.000000	19,800.00	33.039765	1.20	1.000000
	Open	NEW	11 Oct 2034	600	KYG5264Y1089	HKD	1.000000	100.00	30.0000	ACT/365	33.039765	19,823.86	19,823.86	(2.38)	0.00
			14 Jan 2025											0.00	
SDB3260854913	Buy	Upsize Trade	16 Jan 2025		3888.HK	HKD	HKD		3.282610	HKD-HONIX	32.675000	6,535.00	32.678921	1.20	1.000000
	Open	NEW	11 Oct 2034	200	KYG5264Y1089	HKD	1.000000	100.00	30.0000	ACT/365	32.678921	6,535.78	6,535.78	(0.78)	0.00
<b>KINTETSU CORP CMN</b>															
			14 Jan 2025											0.00	
SDB3264255554	Buy	Partial Termination	16 Jan 2025		9041.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,203.125000	2,562,500.00	3,310.000000	0.65	1.000000
	Close	NEW	15 Dec 2034	800	JP3260800002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,203.333203	2,562,666.56	2,648,000.00	(166.56)	0.00
<b>KIRIN HOLDINGS COMPANY, LTD CMN</b>															
			14 Jan 2025											0.00	
SDB3260121458	Sell	Upsize Trade	16 Jan 2025		2503.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,942.865384	(5,051,450.00)	1,942.739098	0.65	1.000000
	Open	NEW	22 Sep 2034	(2,600)	JP3258000003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,942.739098	(5,051,121.65)	(5,051,121.65)	(328.34)	0.00
<b>KOBAYASHI PHARMACEUTICAL CO CMN</b>															
			14 Jan 2025											0.00	
SDB3260961895	Sell	Upsize Trade	16 Jan 2025		4967.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,772.571428	(4,040,800.00)	5,772.196211	0.65	1.000000
	Open	NEW	12 Oct 2034	(700)	JP3301100008	JPY	1.000000	92.00	(25.0000)	ACT/365	5,772.196211	(4,040,537.35)	(4,040,537.35)	(262.65)	0.00
<b>KOBE STEEL CMN</b>															
			14 Jan 2025											0.00	
SDB3264328879	Buy	Partial Termination	16 Jan 2025		5406.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,547.625000	3,714,300.00	1,579.000000	0.65	1.000000
	Close	NEW	20 Dec 2034	2,400	JP3298000009	JPY	1.000000	92.00	(25.0000)	ACT/365	1,547.725596	3,714,541.43	3,789,600.00	(241.43)	0.00
<b>KOSE CORPORATION. CMN</b>															
			14 Jan 2025											0.00	
SDB3264921654	Sell	Upsize Trade	16 Jan 2025		4922.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,658.500001	(1,331,700.00)	6,658.067198	0.65	1.000000
	Open	NEW	09 Jan 2035	(200)	JP3283650004	JPY	1.000000	92.00	(25.0000)	ACT/365	6,658.067198	(1,331,613.44)	(1,331,613.44)	(86.56)	0.00
<b>KOTOBUKI SPIRITS CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
SDB3260427124	Sell	Partial Termination	16 Jan 2025		2222.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,098.312500	(1,678,650.00)	2,179.000000	0.65	1.000000
	Close	NEW	28 Sep 2034	(800)	JP3299600001	JPY	1.000000	90.00	25.0000	ACT/365	2,098.176110	(1,678,540.89)	(1,743,200.00)	(109.11)	0.00

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<b>066831553 (Cont.)</b>															
<b>KYOCERA CORPORATION CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		6971.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,583.318182	1,741,650.00	1,665.953504	0.65	1.000000
SDB3265345619	Close	NEW	11 Jan 2035	1,100	JP3249600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,583.421098	1,741,763.21	1,832,548.85	(113.21)	0.00
<b>KYORITSU MAINTENANCE CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		9616.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,789.833333	(3,347,800.00)	2,789.651994	0.65	1.000000
SDB3260121407	Open	NEW	22 Sep 2034	(1,200)	JP3253900009	JPY	1.000000	92.00	(25.0000)	ACT/365	2,789.651994	(3,347,582.39)	(3,347,582.39)	(217.61)	0.00
<b>KYUDENKO CORPORATION CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		1959.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,264.500001	(8,423,200.00)	5,264.157808	0.65	1.000000
SDB3265465925	Open	NEW	12 Jan 2035	(1,600)	JP3247050002	JPY	1.000000	92.00	(25.0000)	ACT/365	5,264.157808	(8,422,652.49)	(8,422,652.49)	(547.51)	0.00
<b>LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upside Trade	17 Jan 2025		300773.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.708002	8,354.00	2,276011	2.00	1.000000
SDB3260123519	Open	NEW	25 Sep 2034	500	CNE100003KF7	CNY	7.343000	90.00	50.0000	ACT/360	2,276011	1,138.01	1,138.01	(0.23)	0.00
			14 Jan 2025											(2.50)	
	Buy	Upside Trade	17 Jan 2025		300773.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.837497	3,367.50	2,292885	2.00	1.000000
SDB3260123519	Open	NEW	25 Sep 2034	200	CNE100003KF7	CNY	7.343000	90.00	50.0000	ACT/360	2,292885	458.58	458.58	(0.09)	0.00
<b>LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		300433.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.359287	(34,103.00)	2,990700	2.00	1.000000
SDB3262055936	Close	NEW	06 Nov 2034	(1,400)	CNE100001YW7	CNY	7.343000	90.00	50.0000	ACT/360	3,314747	(4,640.65)	(4,186.98)	(0.93)	0.00
			14 Jan 2025											2.50	
	Sell	Partial Termination	17 Jan 2025		300433.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	23.702679	(97,180.98)	2,990700	2.00	1.000000
SDB3262055936	Close	NEW	06 Nov 2034	(4,100)	CNE100001YW7	CNY	7.343000	90.00	50.0000	ACT/360	3,226476	(13,228.55)	(12,261.87)	(2.65)	0.00
<b>LESHAN GIANTSTAR FARMING &amp; HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		603477.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123395		NEW	25 Sep 2034	0	CNE100002T63	CNY		100.00	(1,061.1204)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LION CORPORATION CMN</b>															
			14 Jan 2025											0.00	
	Sell	New Trade	16 Jan 2025		4912.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,633.266666	(2,449,900.00)	1,633.160504	0.65	1.000000
SDB3265604039	Open	NEW	17 Jan 2035	(1,500)	JP3965400009	JPY	1.000000	100.00	(25.0000)	ACT/365	1,633.160504	(2,449,740.76)	(2,449,740.76)	(159.24)	0.00
<b>LIUZHOU IRON &amp; STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	2.659994	272,383.39	0.373294	0.00	1.000000
SDB3262115544	Close	NEW	09 Nov 2034	102,400	CNE000001R68	CNY	7.343000	100.00	(1,748.7112)	ACT/360	0.362249	37,094.30	38,225.27	0.00	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		601003.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262115544		NEW	09 Nov 2034	0	CNE000001R68	CNY		100.00	(1,748.7395)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>06831553 (Cont.)</b>															
<b>LIXIL CMN</b>															
			14 Jan 2025											0.00	
	Sell	New Trade	16 Jan 2025		5938.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,706.000000	(1,023,600.00)	1,705.889110	0.65	1.000000
SDB3265604055	Open	NEW	17 Jan 2035	(600)	JP3626800001	JPY	1.000000	100.00	(25.0000)	ACT/365	1,705.889110	(1,023,533.47)	(1,023,533.47)	(66.53)	0.00
<b>LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.237202	57,901.37	2.168599	0.00	1.000000
SDB3262540419	Close	NEW	16 Nov 2034	3,800	CNE1000035N9	CNY	7.343000	100.00	(1,793.6412)	ACT/360	2.075065	7,885.25	8,240.68	0.00	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		300729.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262540419		NEW	16 Nov 2034	0	CNE1000035N9	CNY	100.00		(1,793.0583)	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>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	3.485004	(697.00)	0.474230	2.00	1.000000
SDB3261654688	Open	NEW	27 Oct 2034	(200)	CNE000011HQ5	CNY	7.343000	100.00	(1,897.1642)	ACT/360	0.474230	(94.85)	(94.85)	(0.02)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		600491.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261654688		NEW	27 Oct 2034	0	CNE0000011HQ5	CNY	100.00		(1,890.3917)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		000523.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262800193		NEW	20 Nov 2034	0	CNE0000005T1	CNY	100.00		(1,220.7684)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		300850.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263242831		NEW	30 Nov 2034	0	CNE100004116	CNY	100.00		(2,105.9185)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>MARUBENI CORPORATION CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		8002.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,240.875000	896,350.00	2,392.500000	0.65	1.000000
SDB3264753543	Close	NEW	27 Dec 2034	400	JP3877600001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,241.020657	896,408.26	957,000.00	(58.26)	0.00
<b>MARUWA CO, LTD CMN</b>															
			14 Jan 2025											0.00	
	Buy	New Trade	16 Jan 2025		5344.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	48,990.000000	4,899,000.00	48,993,184350	0.65	1.000000
SDB3265604040	Open	NEW	17 Jan 2035	100	JP3879250003	JPY	1.000000	90.00	25.0000	ACT/365	48,993.184350	4,899,318.43	4,899,318.43	(318.44)	0.00
<b>MATSUKIYOCOCOKARA CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		3088.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,172.459459	8,038,100.00	2,305.000000	0.65	1.000000
SDB3262055918	Close	NEW	06 Nov 2034	3,700	JP3869010003	JPY	1.000000	92.00	(25.0000)	ACT/365	2,172.600669	8,038,622.48	8,528,500.00	(522.48)	0.00
<b>MEBUKI FINANCIAL GROUP CMN</b>															
			14 Jan 2025											0.00	
	Sell	Full Termination	16 Jan 2025		7167.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	636.009524	(1,335,620.00)	642.300000	0.65	1.000000
SDB3264649743	Close	NEW	27 Dec 2034	(2,100)	JP3117700009	JPY	1.000000	90.00	25.0000	ACT/365	635.968183	(1,335,533.18)	(1,348,830.00)	(86.82)	0.00

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<b>066831553 (Cont.)</b>															
<b>MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3260121550	Sell	Partial Termination	16 Jan 2025		MPL.AX	AUD	AUD		4.335974	AUD-OIS-RBA	3.789171	(64,711.46)	3.809294	1.00	1.000000
	Close	NEW	22 Sep 2034	(17,078)	AU000000MPL3	AUD	1.000000	100.00	25.0000	ACT/365	3.788792	(64,704.99)	(65,055.12)	(6.47)	0.00
<b>MEIDENSHA CORP. CMN</b>															
			14 Jan 2025											0.00	
SDB3262800249	Buy	Upside Trade	16 Jan 2025		6508.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,032.500000	806,500.00	4,032.762112	0.65	1.000000
	Open	NEW	17 Nov 2034	200	JP3919800007	JPY	1.000000	90.00	25.0000	ACT/365	4,032.762112	806,552.42	806,552.42	(52.42)	0.00
<b>MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3265057913	Sell	Partial Termination	17 Jan 2025		600873.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.646573	(33,763.01)	1.368815	2.00	1.000000
	Close	NEW	05 Jan 2035	(3,500)	CNE000000HP9	CNY	7.343000	90.00	50.0000	ACT/360	1.312680	(4,594.38)	(4,790.85)	(0.92)	0.00
			14 Jan 2025											2.50	
SDB3265057913	Sell	Full Termination	17 Jan 2025		600873.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.699284	(20,368.50)	1.367029	2.00	1.000000
	Close	NEW	05 Jan 2035	(2,100)	CNE000000HP9	CNY	7.343000	90.00	50.0000	ACT/360	1.320294	(2,772.62)	(2,870.76)	(0.55)	0.00
<b>MEITEC CORP. CMN</b>															
			14 Jan 2025											0.00	
SDB3260121428	Buy	Upside Trade	16 Jan 2025		9744.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,903.833333	871,150.00	2,904.022082	0.65	1.000000
	Open	NEW	22 Sep 2034	300	JP3919200000	JPY	1.000000	90.00	25.0000	ACT/365	2,904.022082	871,206.62	871,206.62	(56.62)	0.00
<b>MERCARI CMN</b>															
			14 Jan 2025											0.00	
SDB3262179001	Sell	Upside Trade	16 Jan 2025		4385.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,659.808511	(7,801,100.00)	1,659.700623	0.65	1.000000
	Open	NEW	08 Nov 2034	(4,700)	JP3921290007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,659.700623	(7,800,592.93)	(7,800,592.93)	(507.07)	0.00
<b>MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3262055937	Buy	Partial Termination	16 Jan 2025		MIN.AX	AUD	AUD		4.335974	AUD-OIS-RBA	35.773479	20,104.70	34.250000	1.00	1.000000
	Close	NEW	03 Nov 2034	562	AU000000MIN4	AUD	1.000000	100.00	(25.0000)	ACT/365	35.777056	20,106.71	19,248.50	(2.01)	0.00
<b>MINOR INTERNATIONAL PUBLIC COMPANY LIMITED NVDR CMN</b>															
			14 Jan 2025											0.21	
SDB3262992335	Buy	Partial Termination	16 Jan 2025		MINT_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	23.794733	45,209.99	0.766171	4.00	1.000000
	Close	NEW	22 Nov 2034	1,900	TH0128010R17	THB	34.740000	100.00	(50.0000)	ACT/360	0.685226	1,301.93	1,455.72	(0.52)	0.00
<b>MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b>															
			14 Jan 2025											0.00	
SDB3260121552	Sell	Partial Termination	16 Jan 2025		MGR.AX	AUD	AUD		4.335974	AUD-OIS-RBA	1.846481	(6,100.77)	1.875000	1.00	1.000000
	Close	NEW	22 Sep 2034	(3,304)	AU000000MGR9	AUD	1.000000	100.00	25.0000	ACT/365	1.846296	(6,100.16)	(6,195.00)	(0.61)	0.00
<b>MISUMI GROUP INC. CMN</b>															
			14 Jan 2025											0.00	
SDB3260121413	Sell	Partial Termination	16 Jan 2025		9962.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,339.500000	(233,950.00)	2,455.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	(100)	JP3885400006	JPY	1.000000	90.00	25.0000	ACT/365	2,339.347932	(233,934.79)	(245,500.00)	(15.21)	0.00
<b>MITSUBISHI HC CAPITAL CMN</b>															
			14 Jan 2025											0.00	
SDB3262867379	Buy	Upside Trade	16 Jan 2025		8593.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,008.000000	403,200.00	1,008.065520	0.65	1.000000
	Open	NEW	22 Nov 2034	400	JP3499800005	JPY	1.000000	90.00	25.0000	ACT/365	1,008.065520	403,226.21	403,226.21	(26.21)	0.00

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<b>066831553 (Cont.)</b>															
<b>MITSUBISHI MOTORS CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		7211.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	481.301695	(5,679,360.00)	481.270410	0.65	1.000000
SDB3260962543	Open	NEW	12 Oct 2034	(11,800)	JP389800001	JPY	1.000000	92.00	(25.0000)	ACT/365	481.270410	(5,678,990.84)	(5,678,990.84)	(369.16)	0.00
<b>MITSUBISHI UFJ FINANCIAL GROUP CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		8306.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,868.918032	11,400,400.00	1,918.411009	0.65	1.000000
SDB3265345616	Close	NEW	11 Jan 2035	6,100	JP3902900004	JPY	1.000000	92.00	(25.0000)	ACT/365	1,869.039512	11,401,141.02	11,702,307.15	(741.03)	0.00
<b>MITSUI FUDOSAN CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
	Sell	Full Termination	16 Jan 2025		8801.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,233.809524	(2,591,000.00)	1,241.509264	0.65	1.000000
SDB3265345622	Close	NEW	11 Jan 2035	(2,100)	JP3893200000	JPY	1.000000	90.00	25.0000	ACT/365	1,233.729326	(2,590,831.58)	(2,607,169.45)	(168.41)	0.00
<b>MITSUI O.S.K. LINES LTD CMN</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	16 Jan 2025		9104.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,283.531914	24,832,600.00	5,532.388140	0.65	1.000000
SDB3265272400	Close	NEW	11 Jan 2035	4,700	JP3362700001	JPY	1.000000	92.00	(25.0000)	ACT/365	5,283.875344	24,834,214.12	26,002,224.26	(1,614.12)	0.00
<b>MIZUHO FINANCIAL GROUP CMN</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	16 Jan 2025		8411.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,865.812500	12,370,600.00	3,937.869022	0.65	1.000000
SDB3265406612	Close	NEW	11 Jan 2035	3,200	JP3885780001	JPY	1.000000	92.00	(25.0000)	ACT/365	3,866.063778	12,371,404.09	12,601,180.87	(804.09)	0.00
<b>MODEC CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		6269.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,330.000000	(333,000.00)	3,329.783550	0.65	1.000000
SDB3260121485	Open	NEW	22 Sep 2034	(100)	JP3888250002	JPY	1.000000	92.00	(25.0000)	ACT/365	3,329.783550	(332,978.35)	(332,978.35)	(21.64)	0.00
<b>MTR CORP LTD CMN</b>															
			14 Jan 2025											10.85	
	Buy	Upside Trade	16 Jan 2025		0066.HK	HKD	HKD		3.282610	HKD-HONIX	24.143157	1,146,799.96	24.172250	1.20	1.000000
SDB3265345628	Open	NEW	10 Jan 2035	47,500	HK0066009694	HKD	1.000000	100.00	30.0000	ACT/365	24.172250	1,148,181.88	1,148,181.88	(137.62)	0.00
			14 Jan 2025											0.00	
	Buy	Upside Trade	16 Jan 2025		0066.HK	HKD	HKD		3.282610	HKD-HONIX	24.172500	241,725.00	24.175401	1.20	1.000000
SDB3265345628	Open	NEW	10 Jan 2035	10,000	HK0066009694	HKD	1.000000	100.00	30.0000	ACT/365	24.175401	241,754.01	241,754.01	(29.01)	0.00
<b>MURATA MFG. CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		6981.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,498.473684	4,747,100.00	2,525.773314	0.65	1.000000
SDB3265201666	Close	NEW	11 Jan 2035	1,900	JP3914400001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,498.636085	4,747,408.56	4,798,969.30	(308.56)	0.00
<b>NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.651152	50,185.99	1,065181	2.00	1.000000
SDB3263186006	Close	NEW	30 Nov 2034	5,200	CNE000000PR8	CNY	7.343000	100.00	(1,981.1690)	ACT/360	1.314707	6,836.48	5,538.94	(1.37)	0.00
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		000737.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.673932	13,543.50	1,065181	2.00	1.000000
SDB3263186006	Close	NEW	30 Nov 2034	1,400	CNE000000PR8	CNY	7.343000	100.00	(1,981.1690)	ACT/360	1.317370	1,844.32	1,491.25	(0.37)	0.00

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<b>066831553 (Cont.)</b>															
<b>NAMURA SHIPBUILDING CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		7014.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264390143		NEW	20 Dec 2034	0	JP3651400008	JPY		92.00	(191.9565)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		300618.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.106109	29,795.50	4.611687	2.00	1.000000
SDB3262800228	Close	NEW	20 Nov 2034	900	CNE100002PM4	CNY		7.343000	(1,740.2173)	ACT/360	4.508301	4,057.47	4,150.52	(0.81)	0.00
			14 Jan 2025											0.84	
	Buy	Full Termination	17 Jan 2025		300618.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	33.090001	46,326.00	4.611687	2.00	1.000000
SDB3262800228	Close	NEW	20 Nov 2034	1,400	CNE100002PM4	CNY		7.343000	(1,740.2173)	ACT/360	4.507613	6,310.66	6,456.36	(1.26)	0.00
<b>NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		688126.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260128341		NEW	25 Sep 2034	0	CNE1000040F5	CNY		100.00	(1,977.3467)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Buy	Upsize Trade	16 Jan 2025		NWL.AX	AUD	AUD		4.335717	AUD-OIS-RBA	27.289310	19,375.41	27.292039	1.00	1.000000
SDB3261588078	Open	NEW	25 Oct 2034	710	AU000000NWL7	AUD		1.000000	25.0000	ACT/365	27.292039	19,377.35	19,377.35	(1.94)	0.00
<b>NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Partial Termination	16 Jan 2025		NHC.AX	AUD	AUD		4.335974	AUD-OIS-RBA	4.963242	(45,105.94)	5.045878	1.00	1.000000
SDB3265201680	Close	NEW	10 Jan 2035	(9,088)	AU000000NHC7	AUD		1.000000	25.0000	ACT/365	4.962746	(45,101.44)	(45,856.94)	(4.51)	0.00
<b>NEXTAGE CO. LTD. CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		3186.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,444.838710	(8,958,000.00)	1,444.744795	0.65	1.000000
SDB3265345643	Open	NEW	11 Jan 2035	(6,200)	JP3758210003	JPY		1.000000	(100.0000)	ACT/365	1,444.744795	(8,957,417.73)	(8,957,417.73)	(582.27)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		3186.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3265345643		NEW	11 Jan 2035	0	JP3758210003	JPY		92.00	(89.1304)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>NGK INSULATORS CMN</b>															
			14 Jan 2025											0.00	
	Sell	Partial Termination	16 Jan 2025		5333.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,935.500000	(193,550.00)	2,013.000000	0.65	1.000000
SDB3260458762	Close	NEW	29 Sep 2034	(100)	JP3695200000	JPY		1.000000	25.0000	ACT/365	1,935.374192	(193,537.42)	(201,300.00)	(12.58)	0.00
<b>NICHIREI CORP CMN</b>															
			14 Jan 2025											0.00	
	Sell	Partial Termination	16 Jan 2025		2871.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,952.636363	(4,347,900.00)	4,166.000000	0.65	1.000000
SDB3260427155	Close	NEW	28 Sep 2034	(1,100)	JP3665200006	JPY		1.000000	25.0000	ACT/365	3,952.379442	(4,347,617.39)	(4,582,600.00)	(282.61)	0.00
<b>NIDEC CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		6594.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,861.108974	(22,316,650.00)	2,860.923002	0.65	1.000000
SDB3265345624	Open	NEW	11 Jan 2035	(7,800)	JP3734800000	JPY		1.000000	(25.0000)	ACT/365	2,860.923002	(22,315,199.42)	(22,315,199.42)	(1,450.58)	0.00

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<b>066831553 (Cont.)</b>															
<b>NIHON KOHDEN CORP. CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		6849.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,030.500001	(406,100.00)	2,030.368018	0.65	1.000000
SDB3260760809	Open	NEW	12 Oct 2034	(200)	JP3706800004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,030.368018	(406,073.60)	(406,073.60)	(26.40)	0.00
<b>NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		688005.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.811559	(46,833.57)	4,192755	2.00	1.000000
SDB3260123594	Open	NEW	25 Sep 2034	(1,520)	CNE100003MS6	CNY	7.343000	100.00	(1,575.1518)	ACT/360	4,192755	(6,372.99)	(6,372.99)	(1.28)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		688005.SH	USD	USD		4.330000	USD-Federal Funds-H.15	30.867502	(27,163.40)	4,201772	2.00	1.000000
SDB3260123594	Open	NEW	25 Sep 2034	(880)	CNE100003MS6	CNY	7.343000	100.00	(1,575.1518)	ACT/360	4,201772	(3,697.56)	(3,697.56)	(0.74)	0.00
<b>NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 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	CNE000000JJ8	CNY		100.00	(1,582.5221)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	104.850602	20,970.12	13,104092	0.00	1.000000
SDB3265531277	Close	NEW	18 Jan 2035	200	CNE100004G17	CNY	7.343000	100.00	(2,250.0000)	ACT/360	14,278987	2,855.80	2,620.82	0.00	0.00
			14 Jan 2025											0.00	
	Buy	New Trade	17 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	104.850602	377,462.17	14,278987	0.00	1.000000
SDB3265604053	Open	NEW	18 Jan 2035	3,600	CNE100004G17	CNY	7.343000	90.00	50.0000	ACT/360	14,278987	51,404.35	51,404.35	0.00	0.00
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	102.786872	(328,917.99)	14,278987	2.00	1.000000
SDB3265604053	Close	NEW	18 Jan 2035	(3,200)	CNE100004G17	CNY	7.343000	90.00	50.0000	ACT/360	13,986964	(44,758.28)	(45,692.76)	(8.96)	0.00
			14 Jan 2025											2.50	
	Sell	Full Termination	17 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	99.871500	(39,948.60)	14,278987	2.00	1.000000
SDB3265604053	Close	NEW	18 Jan 2035	(400)	CNE100004G17	CNY	7.343000	90.00	50.0000	ACT/360	13,594792	(5,437.92)	(5,711.59)	(1.09)	0.00
			14 Jan 2025											2.50	
	Sell	New Trade	17 Jan 2025		300953.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	99.871500	(59,922.90)	13,594792	2.00	1.000000
SDB3265604105	Open	NEW	18 Jan 2035	(600)	CNE100004G17	CNY	7.343000	100.00	(2,100.0000)	ACT/360	13,594792	(8,156.88)	(8,156.88)	(1.63)	0.00
<b>NIPPON PAINT CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
	Buy	Upsize Trade	16 Jan 2025		4612.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	975.614286	2,048,790.00	975.677701	0.65	1.000000
SDB3264255559	Open	NEW	15 Dec 2034	2,100	JP3749400002	JPY	1.000000	90.00	25.0000	ACT/365	975.677701	2,048,923.17	2,048,923.17	(133.17)	0.00
<b>NIPPON SANSO HOLDINGS CORP CMN</b>															
			14 Jan 2025											0.00	
	Buy	Upsize Trade	16 Jan 2025		4091.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,230.000000	423,000.00	4,230.274950	0.65	1.000000
SDB3260427143	Open	NEW	28 Sep 2034	100	JP3711600001	JPY	1.000000	90.00	25.0000	ACT/365	4,230.274950	423,027.49	423,027.49	(27.50)	0.00
<b>NIPPON TELEGRAPH &amp; TELE CMN</b>															
			14 Jan 2025											0.00	
	Buy	New Trade	16 Jan 2025		9432.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	154.063869	4,221,350.01	154.073883	0.65	1.000000
SDB3265604028	Open	NEW	17 Jan 2035	27,400	JP3735400008	JPY	1.000000	90.00	25.0000	ACT/365	154.073883	4,221,624.39	4,221,624.39	(274.39)	0.00

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<b>066831553 (Cont.)</b>															
<b>NISSIN FOODS HOLDINGS CMN</b>															
			14 Jan 2025											0.00	
SDB3264453043	Sell	Full Termination	16 Jan 2025		2897.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,559.285715	(4,983,000.00)	3,767.370841	0.65	1.000000
	Close	NEW	20 Dec 2034	(1,400)	JP3675600005	JPY	1.000000	90.00	25.0000	ACT/365	3,559.054361	(4,982,676.11)	(5,274,319.18)	(323.89)	0.00
<b>NITORI CO LTD CMN</b>															
			14 Jan 2025											0.00	
SDB3265465923	Sell	Upsize Trade	16 Jan 2025		9843.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	18,255.000000	(1,825,500.00)	18,253.813425	0.65	1.000000
	Open	NEW	12 Jan 2035	(100)	JP3756100008	JPY	1.000000	92.00	(25.0000)	ACT/365	18,253.813425	(1,825,381.34)	(1,825,381.34)	(118.66)	0.00
<b>NMDC LIMITED CMN</b>															
			14 Jan 2025											12.50	
SDB3264984553	Buy	Upsize Trade	15 Jan 2025		NMDC.NS	USD	USD		4.330000	USD-Federal Funds-H.15	62.578727	740,556.66	0.723230	4.00	1.000000
	Open	NEW	02 Jan 2035	11,834	INE584A01023	INR	86.669500	78.16	75.0000	ACT/360	0.723230	8,558.70	8,558.70	(3.42)	0.00
<b>NOMURA MICRO SCIENCE CMN</b>															
			14 Jan 2025											0.00	
SDB3260121385	Buy	Partial Termination	16 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,859.444444	2,573,500.00	2,311.000000	0.65	1.000000
	Close	NEW	22 Sep 2034	900	JP3762950008	JPY	1.000000	92.00	(122.7272)	ACT/365	2,859.630308	2,573,667.28	2,079,900.00	(167.28)	0.00
			14 Jan 2025											0.00	
SDB3260121385		Spread Change	14 Jan 2025		6254.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
		NEW	22 Sep 2034	0	JP3762950008	JPY		92.00	(122.6862)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3265465959	Sell	Upsize Trade	16 Jan 2025		NST.AX	AUD	AUD		4.335717	AUD-OIS-RBA	16.957998	(27,404.12)	16.956302	1.00	1.000000
	Open	NEW	12 Jan 2035	(1,616)	AU000000NST8	AUD	1.000000	100.00	(25.0000)	ACT/365	16.956302	(27,401.38)	(27,401.38)	(2.74)	0.00
<b>NTT DATA GROUP CMN</b>															
			14 Jan 2025											0.00	
SDB3265604038	Sell	New Trade	16 Jan 2025		9613.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,977.909091	(3,275,700.00)	2,977.715527	0.65	1.000000
	Open	NEW	17 Jan 2035	(1,100)	JP3165700000	JPY	1.000000	100.00	(25.0000)	ACT/365	2,977.715527	(3,275,487.08)	(3,275,487.08)	(212.92)	0.00
<b>OBIC BUSINESS CONSULTANTS CMN</b>															
			14 Jan 2025											0.00	
SDB3260121423	Buy	Upsize Trade	16 Jan 2025		4733.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,809.000000	2,042,700.00	6,809.442585	0.65	1.000000
	Open	NEW	22 Sep 2034	300	JP3173500004	JPY	1.000000	90.00	25.0000	ACT/365	6,809.442585	2,042,832.78	2,042,832.78	(132.78)	0.00
<b>OBIC CO., LTD CMN</b>															
			14 Jan 2025											0.00	
SDB3260121432	Buy	Upsize Trade	16 Jan 2025		4684.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,463.625000	7,141,800.00	4,463.915136	0.65	1.000000
	Open	NEW	22 Sep 2034	1,600	JP3173400007	JPY	1.000000	90.00	25.0000	ACT/365	4,463.915136	7,142,264.22	7,142,264.22	(464.22)	0.00
<b>OJI HOLDINGS CMN</b>															
			14 Jan 2025											0.00	
SDB3260458794	Buy	Partial Termination	16 Jan 2025		3861.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	589.803774	3,125,960.00	604.100000	0.65	1.000000
	Close	NEW	29 Sep 2034	5,300	JP3174410005	JPY	1.000000	92.00	(25.0000)	ACT/365	589.842111	3,126,163.19	3,201,730.00	(203.19)	0.00
<b>OPEN HOUSE GROUP CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
SDB3265604071	Sell	New Trade	16 Jan 2025		3288.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,184.666666	(3,110,800.00)	5,184.329663	0.65	1.000000
	Open	NEW	17 Jan 2035	(600)	JP3173540000	JPY	1.000000	100.00	(25.0000)	ACT/365	5,184.329663	(3,110,597.80)	(3,110,597.80)	(202.20)	0.00

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<b>066831553 (Cont.)</b>															
<b>ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN</b>															
			14 Jan 2025											12.50	
	Buy	Upside Trade	15 Jan 2025		ORCL.NS	USD	USD		4.330000	USD-Federal Funds-H.15	10,749.060982	7,857,563.58	124.228211	4.00	1.000000
SDB3265276899	Open	NEW	09 Jan 2035	731	INE81D01027	INR	86.669500	78.16	75.0000	ACT/360	124.228211	90,810.82	90,810.82	(36.26)	0.00
<b>ORICA LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	New Trade	16 Jan 2025		ORLAX	AUD	AUD		4.335717	AUD-OIS-RBA	16.901086	(32,365.58)	16.899396	1.00	1.000000
SDB3265604074	Open	NEW	17 Jan 2035	(1,915)	AU000000OR1	AUD	1.000000	100.00	(25.0000)	ACT/365	16.899396	(32,362.34)	(32,362.34)	(3.24)	0.00
<b>ORIENTAL LAND CO CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		4661.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,292.666666	(6,914,600.00)	3,292.452643	0.65	1.000000
SDB3264520326	Open	NEW	21 Dec 2034	(2,100)	JP3198900007	JPY	1.000000	92.00	(25.0000)	ACT/365	3,292.452643	(6,914,150.55)	(6,914,150.55)	(449.45)	0.00
<b>ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		ORG.AX	AUD	AUD		4.335717	AUD-OIS-RBA	11.245285	(289,824.73)	11.244160	1.00	1.000000
SDB3262115576	Open	NEW	08 Nov 2034	(25,773)	AU000000ORG5	AUD	1.000000	100.00	(25.0000)	ACT/365	11.244160	(289,795.74)	(289,795.74)	(28.98)	0.00
<b>ORIX CMN</b>															
			14 Jan 2025											0.00	
	Buy	Upside Trade	16 Jan 2025		8591.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,208.080645	19,890,100.00	3,208.289170	0.65	1.000000
SDB3265406632	Open	NEW	11 Jan 2035	6,200	JP3200450009	JPY	1.000000	90.00	25.0000	ACT/365	3,208.289170	19,891,392.85	19,891,392.85	(1,292.86)	0.00
<b>OTSUKA HOLDINGS CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
	Buy	New Trade	16 Jan 2025		4578.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,016.750000	9,620,100.00	8,017.271089	0.65	1.000000
SDB3265604026	Open	NEW	17 Jan 2035	1,200	JP3188220002	JPY	1.000000	90.00	25.0000	ACT/365	8,017.271089	9,620,725.31	9,620,725.31	(625.31)	0.00
<b>PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upside Trade	17 Jan 2025		300759.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.320004	2,532.00	3.449162	2.00	1.000000
SDB3260123306	Open	NEW	25 Sep 2034	100	CNE100003JW4	CNY	7.343000	90.00	50.0000	ACT/360	3.449162	344.92	344.92	(0.07)	0.00
			14 Jan 2025											(2.50)	
	Buy	Upside Trade	17 Jan 2025		300759.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	25.350002	2,535.00	3.452095	2.00	1.000000
SDB3260123306	Open	NEW	25 Sep 2034	100	CNE100003JW4	CNY	7.343000	90.00	50.0000	ACT/360	3.452095	345.21	345.21	(0.07)	0.00
<b>PIGEON CORPORATION ORD CMN</b>															
			14 Jan 2025											0.00	
	Sell	New Trade	16 Jan 2025		7956.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,401.250000	(1,121,000.00)	1,401.158919	0.65	1.000000
SDB3265604048	Open	NEW	17 Jan 2035	(800)	JP3801600002	JPY	1.000000	100.00	(25.0000)	ACT/365	1,401.158919	(1,120,927.14)	(1,120,927.14)	(72.86)	0.00
<b>PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		PLS.AX	AUD	AUD		4.335974	AUD-OIS-RBA	2.197824	15,582.57	2.202590	1.00	1.000000
SDB3264983884	Close	NEW	04 Jan 2035	7,090	AU000000PLS0	AUD	1.000000	100.00	(50.0000)	ACT/365	2.198044	15,584.13	15,616.36	(1.56)	0.00
<b>PLAID INC. (JAPAN) CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		4165.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	893.344827	(2,590,700.00)	893.286760	0.65	1.000000
SDB3265201672	Open	NEW	11 Jan 2035	(2,900)	JP3833270006	JPY	1.000000	92.00	(250.0000)	ACT/365	893.286760	(2,590,531.60)	(2,590,531.60)	(168.40)	0.00

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<b>066831553 (Cont.)</b>															
<b>POLA ORBIS HOLDINGS CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		4927.T	JPY			0.227000	JPY-BOJ-TONAT	1,401.430556	(5,045,150.00)	1,401.339463	0.65	1.000000
SDB3264583138	Open	NEW	22 Dec 2034	(3,600)	JP3855900001	JPY	1.000000	92.00	(66.6666)	ACT/365	1,401.339463	(5,044,822.07)	(5,044,822.07)	(327.93)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		4927.T	JPY			0.227000	JPY-BOJ-TONAT	0.000000	0.00	0.000000	-	0.000000
SDB3264583138		NEW	22 Dec 2034	0	JP3855900001	JPY		92.00	(94.5652)	ACT/365	0.000000	0.00	0.00	0.00	0.000000
<b>POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		600155.SH	USD			4.330000	USD-Federal Funds-H.15	6.813000	17,032.50	1.010556	2.00	1.000000
SDB3264328846	Close	NEW	21 Dec 2034	2,500	CNE000000X53	CNY	7.343000	100.00	(1,100.4774)	ACT/360	0.927776	2,319.44	2,526.39	(0.46)	0.00
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		600155.SH	USD			4.330000	USD-Federal Funds-H.15	6.853977	63,741.99	1.010556	2.00	1.000000
SDB3264328846	Close	NEW	21 Dec 2034	9,300	CNE000000X53	CNY	7.343000	100.00	(1,100.4774)	ACT/360	0.933668	8,683.11	9,398.17	(1.74)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		600155.SH	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	(1,152.6642)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>POLYCAB INDIA LIMITED CMN</b>															
	Buy	New Trade	14 Jan 2025		POLC.NS	USD			4.330000	USD-Federal Funds-H.15	6.368.654403	1,146,357.79	73.603317	4.00	1.000000
SDB3265604663	Open	NEW	15 Jan 2025		INE455K01017	INR	86.669500	78.16	75.0000	ACT/360	73.603317	13,248.60	13,248.60	(5.29)	0.00
			16 Jan 2035	180											
<b>POWER FINANCE CORP LTD CMN</b>															
	Buy	Upsize Trade	14 Jan 2025		PWFC.NS	USD			4.330000	USD-Federal Funds-H.15	411.219759	13,639,336.97	4.752517	4.00	1.000000
SDB3265407093	Open	NEW	15 Jan 2025		INE134E01011	INR	86.669500	78.16	75.0000	ACT/360	4.752517	157,631.48	157,631.48	(62.95)	0.00
			10 Jan 2035	33,168											
<b>PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID</b>															
	Buy	Upsize Trade	14 Jan 2025		PME.AX	AUD			4.335717	AUD-OIS-RBA	255.243053	24,248.09	255.268577	1.00	1.000000
SDB3264120680	Open	NEW	16 Jan 2025		AU000000PME8	AUD	1.000000	100.00	25.0000	ACT/365	255.268577	24,250.51	24,250.51	(2.42)	0.00
			13 Dec 2034	95											
<b>PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN</b>															
	Buy	New Trade	14 Jan 2025		BBRI.JK	USD			4.330000	USD-Federal Funds-H.15	3,846.554668	5,507,112,318.18	0.236794	4.66	1.000000
SDB3265604671	Open	NEW	16 Jan 2025		ID1000118201	IDR	16260.000002	85.00	65.0000	ACT/360	0.236794	339,017.97	339,017.97	(169.35)	0.00
			17 Jan 2035	1,431,700											
<b>PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN</b>															
	Buy	Upsize Trade	14 Jan 2025		PTTEP_n_BK	USD			4.330000	USD-Federal Funds-H.15	126.916682	304,600.04	3.654868	0.21	1.000000
SDB3260121401	Open	NEW	16 Jan 2025		TH0355010R16	THB	34.740000	90.00	40.0000	ACT/360	3.654868	8,771.68	8,771.68	(3.51)	0.00
			22 Sep 2034	2,400											
<b>PTT PUBLIC COMPANY LIMITED NVDR</b>															
	Buy	Upsize Trade	14 Jan 2025		PTT_n_BK	USD			4.330000	USD-Federal Funds-H.15	30.594415	4,228,148.15	0.881039	4.00	1.000000
SDB3265407096	Open	NEW	16 Jan 2025		TH0646010R18	THB	34.740000	90.00	40.0000	ACT/360	0.881039	121,759.59	121,759.59	(48.68)	0.00
			11 Jan 2035	138,200											

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<b>066831553 (Cont.)</b>															
<b>QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		002232.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.327320	181,440.47	2.477567	0.00	1.000000
SDB3265531301	Close	NEW	18 Jan 2035	9,900	CNE100000873	CNY	7.343000	100.00	(1,734.9662)	ACT/360	2.495890	24,709.31	24,527.92	0.00	0.00
<b>QINGDAO GAOCO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	New Trade	17 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.487072	(15,562.81)	1.427530	2.00	1.000000
SDB3265604075	Open	NEW	18 Jan 2035	(1,484)	CNE1000044B6	CNY	7.343000	100.00	(1,725.0000)	ACT/360	1.427530	(2,118.45)	(2,118.45)	(0.42)	0.00
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		688556.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.473691	(126,029.92)	1.425232	2.00	1.000000
SDB3265604075	Open	NEW	18 Jan 2035	(12,033)	CNE1000044B6	CNY	7.343000	100.00	(1,725.0000)	ACT/360	1.425232	(17,149.82)	(17,149.82)	(3.43)	0.00
<b>QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		300779.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	84.380002	16,876.00	13.230338	2.00	1.000000
SDB3265127412	Close	NEW	08 Jan 2035	200	CNE100003QG2	CNY	7.343000	100.00	(1,725.0000)	ACT/360	11.494481	2,298.90	2,646.07	(0.46)	0.00
<b>RAIL VIKAS NIGAM LIMITED CMN</b>															
			14 Jan 2025											12.50	
	Buy	New Trade	15 Jan 2025		RAIV.NS	USD	USD		4.330000	USD-Federal Funds-H.15	372.921990	2,319,201.86	4.309905	4.00	1.000000
SDB3265604667	Open	NEW	16 Jan 2035	6,219	INE415G01027	INR	86.669500	78.16	75.0000	ACT/360	4.309905	26,803.30	26,803.30	(10.70)	0.00
<b>RAILTEL CORP OF INDIA LTD CMN PRIV PL/REG-S</b>															
			14 Jan 2025											12.50	
	Buy	New Trade	15 Jan 2025		RAIT.NS	USD	USD		4.330000	USD-Federal Funds-H.15	371.970543	578,414.19	4.298909	4.00	1.000000
SDB3265604661	Open	NEW	16 Jan 2035	1,555	INE0DD101019	INR	86.669500	78.16	75.0000	ACT/360	4.298909	6,684.80	6,684.80	(2.67)	0.00
<b>RAKUTEN BANK CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		5838.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,583.333334	(1,375,000.00)	4,583.035417	0.65	1.000000
SDB3262800195	Open	NEW	17 Nov 2034	(300)	JP3967220009	JPY	1.000000	92.00	(25.0000)	ACT/365	4,583.035417	(1,374,910.63)	(1,374,910.63)	(89.38)	0.00
<b>RAKUTEN GROUP CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		4755.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	898.568715	(16,084,380.00)	898.510308	0.65	1.000000
SDB3265272399	Open	NEW	11 Jan 2035	(17,900)	JP3967200001	JPY	1.000000	92.00	(25.0000)	ACT/365	898.510308	(16,083,334.51)	(16,083,334.51)	(1,045.48)	0.00
<b>RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		RHC.AX	AUD	AUD		4.335717	AUD-OIS-RBA	34.231076	(54,564.34)	34.227653	1.00	1.000000
SDB3265057955	Open	NEW	04 Jan 2035	(1,594)	AU000000RHC8	AUD	1.000000	100.00	(25.0000)	ACT/365	34.227653	(54,558.88)	(54,558.88)	(5.46)	0.00
<b>REC LIMITED CMN</b>															
			14 Jan 2025											12.50	
	Buy	Upsize Trade	15 Jan 2025		RECM.NS	USD	USD		4.330000	USD-Federal Funds-H.15	469.720742	147,492.31	5.428620	4.00	1.000000
SDB3265531681	Open	NEW	16 Jan 2035	314	INE020B01018	INR	86.669500	78.16	75.0000	ACT/360	5.428620	1,704.59	1,704.59	(0.68)	0.00
<b>REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		688331.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3263589496		NEW	07 Dec 2034	0	CNE100005B03	CNY		100.00	(1,302.7418)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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<b>066831553 (Cont.)</b>															
<b>RENESAS ELECTRONICS CMN</b>															
	Buy	Partial Termination	14 Jan 2025											0.00	
SDB3265345683	Close	NEW	16 Jan 2025 11 Jan 2035	500	6723.T JP3164720009	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,992.400000 1,992.529506	996,200.00 996,264.75	2,110.686326 1,055,343.16	0.65 (64.75)	1.000000 0.00
<b>RESORTTRUST INC CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
SDB3260121526	Open	NEW	16 Jan 2025 22 Sep 2034	(400)	4681.T JP3974450003	JPY JPY	JPY	92.05	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	3,002.375000 3,002.179846	(1,200,950.00) (1,200,871.94)	3,002.179846 (1,200,871.94)	0.65 (78.06)	1.000000 0.00
<b>RINNAI CORP. CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
SDB3260458771	Open	NEW	16 Jan 2025 29 Sep 2034	(3,800)	5947.T JP3977400005	JPY JPY	JPY	92.04	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	3,200.473684 3,200.265653	(12,161,800.00) (12,161,009.48)	3,200.265653 (12,161,009.48)	0.65 (790.52)	1.000000 0.00
<b>ROHM CO LTD ORD CMN</b>															
	Buy	Partial Termination	14 Jan 2025											0.00	
SDB3265201700	Close	NEW	16 Jan 2025 11 Jan 2035	500	6963.T JP3982800009	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,426.000000 1,426.092690	713,000.00 713,046.34	1,497.481605 748,740.80	0.65 (46.34)	1.000000 0.00
<b>RORZE CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
SDB3265201688	Open	NEW	16 Jan 2025 11 Jan 2035	(100)	6323.T JP3982200002	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	1,580.000000 1,579.897300	(158,000.00) (157,989.73)	1,579.897300 (157,989.73)	0.65 (10.27)	1.000000 0.00
<b>RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Partial Termination	14 Jan 2025											0.84	
SDB3264649887	Close	NEW	17 Jan 2025 02 Jan 2035	4,400	002929.ZK CNE1000033M6	USD CNY	USD	100.00	4.330000 (1,530.3072)	USD-Federal Funds-H.15 ACT/360	30.397501 4.140833	133,749.00 18,219.67	4.591203 20,201.29	2.00 (3.64)	1.000000 0.00
	Buy	Partial Termination	14 Jan 2025											(2.50)	
SDB3264649887	Close	NEW	17 Jan 2025 02 Jan 2035	500	002929.ZK CNE1000033M6	USD CNY	USD	100.00	4.330000 (1,530.3072)	USD-Federal Funds-H.15 ACT/360	30.223999 4.115823	15,112.00 2,057.91	4.591203 2,295.60	2.00 (0.41)	1.000000 0.00
<b>S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upsize Trade	14 Jan 2025											0.84	
SDB3260488015	Open	NEW	17 Jan 2025 11 Oct 2034	6,200	300724.ZK CNE100003G91	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	59.458552 8.099611	368,643.02 50,217.59	8.099611 50,217.59	2.00 (10.04)	1.000000 0.00
	Buy	Upsize Trade	14 Jan 2025											(2.50)	
SDB3260488015	Open	NEW	17 Jan 2025 11 Oct 2034	4,700	300724.ZK CNE100003G91	USD CNY	USD	90.00	4.330000 50.0000	USD-Federal Funds-H.15 ACT/360	59.632232 8.120557	280,271.49 38,166.62	8.120557 38,166.62	2.00 (7.63)	1.000000 0.00
<b>SANKYO CO., LTD.</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
SDB3260961779	Open	NEW	16 Jan 2025 12 Oct 2034	(1,500)	6417.T JP3326410002	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	2,051.100000 2,050.966678	(3,076,650.00) (3,076,450.02)	2,050.966678 (3,076,450.02)	0.65 (199.98)	1.000000 0.00
<b>SANRIO CO LTD</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
SDB3260760905	Open	NEW	16 Jan 2025 12 Oct 2034	(300)	8136.T JP3343200006	JPY JPY	JPY	92.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	5,370.333334 5,369.984262	(1,611,100.00) (1,610,995.28)	5,369.984262 (1,610,995.28)	0.65 (104.72)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>SANTOS LTD (ORD) CMN ORDINARY FULLY PAID</b>															
	Sell	Partial Termination	14 Jan 2025		STO.AX	AUD	AUD		4.335974	AUD-OIS-RBA	7.148539	(363,067.15)	6.680000	0.00	
SDB3261285283	Close	NEW	16 Jan 2025 19 Oct 2034	(50,789)	AU000000STO6	AUD	1.000000	100.00	25.0000	ACT/365	7.147824	(363,030.83)	(339,270.52)	(36.31)	1.000000 0.00
<b>SATS LTD CMN</b>															
	Sell	Upside Trade	14 Jan 2025		SATS.SI	SGD	SGD		2.886673	SGD-SORA	3.608500	(14,434.00)	3.606786	0.75	1.000000
SDB3260121418	Open	NEW	16 Jan 2025 22 Sep 2034	(4,000)	SG1152882764	SGD	1.000000	100.00	(20.0000)	ACT/365	3.606786	(14,427.14)	(14,427.14)	(1.08)	0.00
<b>SBI HOLDINGS, INC. CMN</b>															
	Sell	Upside Trade	14 Jan 2025		8473.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,883.285715	(2,718,300.00)	3,883.033301	0.65	1.000000
SDB3265345666	Open	NEW	16 Jan 2025 11 Jan 2035	(700)	JP3436120004	JPY	1.000000	92.00	(25.0000)	ACT/365	3,883.033301	(2,718,123.31)	(2,718,123.31)	(176.69)	0.00
<b>SCB X PCL NVDR CMN SERIES NVDR</b>															
	Sell	Upside Trade	14 Jan 2025		SCB_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	120.627245	(13,413,749.64)	3.470825	4.00	1.000000
SDB3264520724	Open	NEW	16 Jan 2025 21 Dec 2034	(111,200)	THA790010R17	THB	34.740000	100.00	(50.0000)	ACT/360	3.470825	(385,955.74)	(385,955.74)	(154.45)	0.00
<b>SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b>															
	Sell	New Trade	14 Jan 2025		SCG.AX	AUD	AUD		4.335717	AUD-OIS-RBA	3.557412	(16,090.17)	3.557056	1.00	1.000000
SDB3265604030	Open	NEW	16 Jan 2025 17 Jan 2035	(4,523)	AU000000SCG8	AUD	1.000000	100.00	(25.0000)	ACT/365	3.557056	(16,088.56)	(16,088.56)	(1.61)	0.00
<b>SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>															
	Sell	Upside Trade	14 Jan 2025		SCGP_n_BK	USD	USD		4.330000	USD-Federal Funds-H.15	17.753986	(914,330.28)	0.510838	4.00	1.000000
SDB3265128016	Open	NEW	16 Jan 2025 05 Jan 2035	(51,500)	TH0098010R12	THB	34.740000	100.00	(4,000.0000)	ACT/360	0.510838	(26,308.16)	(26,308.16)	(10.53)	0.00
<b>SCSK CORPORATION CMN</b>															
	Buy	Upside Trade	14 Jan 2025		9719.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,189.750000	1,275,900.00	3,189.957334	0.65	1.000000
SDB3260427112	Open	NEW	16 Jan 2025 28 Sep 2034	400	JP3400400002	JPY	1.000000	90.00	25.0000	ACT/365	3,189.957334	1,275,982.93	1,275,982.93	(82.93)	0.00
<b>SEGA SAMMY HOLDINGS, INC. CMN</b>															
	Buy	Partial Termination	14 Jan 2025		6460.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,842.325000	11,369,300.00	3,076.000000	0.65	1.000000
SDB3264390140	Close	NEW	16 Jan 2025 20 Dec 2034	4,000	JP3419050004	JPY	1.000000	92.00	(25.0000)	ACT/365	2,842.509751	11,370,039.00	12,304,000.00	(739.00)	0.00
<b>SEKISUI HOUSE, LTD. CMN</b>															
	Sell	Upside Trade	14 Jan 2025		1928.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,599.888889	(3,239,900.00)	3,599.654896	0.65	1.000000
SDB3263707268	Open	NEW	16 Jan 2025 07 Dec 2034	(900)	JP3420600003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,599.654896	(3,239,689.41)	(3,239,689.41)	(210.59)	0.00
<b>SEVEN &amp; I HOLDINGS CMN</b>															
	Sell	New Trade	14 Jan 2025		3382.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,438.043077	(79,236,400.00)	2,437.884604	0.65	1.000000
SDB3265604067	Open	NEW	16 Jan 2025 17 Jan 2035	(32,500)	JP3422950000	JPY	1.000000	100.00	(25.0000)	ACT/365	2,437.884604	(79,231,249.63)	(79,231,249.63)	(5,150.37)	0.00

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<b>066831553 (Cont.)</b>															
<b>SG HOLDINGS CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		9143.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,468.833333	(3,084,550.00)	1,468.737859	0.65	1.000000
SDB3265345660	Open	NEW	11 Jan 2025	(2,100)	JP3162770006	JPY	1.000000	92.00	(25.0000)	ACT/365	1,468.737859	(3,084,349.50)	(3,084,349.50)	(200.50)	0.00
<b>SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		601225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.111603	(55,279.01)	3.189972	2.00	1.000000
SDB3264857802	Close	NEW	02 Jan 2025	(2,500)	CNE100001T64	CNY	7.343000	90.00	50.0000	ACT/360	3.008888	(7,522.22)	(7,974.93)	(1.51)	0.00
			14 Jan 2025											2.50	
	Sell	Partial Termination	17 Jan 2025		601225.SH	USD	USD		4.330000	USD-Federal Funds-H.15	22.129997	(6,639.00)	3.189972	2.00	1.000000
SDB3264857802	Close	NEW	02 Jan 2025	(300)	CNE100001T64	CNY	7.343000	90.00	50.0000	ACT/360	3.012398	(903.72)	(956.99)	(0.18)	0.00
<b>SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		600547.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265201724	NEW	NEW	11 Jan 2025	0	CNE000001FR7	CNY	100.00		(1,292.5400)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upside Trade	17 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.779409	(693,360.10)	1.330756	2.00	1.000000
SDB3264583140	Open	NEW	27 Dec 2034	(70,900)	CNE0000019Y2	CNY	7.343000	100.00	(451.6759)	ACT/360	1.330756	(94,350.60)	(94,350.60)	(18.88)	0.00
			14 Jan 2025											2.50	
	Sell	Upside Trade	17 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	9.765746	(295,902.10)	1.329341	2.00	1.000000
SDB3264583140	Open	NEW	27 Dec 2034	(30,300)	CNE0000019Y2	CNY	7.343000	100.00	(451.6759)	ACT/360	1.329341	(40,279.03)	(40,279.03)	(8.06)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		600350.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264583140	NEW	NEW	27 Dec 2034	0	CNE0000019Y2	CNY	100.00		(470.0692)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.084899	651,021.57	4.669900	0.00	1.000000
SDB3264649907	Close	NEW	02 Jan 2025	19,100	CNE100001ZW4	CNY	7.343000	100.00	(1,749.1379)	ACT/360	4.641822	88,658.80	89,195.10	0.00	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264649907	NEW	NEW	02 Jan 2025	0	CNE100001ZW4	CNY	100.00		(1,746.9895)	ACT/360	0.000000	0.00	0.00	0.00	0.00
			14 Jan 2025											0.00	
	Buy	New Trade	17 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.084899	17,042.45	4.641822	0.00	1.000000
SDB3265604060	Open	NEW	18 Jan 2025	500	CNE100001ZW4	CNY	7.343000	90.00	50.0000	ACT/360	4.641822	2,320.91	2,320.91	0.00	0.00
			14 Jan 2025											5.84	
	Sell	Full Termination	17 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.770002	(16,885.00)	4.641822	2.00	1.000000
SDB3265604060	Close	NEW	18 Jan 2025	(500)	CNE100001ZW4	CNY	7.343000	90.00	50.0000	ACT/360	4.595332	(2,297.67)	(2,320.91)	(0.46)	0.00
			14 Jan 2025											5.84	
	Sell	New Trade	17 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.770002	(6,754.00)	4.595332	2.00	1.000000
SDB3265604097	Open	NEW	18 Jan 2025	(200)	CNE100001ZW4	CNY	7.343000	100.00	(1,925.0000)	ACT/360	4.595332	(919.07)	(919.07)	(0.18)	0.00
			14 Jan 2025											2.50	
	Sell	Upside Trade	17 Jan 2025		603026.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.851666	(9,855.50)	4.471862	2.00	1.000000
SDB3265604097	Open	NEW	18 Jan 2025	(300)	CNE100001ZW4	CNY	7.343000	100.00	(1,925.0000)	ACT/360	4.471862	(1,341.56)	(1,341.56)	(0.27)	0.00

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	41.790000	(16,507.05)	5.686672	2.00	1.000000
SDB3265406688	Open	NEW	12 Jan 2035	(395)	CNE100004ZJ5	CNY	7.343000	100.00	(1,723.0569)	ACT/360	5.686672	(2,246.24)	(2,246.24)	(0.45)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		688212.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406688	Open	NEW	12 Jan 2035	0	CNE100004ZJ5	CNY		100.00	(1,565.3241)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
<b>SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	182.866049	150,315.89	24.902207	2.00	1.000000
SDB3260188355	Open	NEW	10 Oct 2034	822	CNE100003LY6	CNY	7.343000	90.00	50.0000	ACT/360	24.902207	20,469.61	20,469.61	(4.09)	0.00
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		688188.SH	USD	USD		4.330000	USD-Federal Funds-H.15	193.743345	92,609.32	26.392263	2.00	1.000000
SDB3260188355	Open	NEW	10 Oct 2034	478	CNE100003LY6	CNY	7.343000	90.00	50.0000	ACT/360	26.392263	12,615.50	12,615.50	(2.52)	0.00
<b>SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		600621.SH	USD	USD		4.330000	USD-Federal Funds-H.15	14.330001	1,433.00	1.952073	2.00	1.000000
SDB3260961496	Open	NEW	13 Oct 2034	100	CNE0000006D3	CNY	7.343000	90.00	50.0000	ACT/360	1.952073	195.21	195.21	(0.04)	0.00
<b>SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.507499	(18,806.00)	3.198838	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(800)	CNE100002G92	CNY	7.343000	100.00	(1,751.6666)	ACT/360	3.198838	(2,559.07)	(2,559.07)	(0.51)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	23.652497	(4,730.50)	3.219645	2.00	1.000000
SDB3265127439	Open	NEW	08 Jan 2035	(200)	CNE100002G92	CNY	7.343000	100.00	(1,751.6666)	ACT/360	3.219645	(643.93)	(643.93)	(0.13)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		601595.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127439	Open	NEW	08 Jan 2035	0	CNE100002G92	CNY		100.00	(1,759.6715)	ACT/360	0.000000	0.00	0.00	0.00	0.000000
<b>SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	18.054998	3,611.00	2.458681	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	200	CNE1000006J8	CNY	7.343000	90.00	50.0000	ACT/360	2.458681	491.74	491.74	(0.10)	0.00
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		002158.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	17.729997	3,546.00	2.415230	2.00	1.000000
SDB3260122972	Open	NEW	25 Sep 2034	200	CNE1000006J8	CNY	7.343000	90.00	50.0000	ACT/360	2.415230	483.05	483.05	(0.10)	0.00
<b>SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		600826.SH	USD	USD		4.330000	USD-Federal Funds-H.15	7.846671	(4,708.00)	1.067754	2.00	1.000000
SDB3265465930	Open	NEW	16 Jan 2035	(600)	CNE000000C17	CNY	7.343000	100.00	(2,250.0000)	ACT/360	1.067754	(640.65)	(640.65)	(0.13)	0.00
<b>SHANGHAI MECH &amp; ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		600835.SH	USD	USD		4.330000	USD-Federal Funds-H.15	17.230003	(1,723.00)	2.447185	2.00	1.000000
SDB3260122947	Close	NEW	25 Sep 2034	(100)	CNE000000B91	CNY	7.343000	90.00	50.0000	ACT/360	2.344613	(234.46)	(244.72)	(0.05)	0.00

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<b>066831553 (Cont.)</b>															
<b>SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
SDB3264716702	Buy	Partial Termination	17 Jan 2025		600000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.112992	1,730,332.93	1.405219	2.00	1.000000
	Close	NEW	02 Jan 2035	171,100	CNE0000011B7	CNY	7.343000	100.00	(10.0000)	ACT/360	1.377160	235,632.08	240,432.97	(47.13)	0.00
			14 Jan 2025											0.84	
SDB3264716702	Buy	Partial Termination	17 Jan 2025		600000.SH	USD	USD		4.330000	USD-Federal Funds-H.15	10.072189	2,468,693.52	1.405219	2.00	1.000000
	Close	NEW	02 Jan 2035	245,100	CNE0000011B7	CNY	7.343000	100.00	(10.0000)	ACT/360	1.372062	336,292.40	344,419.18	(67.24)	0.00
<b>SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
SDB3260123652	Sell	Upsize Trade	17 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.348336	(4,604.50)	2.089259	2.00	1.000000
	Open	NEW	25 Sep 2034	(300)	CNE100002TX3	CNY	7.343000	100.00	(500.0000)	ACT/360	2.089259	(626.78)	(626.78)	(0.13)	0.00
			14 Jan 2025											5.84	
SDB3260123652	Sell	Upsize Trade	17 Jan 2025		603659.SH	USD	USD		4.330000	USD-Federal Funds-H.15	15.408752	(49,308.01)	2.096782	2.00	1.000000
	Open	NEW	25 Sep 2034	(3,200)	CNE100002TX3	CNY	7.343000	100.00	(500.0000)	ACT/360	2.096782	(6,709.70)	(6,709.70)	(1.34)	0.00
<b>SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3262115495	Sell	Partial Termination	17 Jan 2025		000019.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.218097	(13,058.00)	0.897210	2.00	1.000000
	Close	NEW	09 Nov 2034	(2,100)	CNE000000354	CNY	7.343000	90.00	50.0000	ACT/360	0.846142	(1,776.90)	(1,884.14)	(0.36)	0.00
			14 Jan 2025											2.50	
SDB3262115495	Sell	Partial Termination	17 Jan 2025		000019.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	6.214997	(3,729.00)	0.897210	2.00	1.000000
	Close	NEW	09 Nov 2034	(600)	CNE000000354	CNY	7.343000	90.00	50.0000	ACT/360	0.846003	(507.60)	(538.33)	(0.10)	0.00
<b>SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
SDB3260123649	Sell	Upsize Trade	17 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.634397	(43,787.02)	0.903093	2.00	1.000000
	Open	NEW	25 Sep 2034	(6,600)	CNE100000JM1	CNY	7.343000	100.00	(463.1949)	ACT/360	0.903093	(5,960.41)	(5,960.41)	(1.19)	0.00
			14 Jan 2025											5.84	
SDB3260123649	Sell	Upsize Trade	17 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	6.622396	(77,482.03)	0.901158	2.00	1.000000
	Open	NEW	25 Sep 2034	(11,700)	CNE100000JM1	CNY	7.343000	100.00	(463.1949)	ACT/360	0.901158	(10,543.55)	(10,543.55)	(2.11)	0.00
			14 Jan 2025											0.00	
SDB3260123649		Spread Change	14 Jan 2025		601139.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	25 Sep 2034	0	CNE100000JM1	CNY		100.00	(487.9254)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
SDB3265127431	Buy	Partial Termination	17 Jan 2025		002356.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.320002	2,988.00	0.442419	2.00	1.000000
	Close	NEW	08 Jan 2035	900	CNE100000LD6	CNY	7.343000	100.00	(2,250.0000)	ACT/360	0.452260	407.03	398.18	(0.08)	0.00
			14 Jan 2025											(2.50)	
SDB3265127431	Buy	Partial Termination	17 Jan 2025		002356.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.370004	337.00	0.442419	2.00	1.000000
	Close	NEW	08 Jan 2035	100	CNE100000LD6	CNY	7.343000	100.00	(2,250.0000)	ACT/360	0.458918	45.89	44.24	(0.01)	0.00
<b>SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
SDB3263589453	Buy	Partial Termination	17 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	31.810003	15,905.00	4.697721	2.00	1.000000
	Close	NEW	07 Dec 2034	500	CNE100004330	CNY	7.343000	100.00	(1,993.6443)	ACT/360	4.333248	2,166.62	2,348.86	(0.43)	0.00
			14 Jan 2025											0.00	
SDB3263589453		Spread Change	14 Jan 2025		688559.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
		NEW	07 Dec 2034	0	CNE100004330	CNY		100.00	(1,978.2408)	ACT/360	0.000000	0.00	0.00	0.00	0.00

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Contract ID	Buy/Sell / Open/Close	Event / Action	Trade Date / Settle Date / Maturity Date	Quantity	Underlier RIC / Underlier ISIN	Contract CCY / Underlier CCY	Settlement CCY / FX Contract to Underlier	Div Rate	Benchmark Rate(%) / Spread L/S (BPS)	Benchmark / Day Count	Trade Gross Price / Trade Net Price	Trade Gross Notional / Trade Net Notional	Reference Price / Initial/Reset Net Notional	Stamp Duty / Commission Rate / Commission Amount	FX Contract to Settlement / Net Amount (Settle CCY)
<b>066831553 (Cont.)</b>															
<b>SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	60.396375	(241,585.50)	8.221326	2.00	1.000000
SDB3265531291	Open	NEW	18 Jan 2035	(4,000)	CNE100000V46	CNY	7.343000	100.00	(1,475.0000)	ACT/360	8.221326	(32,885.30)	(32,885.30)	(6.58)	0.00
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		300124.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	59.873812	(125,735.01)	8.147469	2.00	1.000000
SDB3265531291	Open	NEW	18 Jan 2035	(2,100)	CNE100000V46	CNY	7.343000	100.00	(1,475.0000)	ACT/360	8.147469	(17,109.68)	(17,109.68)	(3.42)	0.00
<b>SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.815798	(146,937.00)	1.063553	2.00	1.000000
SDB3265465998	Open	NEW	16 Jan 2035	(18,800)	CNE100000BR7	CNY	7.343000	100.00	(1,700.0000)	ACT/360	1.063553	(19,994.80)	(19,994.80)	(4.00)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		002243.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.928053	(14,270.50)	1.079189	2.00	1.000000
SDB3265465998	Open	NEW	16 Jan 2035	(1,800)	CNE100000BR7	CNY	7.343000	100.00	(1,700.0000)	ACT/360	1.079189	(1,942.54)	(1,942.54)	(0.39)	0.00
<b>SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	81.773336	(24,532.00)	11.127498	2.00	1.000000
SDB3264716720	Open	NEW	02 Jan 2035	(300)	CNE100005K10	CNY	7.343000	100.00	(2,250.5882)	ACT/360	11.127498	(3,338.25)	(3,338.25)	(0.67)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		301308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264716720		NEW	02 Jan 2035	0	CNE100005K10	CNY		100.00	(2,248.2758)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		002851.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	69.122897	857,123.92	9.832164	0.00	1.000000
SDB3265406652	Close	NEW	12 Jan 2035	12,400	CNE100002JV8	CNY	7.343000	100.00	(1,425.0000)	ACT/360	9.413441	116,726.67	121,918.84	0.00	0.00
<b>SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	234.566526	1,688,878.99	31.942639	2.00	1.000000
SDB3265406633	Open	NEW	12 Jan 2035	7,200	CNE100003G67	CNY	7.343000	90.00	50.0000	ACT/360	31.942639	229,987.00	229,987.00	(46.00)	0.00
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		300760.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	233.514592	864,003.99	31.810014	2.00	1.000000
SDB3265406633	Open	NEW	12 Jan 2035	3,700	CNE100003G67	CNY	7.343000	90.00	50.0000	ACT/360	31.810014	117,697.05	117,697.05	(23.53)	0.00
<b>SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.558197	(38,895.49)	2.117826	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(2,500)	CNE0000008N8	CNY	7.343000	100.00	(1,853.8677)	ACT/360	2.117826	(5,294.56)	(5,294.56)	(1.06)	0.00
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		000025.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.643376	(398,906.09)	2.128709	2.00	1.000000
SDB3263589504	Open	NEW	07 Dec 2034	(25,500)	CNE0000008N8	CNY	7.343000	100.00	(1,853.8677)	ACT/360	2.128709	(54,282.08)	(54,282.08)	(10.86)	0.00
<b>SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	New Trade	17 Jan 2025		002130.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.452502	68,467.01	3.329876	2.00	1.000000
SDB3265604087	Open	NEW	18 Jan 2035	2,800	CNE1000000C6	CNY	7.343000	90.00	50.0000	ACT/360	3.329876	9,323.65	9,323.65	(1.86)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 14, 2025  
Run Date: Jan 15, 2025 01:14 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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<b>066831553 (Cont.)</b>															
<b>SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			14 Jan 2025											0.84	
	Buy	Upside Trade	17 Jan 2025		002130.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	24.268747	135,904.98	3.305957	2.00	1.000000
SDB3265604087	Open	NEW	18 Jan 2035	5,600	CNE1000000C6	CNY	7.343000	90.00	50.0000	ACT/360	3.305957	18,513.36	18,513.36	(3.70)	0.00
<b>SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		000060.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261097746		NEW	19 Oct 2034	0	CNE000000FS7	CNY		100.00	(1,064.7802)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SHIMADZU CORP. CMN SRS#17697749</b>															
			14 Jan 2025											0.00	
	Buy	New Trade	16 Jan 2025		7701.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,262.727273	4,689,000.00	4,263.004350	0.65	1.000000
SDB3265604089	Open	NEW	17 Jan 2035	1,100	JP3357200009	JPY	1.000000	90.00	25.0000	ACT/365	4,263.004350	4,689,304.79	4,689,304.79	(304.79)	0.00
<b>SHIMAMURA CO LTD CMN</b>															
			14 Jan 2025											0.00	
	Sell	Partial Termination	16 Jan 2025		8227.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,536.714285	(5,975,700.00)	8,814.000000	0.65	1.000000
SDB3260760813	Close	NEW	12 Oct 2034	(700)	JP3358200008	JPY	1.000000	90.00	25.0000	ACT/365	8,536.159399	(5,975,311.58)	(6,169,800.00)	(388.42)	0.00
<b>SHIMIZU CORP CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		1803.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,263.700001	(9,477,750.01)	1,263.617860	0.65	1.000000
SDB3265406641	Open	NEW	11 Jan 2035	(7,500)	JP3358800005	JPY	1.000000	92.00	(25.0000)	ACT/365	1,263.617860	(9,477,133.95)	(9,477,133.95)	(616.05)	0.00
<b>SHIN KONG FINANCIAL HLDGS CO LTD CMN</b>															
			14 Jan 2025											15.00	
	Sell	Partial Termination	16 Jan 2025		2888.TW	USD	USD		4.330000	USD-Federal Funds-H.15	11.870453	(130,574.98)	0.359756	2.75	1.000000
SDB3260123673	Close	NEW	22 Sep 2034	(11,000)	TW0002888005	TWD	33.075000	90.00	30.0000	ACT/360	0.358258	(3,940.84)	(3,957.32)	(1.09)	0.00
			14 Jan 2025											30.00	
	Sell	Partial Termination	16 Jan 2025		2888.TW	USD	USD		4.330000	USD-Federal Funds-H.15	11.899998	(23,800.00)	0.359756	2.75	1.000000
SDB3260123673	Close	NEW	22 Sep 2034	(2,000)	TW0002888005	TWD	33.075000	90.00	30.0000	ACT/360	0.358610	(717.22)	(719.51)	(0.20)	0.00
<b>SHIN-ETSU CHEMICAL CMN</b>															
			14 Jan 2025											0.00	
	Sell	Full Termination	16 Jan 2025		4063.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,104.142857	(10,718,700.00)	5,196.930371	0.65	1.000000
SDB3265345611	Close	NEW	11 Jan 2035	(2,100)	JP3371200001	JPY	1.000000	90.00	25.0000	ACT/365	5,103.811088	(10,718,003.28)	(10,913,553.78)	(696.72)	0.00
<b>SHINKO ELEC IND CO LTD CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		6967.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,866.740741	(15,840,200.00)	5,866.359403	0.65	1.000000
SDB3263242782	Open	NEW	29 Nov 2034	(2,700)	JP3375800004	JPY	1.000000	92.00	(25.0000)	ACT/365	5,866.359403	(15,839,170.39)	(15,839,170.39)	(1,029.61)	0.00
<b>SHISEIDO CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		4911.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,524.730770	3,282,150.00	2,786.500000	0.65	1.000000
SDB3262681161	Close	NEW	15 Nov 2034	1,300	JP3351600006	JPY	1.000000	92.00	(25.0000)	ACT/365	2,524.894877	3,282,363.34	3,622,450.00	(213.34)	0.00
<b>SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		600481.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.211702	53,680.53	0.726361	0.00	1.000000
SDB3265465994	Close	NEW	16 Jan 2035	10,300	CNE000001DW2	CNY	7.343000	100.00	(1,750.0000)	ACT/360	0.709751	7,310.44	7,481.52	0.00	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 14, 2025  
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<b>066831553 (Cont.)</b>															
<b>SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upside Trade	17 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.127499	33,753.00	3.831607	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	1,200	CNE100003S63	CNY	7.343000	90.00	50.0000	ACT/360	3.831607	4,597.93	4,597.93	(0.92)	0.00
			14 Jan 2025											(2.50)	
	Buy	Upside Trade	17 Jan 2025		002978.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	27.943333	16,766.00	3.805248	2.00	1.000000
SDB3265057914	Open	NEW	05 Jan 2035	600	CNE100003S63	CNY	7.343000	90.00	50.0000	ACT/360	3.805248	2,283.15	2,283.15	(0.46)	0.00
<b>SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upside Trade	17 Jan 2025		601107.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.892328	(42,074.02)	0.665735	2.00	1.000000
SDB3261097789	Open	NEW	19 Oct 2034	(8,600)	CNE100000F38	CNY	7.343000	100.00	(1,266.1652)	ACT/360	0.665735	(5,725.32)	(5,725.32)	(1.15)	0.00
			14 Jan 2025											2.50	
	Sell	Upside Trade	17 Jan 2025		601107.SH	USD	USD		4.330000	USD-Federal Funds-H.15	4.887240	(150,526.99)	0.665265	2.00	1.000000
SDB3261097789	Open	NEW	19 Oct 2034	(30,800)	CNE100000F38	CNY	7.343000	100.00	(1,266.1652)	ACT/360	0.665265	(20,490.16)	(20,490.16)	(4.10)	0.00
<b>SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	Upside Trade	17 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.936854	(108,657.51)	0.263650	2.00	1.000000
SDB3261862972	Open	NEW	02 Nov 2034	(56,100)	CNE100001JM9	CNY	7.343000	100.00	(1,820.8929)	ACT/360	0.263650	(14,790.76)	(14,790.76)	(2.96)	0.00
			14 Jan 2025											5.84	
	Sell	Upside Trade	17 Jan 2025		603077.SH	USD	USD		4.330000	USD-Federal Funds-H.15	1.931027	(114,703.00)	0.262769	2.00	1.000000
SDB3261862972	Open	NEW	02 Nov 2034	(59,400)	CNE100001JM9	CNY	7.343000	100.00	(1,820.8929)	ACT/360	0.262769	(15,608.48)	(15,608.48)	(3.12)	0.00
<b>SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		SIG.AX	AUD	AUD		4.335717	AUD-OIS-RBA	2.947979	(277.11)	2.947684	1.00	1.000000
SDB3261985914	Open	NEW	02 Nov 2034	(94)	AU000000SIG5	AUD	1.000000	100.00	(25.0000)	ACT/365	2.947684	(277.08)	(277.08)	(0.03)	0.00
<b>SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 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	(1,771.6101)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		688520.SH	USD	USD		4.330000	USD-Federal Funds-H.15	34.930001	10,479.00	4.947629	2.00	1.000000
SDB3260121450	Close	NEW	25 Sep 2034	300	CNE100003ZL3	CNY	7.343000	100.00	(1,773.2088)	ACT/360	4.758263	1,427.48	1,484.29	(0.29)	0.00
<b>SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upside Trade	17 Jan 2025		300470.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	35.859997	3,586.00	4.883318	2.00	1.000000
SDB3262540432	Open	NEW	16 Nov 2034	100	CNE1000020P6	CNY	7.343000	90.00	50.0000	ACT/360	4.883318	488.33	488.33	(0.10)	0.00
<b>SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upside Trade	17 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.860717	27,202.50	5.291948	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	700	CNE1000027D7	CNY	7.343000	90.00	50.0000	ACT/360	5.291948	3,704.36	3,704.36	(0.74)	0.00
			14 Jan 2025											0.84	
	Buy	Upside Trade	17 Jan 2025		603737.SH	USD	USD		4.330000	USD-Federal Funds-H.15	38.911427	27,238.00	5.300624	2.00	1.000000
SDB3262115552	Open	NEW	09 Nov 2034	700	CNE1000027D7	CNY	7.343000	90.00	50.0000	ACT/360	5.300624	3,710.44	3,710.44	(0.74)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 14, 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>SMC CORPORATION CMN</b>															
			14 Jan 2025											0.00	
	Sell	Full Termination	16 Jan 2025		6273.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	58,955.000000	(11,791,000.00)	59,588.873025	0.65	1.000000
SDB3265465946	Close	NEW	12 Jan 2035	(200)	JP3162600005	JPY	1.000000	90.00	25.0000	ACT/365	58,951.167925	(11,790,233.59)	(11,917,774.61)	(766.41)	0.00
<b>SOFTBANK GROUP CORP. CMN</b>															
	Buy	Full Termination	14 Jan 2025											0.00	
	Close	NEW	16 Jan 2025		9984.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	9,069.000000	1,813,800.00	9,452.635539	0.65	1.000000
SDB3265272411	Close	NEW	11 Jan 2035	200	JP3436100006	JPY	1.000000	92.00	(25.0000)	ACT/365	9,069.589485	1,813,917.90	1,890,527.11	(117.90)	0.00
<b>SOJITZ CORPORATION CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
	Open	NEW	16 Jan 2025		2768.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,118.000000	(7,795,000.00)	3,117.797330	0.65	1.000000
SDB3263308393	Open	NEW	29 Nov 2034	(2,500)	JP3663900003	JPY	1.000000	92.00	(25.0000)	ACT/365	3,117.797330	(7,794,493.33)	(7,794,493.33)	(506.68)	0.00
<b>SOMPO HOLDINGS, INC. CMN</b>															
	Sell	Partial Termination	14 Jan 2025											0.00	
	Close	NEW	16 Jan 2025		8630.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,051.081081	(14,989,000.00)	4,119.000000	0.65	1.000000
SDB3264583134	Close	NEW	22 Dec 2034	(3,700)	JP3165000005	JPY	1.000000	90.00	25.0000	ACT/365	4,050.817761	(14,988,025.72)	(15,240,300.00)	(974.28)	0.00
<b>SQUARE ENIX HOLDINGS CO., LTD. CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
	Open	NEW	16 Jan 2025		9684.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,200.800000	(3,100,400.00)	6,200.396948	0.65	1.000000
SDB3260121471	Open	NEW	22 Sep 2034	(500)	JP3164630000	JPY	1.000000	92.00	(25.0000)	ACT/365	6,200.396948	(3,100,198.47)	(3,100,198.47)	(201.53)	0.00
<b>SUMCO CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
	Open	NEW	16 Jan 2025		3436.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,123.100000	(561,550.00)	1,123.026998	0.65	1.000000
SDB3265201668	Open	NEW	11 Jan 2035	(500)	JP3322930003	JPY	1.000000	92.00	(25.0000)	ACT/365	1,123.026998	(561,513.50)	(561,513.50)	(36.50)	0.00
<b>SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Sell	Partial Termination	14 Jan 2025											2.50	
	Close	NEW	17 Jan 2025		600710.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.933585	(94,696.00)	1.276987	2.00	1.000000
SDB3265057904	Close	NEW	05 Jan 2035	(10,600)	CNE000000KL2	CNY	7.343000	90.00	50.0000	ACT/360	1.216065	(12,890.29)	(13,536.06)	(2.58)	0.00
	Sell	Full Termination	14 Jan 2025											5.84	
	Close	NEW	17 Jan 2025		600710.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.982311	(23,354.01)	1.257600	2.00	1.000000
SDB3265057904	Close	NEW	05 Jan 2035	(2,600)	CNE000000KL2	CNY	7.343000	90.00	50.0000	ACT/360	1.222289	(3,177.95)	(3,269.76)	(0.64)	0.00
<b>SUMITOMO BAKELITE CO., LTD. CMN</b>															
	Sell	Partial Termination	14 Jan 2025											0.00	
	Close	NEW	16 Jan 2025		4203.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,807.666666	(1,142,300.00)	3,874.000000	0.65	1.000000
SDB3260760775	Close	NEW	12 Oct 2034	(300)	JP3409400003	JPY	1.000000	90.00	25.0000	ACT/365	3,807.419168	(1,142,225.75)	(1,162,200.00)	(74.25)	0.00
<b>SUMITOMO CHEMICAL COMPANY CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
	Open	NEW	16 Jan 2025		4005.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	333.275758	(1,099,810.00)	333.254095	0.65	1.000000
SDB3265406637	Open	NEW	11 Jan 2035	(3,300)	JP3401400001	JPY	1.000000	92.00	(25.0000)	ACT/365	333.254095	(1,099,738.51)	(1,099,738.51)	(71.49)	0.00
<b>SUMITOMO DAINIPPON PHARMA CMN</b>															
	Sell	Upsize Trade	14 Jan 2025											0.00	
	Open	NEW	16 Jan 2025		4506.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	547.363637	(602,100.00)	547.328058	0.65	1.000000
SDB3260264477	Open	NEW	27 Sep 2034	(1,100)	JP3495000006	JPY	1.000000	92.00	(25.0000)	ACT/365	547.328058	(602,060.86)	(602,060.86)	(39.14)	0.00

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<b>066831553 (Cont.)</b>															
<b>SUMITOMO METAL MNG CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		5713.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,576.736842	6,795,800.00	3,613.000000	0.65	1.000000
SDB3264120677	Close	NEW	13 Dec 2034	1,900	JP3402600005	JPY	1.000000	92.00	(25.0000)	ACT/365	3,576.969330	6,796,241.73	6,864,700.00	(441.73)	0.00
<b>SUMITOMO MITSUI FIN GROUP, INC CMN</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	16 Jan 2025		8316.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	3,711.769231	62,728,900.00	3,866.062299	0.65	1.000000
SDB3265345644	Close	NEW	11 Jan 2035	16,900	JP3890350006	JPY	1.000000	92.00	(25.0000)	ACT/365	3,712.010496	62,732,977.38	65,336,452.86	(4,077.38)	0.00
<b>SUMITOMO REALTY &amp; DEV CO LTD CMN</b>															
			14 Jan 2025											0.00	
	Sell	Partial Termination	16 Jan 2025		8830.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,787.666666	(2,872,600.00)	4,806.883856	0.65	1.000000
SDB3265345615	Close	NEW	11 Jan 2035	(600)	JP3409000001	JPY	1.000000	90.00	25.0000	ACT/365	4,787.355468	(2,872,413.28)	(2,884,130.31)	(186.72)	0.00
<b>SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		603612.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265127466		NEW	08 Jan 2035	0	CNE100002R73	CNY		100.00	(1,239.0158)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SUNWELS CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		9229.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	611.428572	(856,000.00)	611.388829	0.65	1.000000
SDB3264649714	Open	NEW	27 Dec 2034	(1,400)	JP3324410004	JPY	1.000000	92.00	(500.0000)	ACT/365	611.388829	(855,944.36)	(855,944.36)	(55.64)	0.00
<b>SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	New Trade	17 Jan 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	98.407855	(137,771.00)	13.391079	2.00	1.000000
SDB3265604041	Open	NEW	18 Jan 2035	(1,400)	CNE100003F50	CNY	7.343000	100.00	(850.0000)	ACT/360	13.391079	(18,747.51)	(18,747.51)	(3.75)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		300751.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	98.447080	(118,136.50)	13.400896	2.00	1.000000
SDB3265604041	Open	NEW	18 Jan 2035	(1,200)	CNE100003F50	CNY	7.343000	100.00	(850.0000)	ACT/360	13.400896	(16,081.08)	(16,081.08)	(3.22)	0.00
<b>SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		301030.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260122805		NEW	25 Sep 2034	0	CNE100004N83	CNY		100.00	(2,103.7250)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		300394.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	88.266663	26,480.00	12.023933	2.00	1.000000
SDB3263116849	Open	NEW	27 Nov 2034	300	CNE100001XQ1	CNY	7.343000	90.00	50.0000	ACT/360	12.023933	3,607.18	3,607.18	(0.72)	0.00
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		300394.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	87.088751	34,835.50	11.859512	2.00	1.000000
SDB3263116849	Open	NEW	27 Nov 2034	400	CNE100001XQ1	CNY	7.343000	90.00	50.0000	ACT/360	11.859512	4,743.80	4,743.80	(0.95)	0.00
<b>SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.444122	(510,730.47)	8.497230	2.00	1.000000
SDB3260123488	Open	NEW	25 Sep 2034	(8,179)	CNE100003RP1	CNY	7.343000	100.00	(1,734.9754)	ACT/360	8.497230	(69,498.84)	(69,498.84)	(13.91)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		688266.SH	USD	USD		4.330000	USD-Federal Funds-H.15	62.239189	(160,452.63)	8.472175	2.00	1.000000
SDB3260123488	Open	NEW	25 Sep 2034	(2,578)	CNE100003RP1	CNY	7.343000	100.00	(1,734.9754)	ACT/360	8.472175	(21,841.27)	(21,841.27)	(4.37)	0.00

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<b>066831553 (Cont.)</b>															
<b>SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			14 Jan 2025											0.00	
SDB3260123488		Spread Change NEW	14 Jan 2025 25 Sep 2034		688266.SH CNE100003RP1	USD CNY	USD		4.330000 (1,695.4363)	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>SYSMEX CORP CMN</b>															
			14 Jan 2025											0.00	
SDB3265604049	Sell Open	New Trade NEW	16 Jan 2025 17 Jan 2035		6869.T JP3351100007	JPY JPY	JPY	100.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	2,944.333334 2,944.141952	(883,300.00) (883,242.59)	2,944.141952 (883,242.59)	0.65 (57.41)	1.000000 0.00
<b>TAIHEIYO CEMENT CORPORATION CMN</b>															
			14 Jan 2025											0.00	
SDB3260121509	Buy Close	Partial Termination NEW	16 Jan 2025 22 Sep 2034		5233.T JP3449020001	JPY JPY	JPY	92.10	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	3,396.333333 3,396.554095	1,018,900.00 1,018,966.23	3,587.000000 1,076,100.00	0.65 (66.23)	1.000000 0.00
<b>TAISEI CORPORATION CMN</b>															
			14 Jan 2025											0.00	
SDB3265604068	Sell Open	New Trade NEW	16 Jan 2025 17 Jan 2035		1801.T JP3443600006	JPY JPY	JPY	100.00	0.227000 (25.0000)	JPY-BOJ-TONAT ACT/365	6,410.800000 6,410.383298	(3,205,400.00) (3,205,191.65)	6,410.383298 (3,205,191.65)	0.65 (208.35)	1.000000 0.00
<b>TAKASAGO THERMAL ENGINEERING CMN</b>															
			14 Jan 2025											0.00	
SDB3265345640	Sell Close	Full Termination NEW	16 Jan 2025 11 Jan 2035		1969.T JP3455200000	JPY JPY	JPY	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	6,114.000000 6,113.602590	(1,222,800.00) (1,222,720.52)	6,207.403455 (1,241,480.69)	0.65 (79.48)	1.000000 0.00
<b>TATA CONSULTANCY SERVICES LIMITED CMN</b>															
			14 Jan 2025											11.00	
SDB3262868169	Sell Close	Partial Termination NEW	15 Jan 2025 21 Nov 2034		TCS.NS INE467B01029	USD INR	USD	78.16	4.330000 75.0000	USD-Federal Funds-H.15 ACT/360	4,253.628997 49,005112	(37,176,717.43) (428,304.68)	48,097562 (420,372.69)	4.00 (171.58)	1.000000 0.00
<b>TATA ELXSI LTD CMN</b>															
			14 Jan 2025											12.50	
SDB3265128022	Buy Open	Upsize Trade NEW	15 Jan 2025 04 Jan 2035		TTEX.NS INE670A01012	USD INR	USD	78.16	4.330000 75.0000	USD-Federal Funds-H.15 ACT/360	6,063.376848 70,075187	2,576,935.16 29,781.95	70,075187 29,781.95	4.00 (11.89)	1.000000 0.00
<b>TAZMO CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
SDB3265201695	Sell Open	Upsize Trade NEW	16 Jan 2025 11 Jan 2035		6266.T JP3468000009	JPY JPY	JPY	92.00	0.227000 (529.1666)	JPY-BOJ-TONAT ACT/365	2,069.500000 2,069.365482	(827,800.00) (827,746.19)	2,069.365482 (827,746.19)	0.65 (53.81)	1.000000 0.00
<b>TDK CORP CMN</b>															
			14 Jan 2025											0.00	
SDB3265406615	Buy Open	Upsize Trade NEW	16 Jan 2025 11 Jan 2035		6762.T JP3538800008	JPY JPY	JPY	90.00	0.227000 25.0000	JPY-BOJ-TONAT ACT/365	1,856.165254 1,856.285905	43,805,499.99 43,808,347.36	1,856.285905 43,808,347.36	0.65 (2,847.36)	1.000000 0.00
<b>TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
SDB3260121474	Buy Open	Upsize Trade NEW	16 Jan 2025 22 Sep 2034		TNE.AX AU000000TNE8	AUD AUD	AUD	100.00	4.335717 25.0000	AUD-OIS-RBA ACT/365	29,115122 29,118034	71,332.05 71,339.18	29,118034 71,339.18	1.00 (7.13)	1.000000 0.00

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<b>06831553 (Cont.)</b>															
<b>TECHNOPRO HOLDINGS, INC. CMN</b>															
			14 Jan 2025											0.00	
	Buy	Upsize Trade	16 Jan 2025		6028.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,860.777777	2,574,700.00	2,860.963728	0.65	1.000000
SDB3260862001	Open	NEW	12 Oct 2034	900	JP3545240008	JPY	1.000000	90.00	25.0000	ACT/365	2,860.963728	2,574,867.36	2,574,867.36	(167.36)	0.00
<b>TECHTRONIC INDUSTRIES CO LTD CMN</b>															
			14 Jan 2025											0.00	
	Sell	Partial Termination	16 Jan 2025		0669.HK	HKD	HKD		3.282610	HKD-HONIX	97.094531	(1,553,512.50)	102.500000	1.20	1.000000
SDB3264178807	Close	NEW	14 Dec 2034	(16,000)	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	97.082880	(1,553,326.08)	(1,640,000.00)	(186.42)	0.00
			14 Jan 2025											10.85	
	Sell	Partial Termination	16 Jan 2025		0669.HK	HKD	HKD		3.282610	HKD-HONIX	96.850000	(145,275.00)	102.500000	1.20	1.000000
SDB3264178807	Close	NEW	14 Dec 2034	(1,500)	HK0669013440	HKD	1.000000	100.00	30.0000	ACT/365	96.733296	(145,099.94)	(153,750.00)	(17.43)	0.00
<b>TECMO KOEI HOLDINGS CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
	Buy	Upsize Trade	16 Jan 2025		3635.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,751.722222	1,576,550.00	1,751.836084	0.65	1.000000
SDB3260121448	Open	NEW	22 Sep 2034	900	JP3283460008	JPY	1.000000	90.00	25.0000	ACT/365	1,751.836084	1,576,652.48	1,576,652.48	(102.48)	0.00
<b>TEIJIN LTD CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		3401.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,286.800000	(1,930,200.00)	1,286.716358	0.65	1.000000
SDB3264390198	Open	NEW	20 Dec 2034	(1,500)	JP3544000007	JPY	1.000000	92.00	(25.0000)	ACT/365	1,286.716358	(1,930,074.54)	(1,930,074.54)	(125.46)	0.00
<b>TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		TLX.AX	AUD	AUD		4.335717	AUD-OIS-RBA	24.979775	(2,223.20)	24.977277	1.00	1.000000
SDB3260121453	Open	NEW	22 Sep 2034	(89)	AU000000TLX2	AUD	1.000000	100.00	(25.0000)	ACT/365	24.977277	(2,222.98)	(2,222.98)	(0.22)	0.00
<b>TENCENT HOLDINGS LIMITED CMN</b>															
			14 Jan 2025											10.85	
	Buy	Upsize Trade	16 Jan 2025		0700.HK	HKD	HKD		3.282610	HKD-HONIX	373.281250	1,194,500.00	373.731054	1.20	1.000000
SDB3265531282	Open	NEW	17 Jan 2035	3,200	KYG875721634	HKD	1.000000	100.00	30.0000	ACT/365	373.731054	1,195,939.37	1,195,939.37	(143.34)	0.00
			14 Jan 2025											0.00	
	Buy	Upsize Trade	16 Jan 2025		0700.HK	HKD	HKD		3.282610	HKD-HONIX	376.687500	301,350.00	376.732702	1.20	1.000000
SDB3265531282	Open	NEW	17 Jan 2035	800	KYG875721634	HKD	1.000000	100.00	30.0000	ACT/365	376.732702	301,386.16	301,386.16	(36.16)	0.00
<b>TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		000927.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123545		NEW	25 Sep 2034	0	CNE000000ZV9	CNY		100.00	(413.6104)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.350001	21,210.00	4.813868	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	600	CNE000000ZW7	CNY	7.343000	90.00	50.0000	ACT/360	4.813868	2,888.32	2,888.32	(0.58)	0.00
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		600211.SH	USD	USD		4.330000	USD-Federal Funds-H.15	35.469999	53,205.00	4.831823	2.00	1.000000
SDB3264520311	Open	NEW	22 Dec 2034	1,500	CNE000000ZW7	CNY	7.343000	90.00	50.0000	ACT/360	4.831823	7,247.73	7,247.73	(1.45)	0.00

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<b>066831553 (Cont.)</b>															
<b>TObU RAILWAY CMN</b>															
	Sell	Partial Termination	14 Jan 2025											0.00	
SDB3260121489	Close	NEW	16 Jan 2025 22 Sep 2034	(1,800)	9001.T JP3597800006	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT 25.0000 ACT/365	2,529.500000 2,529.335582	(4,553,100.00) (4,552,804.05)	2,564.500000 (4,616,100.00)	0.65 (295.95)	1.000000 0.00
<b>TOHO GAS CO., LTD. CMN</b>															
	Sell	Upside Trade	14 Jan 2025											0.00	
SDB3264520301	Open	NEW	16 Jan 2025 21 Dec 2034	(700)	9533.T JP3600200004	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT (25.0000) ACT/365	3,989.714285 3,989.454954	(2,792,800.00) (2,792,618.47)	3,989.454954 (2,792,618.47)	0.65 (181.53)	1.000000 0.00
<b>TOHOKU ELECTRIC POWER CO INC CMN</b>															
	Sell	Upside Trade	14 Jan 2025											0.00	
SDB3263589455	Open	NEW	16 Jan 2025 06 Dec 2034	(1,000)	9506.T JP3605400005	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT (25.0000) ACT/365	1,088.300000 1,088.229260	(1,088,300.00) (1,088,229.26)	1,088.229260 (1,088,229.26)	0.65 (70.74)	1.000000 0.00
<b>TOKIO MARINE HOLDINGS CMN</b>															
	Buy	Upside Trade	14 Jan 2025											0.00	
SDB3264054743	Open	NEW	16 Jan 2025 13 Dec 2034	6,200	8766.T JP3910660004	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT 25.0000 ACT/365	5,220.145162 5,220.484471	32,364,900.00 32,367,003.72	5,220.484471 32,367,003.72	0.65 (2,103.72)	1.000000 0.00
<b>TOKYO ELECTRIC POWER CMN</b>															
	Buy	Upside Trade	14 Jan 2025											0.00	
SDB3265465916	Open	NEW	16 Jan 2025 12 Jan 2035	7,200	9501.T JP3585800000	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT 25.0000 ACT/365	425.366667 425.394316	3,062,640.00 3,062,839.08	425.394316 3,062,839.08	0.65 (199.07)	1.000000 0.00
<b>TOKYO ELECTRON LTD CMN</b>															
	Sell	Upside Trade	14 Jan 2025											0.00	
SDB3265272421	Open	NEW	16 Jan 2025 11 Jan 2035	(300)	8035.T JP3571400005	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT (25.0000) ACT/365	26,240.000000 26,238.294400	(7,872,000.00) (7,871,488.32)	26,238.294400 (7,871,488.32)	0.65 (511.68)	1.000000 0.00
<b>TOKYO GAS CMN</b>															
	Sell	New Trade	14 Jan 2025											0.00	
SDB3265604066	Open	NEW	16 Jan 2025 17 Jan 2035	(1,100)	9531.T JP3573000001	JPY JPY	JPY	100.00	0.227000	JPY-BOJ-TONAT (25.0000) ACT/365	4,195.181818 4,194.909131	(4,614,700.00) (4,614,400.04)	4,194.909131 (4,614,400.04)	0.65 (299.96)	1.000000 0.00
<b>TOKYO KEIKI INC. CMN</b>															
	Sell	Upside Trade	14 Jan 2025											0.00	
SDB3264649713	Open	NEW	16 Jan 2025 27 Dec 2034	(100)	7721.T JP3624000000	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT (40.0000) ACT/365	2,957.000000 2,956.807795	(295,700.00) (295,680.78)	2,956.807795 (295,680.78)	0.65 (19.22)	1.000000 0.00
<b>TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND</b>															
	Buy	Upside Trade	14 Jan 2025											0.84	
SDB3262540429	Open	NEW	17 Jan 2025 16 Nov 2034	400	600780.SH CNE000000NK8	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 50.0000 ACT/360	5.227502 0.712105	2,091.00 284.84	0.712105 284.84	2.00 (0.06)	1.000000 0.00
<b>TOPPAN PRINTING CO LTD CMN</b>															
	Sell	Upside Trade	14 Jan 2025											0.00	
SDB3264792318	Open	NEW	16 Jan 2025 28 Dec 2034	(500)	7911.T JP3629000005	JPY JPY	JPY	92.00	0.227000	JPY-BOJ-TONAT (25.0000) ACT/365	4,274.800000 4,274.522138	(2,137,400.00) (2,137,261.07)	4,274.522138 (2,137,261.07)	0.65 (138.93)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN</b>															
			14 Jan 2025											10.85	
	Buy	Upsize Trade	16 Jan 2025		6110.HK	HKD	HKD		3.282610	HKD-HONIX	2.780000	2,780.00	2.783350	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	1,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.783350	2,783.35	2,783.35	(0.33)	0.00
			14 Jan 2025											0.00	
	Buy	Upsize Trade	16 Jan 2025		6110.HK	HKD	HKD		3.282610	HKD-HONIX	2.775000	24,975.00	2.775333	1.20	1.000000
SDB3263185983	Open	NEW	29 Nov 2034	9,000	KYG8924B1041	HKD	1.000000	100.00	30.0000	ACT/365	2.775333	24,978.00	24,978.00	(3.00)	0.00
<b>TORAY INDUSTRIES CMN</b>															
			14 Jan 2025											0.00	
	Sell	Partial Termination	16 Jan 2025		3402.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,019.750000	(203,950.00)	999.973588	0.65	1.000000
SDB3265201697	Close	NEW	11 Jan 2035	(200)	JP3621000003	JPY	1.000000	90.00	25.0000	ACT/365	1,019.683716	(203,936.74)	(199,994.72)	(13.26)	0.00
<b>TOWA CORP CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		6315.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,769.666666	(530,900.00)	1,769.551638	0.65	1.000000
SDB3265201673	Open	NEW	11 Jan 2035	(300)	JP3555700008	JPY	1.000000	92.00	(25.0000)	ACT/365	1,769.551638	(530,865.49)	(530,865.49)	(34.51)	0.00
<b>TOYO SEIKAN GROUP HOLDINGS, LTD. CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		5901.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,298.671875	(7,355,750.00)	2,298.522461	0.65	1.000000
SDB3261928008	Open	NEW	01 Nov 2034	(3,200)	JP3613400005	JPY	1.000000	92.00	(25.0000)	ACT/365	2,298.522461	(7,355,271.88)	(7,355,271.88)	(478.12)	0.00
<b>TOYO SUISAN KAISHA, LTD. CMN</b>															
			14 Jan 2025											0.00	
	Sell	Full Termination	16 Jan 2025		2875.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	10,600.000000	(1,060,000.00)	10,555.686075	0.65	1.000000
SDB3265272420	Close	NEW	11 Jan 2035	(100)	JP3613000003	JPY	1.000000	90.00	25.0000	ACT/365	10,599.311000	(1,059,931.10)	(1,055,568.61)	(68.90)	0.00
<b>TOYOTA INDUSTRIES CMN</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		6201.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	12,330.227273	54,253,000.00	12,865.000000	0.65	1.000000
SDB3264520286	Close	NEW	21 Dec 2034	4,400	JP3634600005	JPY	1.000000	92.00	(25.0000)	ACT/365	12,331.028738	54,256,526.45	56,606,000.00	(3,526.45)	0.00
<b>TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		000727.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123498		NEW	25 Sep 2034	0	CNE0000002J9	CNY		100.00	(1,338.4000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>TREND MICRO INC. CMN</b>															
			14 Jan 2025											0.00	
	Sell	Full Termination	16 Jan 2025		4704.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	8,409.500000	(1,681,900.00)	8,228.534820	0.65	1.000000
SDB3265272424	Close	NEW	11 Jan 2035	(200)	JP3637300009	JPY	1.000000	90.00	25.0000	ACT/365	8,408.953382	(1,681,790.68)	(1,645,706.96)	(109.32)	0.00
<b>TSUBURAYA FIELDS HOLDINGS CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		2767.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,904.214286	(2,665,900.00)	1,904.090512	0.65	1.000000
SDB3260961441	Open	NEW	12 Oct 2034	(1,400)	JP3802680003	JPY	1.000000	92.00	(655.4545)	ACT/365	1,904.090512	(2,665,726.72)	(2,665,726.72)	(173.28)	0.00
<b>UBE INDUSTRIES LTD CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		4208.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,316.421052	(4,401,200.00)	2,316.270485	0.65	1.000000
SDB3264921645	Open	NEW	09 Jan 2035	(1,900)	JP3158800007	JPY	1.000000	92.00	(25.0000)	ACT/365	2,316.270485	(4,400,913.92)	(4,400,913.92)	(286.08)	0.00

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<b>066831553 (Cont.)</b>															
<b>ULVAC, INC. CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		6728.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	6,190.000000	(619,000.00)	6,189.597650	0.65	1.000000
SDB3260264441	Open	NEW	27 Sep 2034	(100)	JP3126190002	JPY	1.000000	92.00	(25.0000)	ACT/365	6,189.597650	(618,959.77)	(618,959.77)	(40.23)	0.00
<b>UNICARM CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		8113.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,222.681818	(1,344,950.00)	1,222.602344	0.65	1.000000
SDB3264328847	Open	NEW	20 Dec 2034	(1,100)	JP3951600000	JPY	1.000000	92.00	(25.0000)	ACT/365	1,222.602344	(1,344,862.58)	(1,344,862.58)	(87.42)	0.00
<b>UNION BANK OF INDIA CMN</b>															
			14 Jan 2025											12.50	
	Buy	Upside Trade	15 Jan 2025		UNBK.NS	USD	USD		4.330000	USD-Federal Funds-H.15	103.583486	5,104,179.86	1.197127	4.00	1.000000
SDB3265346298	Open	NEW	09 Jan 2035	49,276	INE692A01016	INR	86.669500	78.16	75.0000	ACT/360	1.197127	58,989.63	58,989.63	(23.56)	0.00
<b>USS CO LTD CMN</b>															
			14 Jan 2025											0.00	
	Buy	Upside Trade	16 Jan 2025		4732.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,311.446429	3,672,050.00	1,311.531673	0.65	1.000000
SDB3260121491	Open	NEW	22 Sep 2034	2,800	JP3944130008	JPY	1.000000	90.00	25.0000	ACT/365	1,311.531673	3,672,288.68	3,672,288.68	(238.68)	0.00
<b>VEDANTA LIMITED CMN</b>															
			14 Jan 2025											12.50	
	Buy	New Trade	15 Jan 2025		VDAN.NS	USD	USD		4.330000	USD-Federal Funds-H.15	429.026615	9,401,689.24	4.958313	4.00	1.000000
SDB3265604668	Open	NEW	16 Jan 2035	21,914	INE205A01025	INR	86.669500	78.16	75.0000	ACT/360	4.958313	108,656.47	108,656.47	(43.39)	0.00
<b>VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		VNT.AX	AUD	AUD		4.335717	AUD-OIS-RBA	3.652861	(44,868.09)	3.652496	1.00	1.000000
SDB3265531272	Open	NEW	17 Jan 2035	(12,283)	AU0000184459	AUD	1.000000	100.00	(25.0000)	ACT/365	3.652496	(44,863.61)	(44,863.61)	(4.49)	0.00
<b>VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upside Trade	17 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.438568	(10,107.00)	1.964762	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(700)	CNE100000QJ2	CNY	7.343000	100.00	(1,280.0578)	ACT/360	1.964762	(1,375.33)	(1,375.33)	(0.28)	0.00
			14 Jan 2025											2.50	
	Sell	Upside Trade	17 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.328331	(4,298.50)	1.950413	2.00	1.000000
SDB3260123592	Open	NEW	25 Sep 2034	(300)	CNE100000QJ2	CNY	7.343000	100.00	(1,280.0578)	ACT/360	1.950413	(585.12)	(585.12)	(0.12)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		002439.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260123592		NEW	25 Sep 2034	0	CNE100000QJ2	CNY		100.00	(1,278.3890)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		688521.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3262681183		NEW	16 Nov 2034	0	CNE100004413	CNY		100.00	(1,767.3627)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		VEA.AX	AUD	AUD		4.335717	AUD-OIS-RBA	2.719669	(4,677.83)	2.719397	1.00	1.000000
SDB3260188369	Open	NEW	27 Sep 2034	(1,720)	AU0000016875	AUD	1.000000	100.00	(25.0000)	ACT/365	2.719397	(4,677.36)	(4,677.36)	(0.47)	0.00

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<b>066831553 (Cont.)</b>															
<b>WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.433332	2,830.00	1.285035	2.00	1.000000
SDB3260961820	Open	NEW	13 Oct 2034	300	CNE100000GQ8	CNY	7.343000	90.00	50.0000	ACT/360	1.285035	385.51	385.51	(0.08)	0.00
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		300017.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.050003	1,810.00	1.232405	2.00	1.000000
SDB3260961820	Open	NEW	13 Oct 2034	200	CNE100000GQ8	CNY	7.343000	90.00	50.0000	ACT/360	1.232405	246.48	246.48	(0.05)	0.00
<b>WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 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	(525.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>WELCIA HOLDINGS CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		3141.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,139.062500	(1,711,250.00)	2,138.923461	0.65	1.000000
SDB3264520287	Open	NEW	21 Dec 2034	(800)	JP3274280001	JPY	1.000000	92.00	(25.0000)	ACT/365	2,138.923461	(1,711,138.77)	(1,711,138.77)	(111.23)	0.00
<b>WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Buy	New Trade	16 Jan 2025		WBC.AX	AUD	AUD		4.335717	AUD-OIS-RBA	31.802697	226,944.05	31.805877	1.00	1.000000
SDB3265604093	Open	NEW	17 Jan 2035	7,136	AU000000WBC1	AUD	1.000000	100.00	25.0000	ACT/365	31.805877	226,966.74	226,966.74	(22.69)	0.00
<b>WHA CORPORATION PUBLIC COMPANY LIMITED NVDR</b>															
			14 Jan 2025											0.21	
	Buy	Full Termination	16 Jan 2025		WHA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	5.221135	399,938.94	0.159296	4.00	1.000000
SDB3264922955	Close	NEW	05 Jan 2035	76,600	TH3871010R19	THB	34.740000	100.00	(2,034.8173)	ACT/360	0.150355	11,517.19	12,202.08	(4.60)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		WHA_n.BK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264922955		NEW	05 Jan 2035	0	TH3871010R19	THB		100.00	(2,032.7720)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		688100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	32.892215	168,441.03	4.480670	2.00	1.000000
SDB3265465931	Open	NEW	16 Jan 2035	5,121	CNE100003RR7	CNY	7.343000	90.00	50.0000	ACT/360	4.480670	22,945.51	22,945.51	(4.59)	0.00
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		688100.SH	USD	USD		4.330000	USD-Federal Funds-H.15	33.081443	48,927.45	4.504942	2.00	1.000000
SDB3265465931	Open	NEW	16 Jan 2035	1,479	CNE100003RR7	CNY	7.343000	90.00	50.0000	ACT/360	4.504942	6,662.81	6,662.81	(1.33)	0.00
<b>WILMAR INTERNATIONAL LTD CMN</b>															
			14 Jan 2025											4.00	
	Sell	Partial Termination	16 Jan 2025		WLIL.SI	SGD	SGD		2.933200	SGD-SORA	3.049411	(67,391.98)	3.100000	0.75	1.000000
SDB3263985586	Close	NEW	14 Dec 2034	(22,100)	SG1T56930848	SGD	1.000000	100.00	20.0000	ACT/365	3.047963	(67,359.98)	(68,510.00)	(5.05)	0.00
<b>WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	16 Jan 2025		WTC.AX	AUD	AUD		4.335974	AUD-OIS-RBA	120.199137	23,679.23	126.503577	1.00	1.000000
SDB3265127438	Close	NEW	05 Jan 2035	197	AU000000WTC3	AUD	1.000000	100.00	(25.0000)	ACT/365	120.211157	23,681.60	24,921.20	(2.37)	0.00

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<b>066831553 (Cont.)</b>															
<b>WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	16 Jan 2025		WOW.AX	AUD	AUD		4.335974	AUD-OIS-RBA	30.129941	33,474.36	30.490000	1.00	1.000000
SDB3262936508	Close	NEW	22 Nov 2034	1,111	AU000000WOW2	AUD	1.000000	100.00	(25.0000)	ACT/365	30.132954	33,477.71	33,874.39	(3.35)	0.00
<b>WORLEY LTD ORD CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		WOR.AX	AUD	AUD		4.335717	AUD-OIS-RBA	14.102396	(164,532.65)	14.100986	1.00	1.000000
SDB3264583145	Open	NEW	22 Dec 2034	(11,667)	AU000000WOR2	AUD	1.000000	100.00	(25.0000)	ACT/365	14.100986	(164,516.20)	(164,516.20)	(16.45)	0.00
<b>WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		000501.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	8.669998	105,773.98	1.428435	0.00	1.000000
SDB3264390197	Close	NEW	21 Dec 2034	12,200	CNE000000024	CNY	7.343000	100.00	(1,950.0000)	ACT/360	1.180716	14,404.74	17,426.91	0.00	0.00
<b>WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upside Trade	17 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.788003	(48,334.02)	1.195848	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(5,500)	CNE000000V71	CNY	7.343000	100.00	(1,750.0000)	ACT/360	1.195848	(6,577.16)	(6,577.16)	(1.32)	0.00
			14 Jan 2025											2.50	
	Sell	Upside Trade	17 Jan 2025		600133.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.762644	(44,689.48)	1.192796	2.00	1.000000
SDB3265406643	Open	NEW	12 Jan 2035	(5,100)	CNE000000V71	CNY	7.343000	100.00	(1,750.0000)	ACT/360	1.192796	(6,083.26)	(6,083.26)	(1.22)	0.00
<b>WUXI HUAGUANG ENVIRONMENT &amp; ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Partial Termination	17 Jan 2025		600475.SH	USD	USD		4.330000	USD-Federal Funds-H.15	8.923037	158,830.06	1.230420	0.00	1.000000
SDB3262055929	Close	NEW	06 Nov 2034	17,800	CNE000001FD7	CNY	7.343000	100.00	(1,610.6053)	ACT/360	1.215176	21,630.13	21,901.48	0.00	0.00
<b>XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upside Trade	17 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	114.490387	148,837.50	15.590993	2.00	1.000000
SDB3260123659	Open	NEW	25 Sep 2034	1,300	CNE000001D72	CNY	7.343000	90.00	50.0000	ACT/360	15.590993	20,268.29	20,268.29	(4.05)	0.00
			14 Jan 2025											0.84	
	Buy	Upside Trade	17 Jan 2025		600563.SH	USD	USD		4.330000	USD-Federal Funds-H.15	114.429998	114,430.00	15.587976	2.00	1.000000
SDB3260123659	Open	NEW	25 Sep 2034	1,000	CNE000001D72	CNY	7.343000	90.00	50.0000	ACT/360	15.587976	15,587.98	15,587.98	(3.12)	0.00
<b>XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		002335.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.706000	28,706.00	3.949363	2.00	1.000000
SDB3260858391	Close	NEW	12 Oct 2034	1,000	CNE100000K31	CNY	7.343000	100.00	(1,316.7237)	ACT/360	3.910412	3,910.41	3,949.36	(0.78)	0.00
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		002335.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	28.316501	56,633.00	3.949363	2.00	1.000000
SDB3260858391	Close	NEW	12 Oct 2034	2,000	CNE100000K31	CNY	7.343000	100.00	(1,316.7237)	ACT/360	3.856065	7,712.13	7,898.73	(1.54)	0.00
<b>XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	New Trade	17 Jan 2025		000905.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.316420	(49,020.01)	0.995599	2.00	1.000000
SDB3265604033	Open	NEW	18 Jan 2035	(6,700)	CNE000000YL3	CNY	7.343000	100.00	(1,750.0000)	ACT/360	0.995599	(6,670.51)	(6,670.51)	(1.34)	0.00

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<b>06831553 (Cont.)</b>															
<b>XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3262800262		Spread Change NEW	14 Jan 2025 20 Nov 2034		000516.ZK CNE000000016	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3260122906		Spread Change NEW	14 Jan 2025 25 Sep 2034		603733.SH CNE1000031H0	USD CNY	USD		4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
SDB3265406696	Buy Close	Partial Termination NEW	17 Jan 2025 12 Jan 2035		000697.ZK CNE000000800	USD CNY	USD	7.343000	4.330000	USD-Federal Funds-H.15 ACT/360	8.189998 1.115292	819.00 111.53	1.203031 120.30	2.00 (0.02)	1.000000 0.00
			14 Jan 2025											0.84	
SDB3265406696	Buy Close	Partial Termination NEW	17 Jan 2025 12 Jan 2035		000697.ZK CNE000000800	USD CNY	USD	7.343000	4.330000	USD-Federal Funds-H.15 ACT/360	8.190001 1.115665	819.00 111.57	1.203031 120.30	2.00 (0.02)	1.000000 0.00
			14 Jan 2025											0.00	
SDB3265406696		Spread Change NEW	14 Jan 2025 12 Jan 2035		000697.ZK CNE000000800	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3260123600		Spread Change NEW	14 Jan 2025 25 Sep 2034		603225.SH CNE100002RH0	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>XINJIANG BAYI IRON &amp; STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
SDB3264649848		Spread Change NEW	14 Jan 2025 02 Jan 2035		600581.SH CNE000001C65	USD CNY	USD	100.00	4.330000	USD-Federal Funds-H.15 ACT/360	0.000000 0.000000	0.00 0.00	0.000000 0.00	- 0.00	0.000000 0.00
<b>XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3265531275	Sell Open	Upsize Trade NEW	17 Jan 2025 18 Jan 2035		600509.SH CNE0000019W6	USD CNY	USD	7.343000	4.330000	USD-Federal Funds-H.15 ACT/360	5.991512 0.815309	(31,755.01) (4,321.14)	0.815309 (4,321.14)	2.00 (0.86)	1.000000 0.00
			14 Jan 2025											2.50	
SDB3265531275	Sell Open	Upsize Trade NEW	17 Jan 2025 18 Jan 2035		600509.SH CNE0000019W6	USD CNY	USD	7.343000	4.330000	USD-Federal Funds-H.15 ACT/360	6.008500 0.817894	(6,008.50) (817.89)	0.817894 (817.89)	2.00 (0.16)	1.000000 0.00
<b>XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
SDB3260123069	Sell Close	Partial Termination NEW	17 Jan 2025 25 Sep 2034		002100.ZK CNE000001P29	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.184064 0.841511	(39,578.01) (5,385.67)	0.894479 (5,724.67)	2.00 (1.08)	1.000000 0.00
			14 Jan 2025											2.50	
SDB3260123069	Sell Close	Partial Termination NEW	17 Jan 2025 25 Sep 2034		002100.ZK CNE000001P29	USD CNY	USD	90.00	4.330000	USD-Federal Funds-H.15 ACT/360	6.157740 0.838209	(51,725.02) (7,040.96)	0.894479 (7,513.62)	2.00 (1.41)	1.000000 0.00
<b>YAKULT HONSHA CO., LTD. CMN</b>															
			14 Jan 2025											0.00	
SDB3260121541	Sell Close	Partial Termination NEW	16 Jan 2025 22 Sep 2034		2267.T JP3931600005	JPY JPY	JPY	90.00	0.227000	JPY-BOJ-TONAT ACT/365	2,861.333334 2,861.147347	(4,292,000.00) (4,291,721.02)	2,987,000,000 (4,480,500.00)	0.65 (278.98)	1.000000 0.00

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<b>066831553 (Cont.)</b>															
<b>YAMAHA CORPORATION CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		7951.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	1,064.125000	(425,650.00)	1,064.055832	0.65	1.000000
SDB3262867375	Open	NEW	22 Nov 2034	(400)	JP3942600002	JPY	1.000000	92.00	(25.0000)	ACT/365	1,064.055832	(425,622.33)	(425,622.33)	(27.67)	0.00
<b>YAMAZAKI BAKING CO LTD CMN</b>															
			14 Jan 2025											0.00	
	Sell	Partial Termination	16 Jan 2025		2212.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	2,826.625000	(1,130,650.00)	2,943.500000	0.65	1.000000
SDB3260458792	Close	NEW	29 Sep 2034	(400)	JP3935600001	JPY	1.000000	90.00	25.0000	ACT/365	2,826.441269	(1,130,576.51)	(1,177,400.00)	(73.49)	0.00
<b>YANKUANG ENERGY GROUP CO LTD CMN CLASS H</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		1171.HK	HKD	HKD		3.282610	HKD-HONIX	0.000000	0.00	0.000000	-	0.000000
SDB3260128035		NEW	22 Sep 2034	0	CNE1000004Q8	HKD		100.00	(303.8554)	ACT/365	0.000000	0.00	0.00	0.00	0.00
<b>YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	Upside Trade	17 Jan 2025		603638.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.544997	(3,309.00)	2,252152	2.00	1.000000
SDB3262741450	Open	NEW	17 Nov 2034	(200)	CNE100002Z65	CNY	7.343000	100.00	(1,604.7067)	ACT/360	2,252152	(450.43)	(450.43)	(0.09)	0.00
			14 Jan 2025											5.84	
	Sell	Upside Trade	17 Jan 2025		603638.SH	USD	USD		4.330000	USD-Federal Funds-H.15	16.541666	(9,925.00)	2,250946	2.00	1.000000
SDB3262741450	Open	NEW	17 Nov 2034	(600)	CNE100002Z65	CNY	7.343000	100.00	(1,604.7067)	ACT/360	2,250946	(1,350.57)	(1,350.57)	(0.27)	0.00
<b>YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		605198.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.490700	222,227.46	3,744189	0.00	1.000000
SDB3265406640	Close	NEW	12 Jan 2035	7,800	CNE1000044H3	CNY	7.343000	100.00	(2,250.0000)	ACT/360	3,879981	30,263.85	29,204.67	0.00	0.00
<b>YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 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	(1,873.2356)	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>															
			14 Jan 2025											(2.50)	
	Buy	Upside Trade	17 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	9.904998	990.50	1,348836	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	100	CNE1000019T0	CNY	7.343000	90.00	50.0000	ACT/360	1,348836	134.88	134.88	(0.03)	0.00
			14 Jan 2025											0.84	
	Buy	Upside Trade	17 Jan 2025		002643.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	10.053911	23,124.00	1,369572	2.00	1.000000
SDB3260122998	Open	NEW	25 Sep 2034	2,300	CNE1000019T0	CNY	7.343000	90.00	50.0000	ACT/360	1,369572	3,150.02	3,150.02	(0.63)	0.00
<b>YASKAWA ELECTRIC CORPORATION CMN</b>															
			14 Jan 2025											0.00	
	Sell	Upside Trade	16 Jan 2025		6506.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	4,079.125000	(19,579,800.00)	4,078.859857	0.65	1.000000
SDB3264520310	Open	NEW	21 Dec 2034	(4,800)	JP3932000007	JPY	1.000000	92.00	(25.0000)	ACT/365	4,078.859857	(19,578,527.31)	(19,578,527.31)	(1,272.69)	0.00
<b>YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upside Trade	17 Jan 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.770808	139,751.99	5.143527	2.00	1.000000
SDB3260123468	Open	NEW	25 Sep 2034	3,700	CNE100002PC5	CNY	7.343000	90.00	50.0000	ACT/360	5.143527	19,031.05	19,031.05	(3.81)	0.00

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<b>066831553 (Cont.)</b>															
<b>YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		300628.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	37.466251	59,946.00	5.103758	2.00	1.000000
SDB3260123468	Open	NEW	25 Sep 2034	1,600	CNE100002PC5	CNY	7.343000	90.00	50.0000	ACT/360	5.103758	8,166.01	8,166.01	(1.63)	0.00
<b>YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		000975.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	16.759374	(26,815.00)	2.098953	2.00	1.000000
SDB3260123341	Close	NEW	25 Sep 2034	(1,600)	CNE0000012L4	CNY	7.343000	90.00	50.0000	ACT/360	2.280571	(3,648.91)	(3,358.32)	(0.73)	0.00
<b>YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.063332	(1,838.00)	0.416850	2.00	1.000000
SDB3261862948	Open	NEW	02 Nov 2034	(600)	CNE100000VP9	CNY	7.343000	100.00	(1,405.5722)	ACT/360	0.416850	(250.11)	(250.11)	(0.05)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		002489.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	3.064996	(306.50)	0.417216	2.00	1.000000
SDB3261862948	Open	NEW	02 Nov 2034	(100)	CNE100000VP9	CNY	7.343000	100.00	(1,405.5722)	ACT/360	0.417216	(41.72)	(41.72)	(0.01)	0.00
<b>YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		002120.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	7.412446	(139,353.98)	1.026944	2.00	1.000000
SDB3260123527	Close	NEW	25 Sep 2034	(18,800)	CNE100000015	CNY	7.343000	90.00	50.0000	ACT/360	1.008666	(18,962.92)	(19,306.55)	(3.80)	0.00
<b>YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	Partial Termination	17 Jan 2025		000807.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.627812	(25,004.50)	1.847679	2.00	1.000000
SDB3260123257	Close	NEW	25 Sep 2034	(1,600)	CNE000000VG9	CNY	7.343000	90.00	50.0000	ACT/360	2.127302	(3,403.68)	(2,956.29)	(0.68)	0.00
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		000807.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	15.671816	(17,239.00)	1.847679	2.00	1.000000
SDB3260123257	Close	NEW	25 Sep 2034	(1,100)	CNE000000VG9	CNY	7.343000	90.00	50.0000	ACT/360	2.132579	(2,345.84)	(2,032.45)	(0.47)	0.00
<b>YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		000948.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3261230684		NEW	19 Oct 2034	0	CNE0000010M6	CNY		100.00	(1,496.8333)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		002059.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	5.097230	489,334.08	0.736067	2.00	1.000000
SDB3260188344	Close	NEW	10 Oct 2034	96,000	CNE000001NB5	CNY	7.343000	100.00	(1,898.7786)	ACT/360	0.694359	66,658.46	70,662.43	(13.33)	0.00
			14 Jan 2025											0.00	
		Spread Change	14 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	(1,897.9826)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ZENKOKU HOSHO CO LTD CMN</b>															
			14 Jan 2025											0.00	
	Buy	Upsize Trade	16 Jan 2025		7164.T	JPY	JPY		0.227000	JPY-BOJ-TONAT	5,359.400000	2,679,700.00	5,359.748361	0.65	1.000000
SDB3265272416	Open	NEW	11 Jan 2035	500	JP3429250008	JPY	1.000000	90.00	25.0000	ACT/365	5,359.748361	2,679,874.18	2,679,874.18	(174.18)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 14, 2025  
Run Date: Jan 15, 2025 01:14 AM EST

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<b>066831553 (Cont.)</b>															
<b>ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
	Buy	Full Termination	17 Jan 2025		300401.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	14.536599	277,460.07	2.001994	0.00	1.000000
SDB3262681155	Close	NEW	16 Nov 2034	19,087	CNE100001XX7	CNY	7.343000	100.00	(2,072.6769)	ACT/360	1.979654	37,785.66	38,212.06	0.00	0.00
<b>ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.84	
	Buy	Partial Termination	17 Jan 2025		600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	25.086665	7,526.00	3.293867	2.00	1.000000
SDB3264716698	Close	NEW	02 Jan 2035	300	CNE000000WQ6	CNY	7.343000	100.00	(1,349.7382)	ACT/360	3.417376	1,025.21	988.16	(0.20)	0.00
			14 Jan 2025											(2.50)	
	Buy	Partial Termination	17 Jan 2025		600160.SH	USD	USD		4.330000	USD-Federal Funds-H.15	24.590000	2,459.00	3.293867	2.00	1.000000
SDB3264716698	Close	NEW	02 Jan 2035	100	CNE000000WQ6	CNY	7.343000	100.00	(1,349.7382)	ACT/360	3.348600	334.86	329.39	(0.07)	0.00
<b>ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		300766.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3265406697		NEW	12 Jan 2035	0	CNE100003K12	CNY		100.00	(2,000.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Partial Termination	17 Jan 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.705782	(180,157.99)	3.000259	2.00	1.000000
SDB3260427189	Close	NEW	10 Oct 2034	(8,300)	CNE000001J84	CNY	7.343000	90.00	50.0000	ACT/360	2.953665	(24,515.42)	(24,902.15)	(4.91)	0.00
			14 Jan 2025											2.50	
	Sell	Partial Termination	17 Jan 2025		002001.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	21.691254	(52,059.01)	3.000259	2.00	1.000000
SDB3260427189	Close	NEW	10 Oct 2034	(2,400)	CNE000001J84	CNY	7.343000	90.00	50.0000	ACT/360	2.952675	(7,086.42)	(7,200.62)	(1.42)	0.00
<b>ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.719844	(74,355.68)	3.908120	2.00	1.000000
SDB3260427095	Open	NEW	10 Oct 2034	(2,589)	CNE100003RM8	CNY	7.343000	100.00	(525.5114)	ACT/360	3.908120	(10,118.12)	(10,118.12)	(2.03)	0.00
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		688298.SH	USD	USD		4.330000	USD-Federal Funds-H.15	28.395081	(75,786.47)	3.865219	2.00	1.000000
SDB3260427095	Open	NEW	10 Oct 2034	(2,669)	CNE100003RM8	CNY	7.343000	100.00	(525.5114)	ACT/360	3.865219	(10,316.27)	(10,316.27)	(2.06)	0.00
<b>ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		600226.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3264054695		NEW	14 Dec 2034	0	CNE0000010Q7	CNY		100.00	(1,050.0000)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.086887	101,160.50	2.599201	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	5,300	CNE100001R58	CNY	7.343000	90.00	50.0000	ACT/360	2.599201	13,775.77	13,775.77	(2.76)	0.00
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		300357.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	19.082502	76,330.01	2.599472	2.00	1.000000
SDB3260123135	Open	NEW	25 Sep 2034	4,000	CNE100001R58	CNY	7.343000	90.00	50.0000	ACT/360	2.599472	10,397.89	10,397.89	(2.08)	0.00
<b>ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											(2.50)	
	Buy	Upsize Trade	17 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	112.329284	393,152.49	15.296700	2.00	1.000000
SDB3265531305	Open	NEW	18 Jan 2035	3,500	CNE100001CY9	CNY	7.343000	90.00	50.0000	ACT/360	15.296700	53,538.45	53,538.45	(10.71)	0.00

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
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<b>066831553 (Cont.)</b>															
<b>ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b>															
			14 Jan 2025											0.84	
	Buy	Upsize Trade	17 Jan 2025		300308.ZK	USD	USD		4.330000	USD-Federal Funds-H.15	112.175941	358,963.01	15.280922	2.00	1.000000
SDB3265531305	Open	NEW	18 Jan 2025	3,200	CNE100001CY9	CNY	7.343000	90.00	50.0000	ACT/360	15.280922	48,898.95	48,898.95	(9.78)	0.00
<b>ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											0.00	
		Spread Change	14 Jan 2025		603619.SH	USD	USD		4.330000	USD-Federal Funds-H.15	0.000000	0.00	0.000000	-	0.000000
SDB3260427150		NEW	10 Oct 2024	0	CNE100002TK0	CNY		100.00	(1,838.1138)	ACT/360	0.000000	0.00	0.00	0.00	0.00
<b>ZHUZHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND</b>															
			14 Jan 2025											2.50	
	Sell	Upsize Trade	17 Jan 2025		601636.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.416350	(204,196.39)	0.737289	2.00	1.000000
SDB3264328858	Open	NEW	21 Dec 2024	(37,700)	CNE100001666	CNY	7.343000	100.00	(1,800.0000)	ACT/360	0.737289	(27,795.80)	(27,795.80)	(5.56)	0.00
			14 Jan 2025											5.84	
	Sell	Upsize Trade	17 Jan 2025		601636.SH	USD	USD		4.330000	USD-Federal Funds-H.15	5.389568	(49,584.03)	0.733398	2.00	1.000000
SDB3264328858	Open	NEW	21 Dec 2024	(9,200)	CNE100001666	CNY	7.343000	100.00	(1,800.0000)	ACT/360	0.733398	(6,747.26)	(6,747.26)	(1.35)	0.00
<b>ZIP CO LIMITED CMN ORDINARY FULLY PAID</b>															
			14 Jan 2025											0.00	
	Sell	Upsize Trade	16 Jan 2025		ZIPAX	AUD	AUD		4.335717	AUD-OIS-RBA	2.920613	(1,620.94)	2.920321	1.00	1.000000
SDB3260121497	Open	NEW	22 Sep 2024	(555)	AU0000218307	AUD	1.000000	100.00	(25.0000)	ACT/365	2.920321	(1,620.78)	(1,620.78)	(0.16)	0.00

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